



# QUARTERLY STATEMENT

As of June 30, 2018  
of the Condition and Affairs of the

## TALCOTT RESOLUTION LIFE INSURANCE COMPANY

NAIC Group Code.....4926, 91 (Current Period) (Prior Period)	NAIC Company Code..... 88072	Employer's ID Number..... 06-0974148
Organized under the Laws of CT	State of Domicile or Port of Entry CT	Country of Domicile US
Incorporated/Organized..... February 16, 1978	Commenced Business..... January 1, 1979	
Statutory Home Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	860-547-5000 <i>(Area Code) (Telephone Number)</i>
Mail Address	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	860-547-5000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.talcottresolution.com	
Statutory Statement Contact	Andrew G. Helming <i>(Name)</i> talcottstatement.questions@thehartford.com <i>(E-Mail Address)</i>	860-547-9698 <i>(Area Code) (Telephone Number) (Extension)</i> 860-624-0444 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Peter Francis Sannizzaro #	President and Chief Operating 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

Craig Douglas Morrow	VP and Appointed Actuary	Leslie Teresa Soler #	Corporate Secretary
----------------------	--------------------------	-----------------------	---------------------

### DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me  
This 7 day of August

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 \_\_\_\_\_

My Commission Expires 11-30-19

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	7,060,700,681	0	7,060,700,681	12,266,208,105
2. Stocks:				
2.1 Preferred stocks.....	53,773,295	0	53,773,295	52,023,429
2.2 Common stocks.....	1,126,730,605	11,701,719	1,115,028,886	1,330,029,847
3. Mortgage loans on real estate:				
3.1 First liens.....	1,042,347,098	0	1,042,347,098	1,723,886,071
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	68,504,335
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....9,658,440), cash equivalents (\$.....206,775,768) and short-term investments (\$.....80,512,538).....	296,946,746	0	296,946,746	350,124,390
6. Contract loans (including \$.....0 premium notes).....	1,326,920,164	0	1,326,920,164	1,309,592,080
7. Derivatives.....	213,046,564	0	213,046,564	291,457,331
8. Other invested assets.....	389,937,035	250,253	389,686,782	1,045,298,934
9. Receivables for securities.....	23,747,307	0	23,747,307	81,150,259
10. Securities lending reinvested collateral assets.....	173,672,680	0	173,672,680	463,582,513
11. Aggregate write-ins for invested assets.....	116,507,405	0	116,507,405	32,925,780
12. Subtotals, cash and invested assets (Lines 1 to 11).....	11,824,329,580	11,951,972	11,812,377,607	19,014,783,073
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	243,032,102	0	243,032,102	320,383,300
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	164,627	0	164,627	55,939
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	0	0	0	0
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	33,011,147	0	33,011,147	4,733,824
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	176,719,611	0	176,719,611	154,067,017
17. Amounts receivable relating to uninsured plans.....	0	0	0	680
18.1 Current federal and foreign income tax recoverable and interest thereon.....	6,524,364	0	6,524,364	41,630,938
18.2 Net deferred tax asset.....	176,722,967	46,226,967	130,496,000	463,369,698
19. Guaranty funds receivable or on deposit.....	10,843,393	0	10,843,393	10,843,393
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	4,045,219	0	4,045,219	16,079,562
24. Health care (\$.....0) and other amounts receivable.....	2,168	0	2,168	5,921
25. Aggregate write-ins for other than invested assets.....	55,614,888	6,077,153	49,537,734	43,632,254
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	12,531,010,066	64,256,093	12,466,753,973	20,069,585,601
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	80,764,733,036	73,590	80,764,659,446	89,287,007,010
28. Total (Lines 26 and 27).....	93,295,743,102	64,329,683	93,231,413,419	109,356,592,611

### DETAILS OF WRITE-INS

1101. Collateral on derivatives.....	116,507,405	0	116,507,405	32,925,780
1102. ....	0	0	0	0
1103. ....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	116,507,405	0	116,507,405	32,925,780
2501. Disbursements and items not allocated.....	55,614,887	6,077,153	49,537,734	43,632,254
2502. ....	0	0	0	0
2503. ....	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	55,614,888	6,077,153	49,537,734	43,632,254

# TALCOTT RESOLUTION LIFE INSURANCE COMPANY

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....7,195,084,868 less \$.....0 included in Line 6.3 (including \$.....10,114,498 Modco Reserve).....	7,195,084,868	11,751,969,043
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	179,929	0
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	253,517,824	2,240,045,234
4. Contract claims:		
4.1 Life.....	208,013,273	196,501,845
4.2 Accident and health.....	0	0
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	1,709,326	1,749,234
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	0	0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	306,864,437	289,523,735
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....161,126,658 ceded.....	161,126,658	160,224,036
9.4 Interest Maintenance Reserve.....	103,698,220	234,110,390
10. Commissions to agents due or accrued - life and annuity contracts \$.....7,674,164, accident and health \$.....569,969 and deposit-type contract funds \$.....0.....	8,244,133	8,930,809
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	15,843,409	125,517,197
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(359,251,446) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(997,729,771)	(854,557,993)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	7,077,817	8,770,095
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	2,042,912	4,339,771
17. Amounts withheld or retained by company as agent or trustee.....	0	0
18. Amounts held for agents' account, including \$.....1,550,212 agents' credit balances.....	1,552,380	3,764,577
19. Remittances and items not allocated.....	41,401,486	39,628,206
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	8,114,728
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	167,115,582	301,863,299
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	485,717	681
24.05 Drafts outstanding.....	42,930,545	57,957,946
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	245,427,369	228,899,286
24.08 Derivatives.....	617,672,514	656,759,114
24.09 Payable for securities.....	55,598,436	83,440,770
24.10 Payable for securities lending.....	173,672,680	463,582,513
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	490,278,988	505,845,133
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	9,101,808,734	16,516,979,653
27. From Separate Accounts statement.....	80,764,733,036	89,287,113,365
28. Total liabilities (Lines 26 and 27).....	89,866,541,770	105,804,093,018
29. Common capital stock.....	5,690,000	5,690,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	259,318,748	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	1,107,535,846	1,624,057,785
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	1,992,327,054	1,922,751,808
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	3,359,181,649	3,546,809,593
38. Totals of Lines 29, 30 and 37.....	3,364,871,649	3,552,499,593
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	93,231,413,419	109,356,592,611

### DETAILS OF WRITE-INS

2501. Payable for repurchase agreements.....	192,337,254	201,648,254
2502. Accrued interest on derivatives in a liability position.....	175,121,306	177,032,962
2503. Collateral on derivatives.....	51,177,159	39,843,631
2598. Summary of remaining write-ins for Line 25 from overflow page.....	71,643,269	87,320,286
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	490,278,988	505,845,133
3101. Gain on inforce reinsurance.....	189,568,783	0
3102. Deferred gain on business transfer.....	69,749,965	0
3103. ....	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	259,318,748	0
3401. ....	0	0
3402. ....	0	0
3403. ....	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

**SUMMARY OF OPERATIONS**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	(5,341,650,549)	50,352,258	432,980,731
2. Considerations for supplementary contracts with life contingencies.....	0	0	21,295,825
3. Net investment income.....	296,088,492	727,892,175	1,835,740,648
4. Amortization of Interest Maintenance Reserve (IMR).....	4,973,331	8,187,868	19,118,613
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	(14,786,592)	10,706,294	21,791,938
7. Reserve adjustments on reinsurance ceded.....	(842,691,143)	(560,253,668)	(1,203,357,036)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	391,028,002	396,834,612	862,824,563
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	77,956,273	88,667,063	102,313,197
9. Totals (Lines 1 to 8.3).....	(5,429,082,187)	722,386,604	2,092,708,480
10. Death benefits.....	234,067,923	194,038,307	426,742,411
11. Matured endowments (excluding guaranteed annual pure endowments).....	633,978	123,017	823,753
12. Annuity benefits.....	288,506,482	377,392,848	731,374,666
13. Disability benefits and benefits under accident and health contracts.....	0	0	36,319
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	5,940,968,604	3,059,639,746	4,877,962,964
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	12,744,175	61,820,648	141,151,437
18. Payments on supplementary contracts with life contingencies.....	157,105	228,294	19,081,322
19. Increase in aggregate reserves for life and accident and health contracts.....	(1,297,381,614)	(44,091,837)	(139,667,401)
20. Totals (Lines 10 to 19).....	5,179,696,653	3,649,151,024	6,057,505,471
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	27,371,159	29,988,566	60,944,427
22. Commissions and expense allowances on reinsurance assumed.....	9,754	(7,399)	(44,132)
23. General insurance expenses.....	56,134,827	59,063,039	140,961,733
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	2,799,859	4,560,349	13,295,770
25. Increase in loading on deferred and uncollected premiums.....	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(10,578,833,577)	(3,482,212,236)	(5,444,537,645)
27. Aggregate write-ins for deductions.....	(154,333,763)	10,716,142	7,035,378
28. Totals (Lines 20 to 27).....	(5,467,155,088)	271,259,485	835,161,002
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	38,072,901	451,127,119	1,257,547,478
30. Dividends to policyholders.....	1,598,760	122	1,871,878
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	36,474,142	451,126,997	1,255,675,600
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(86,396,965)	32,614,543	(1,894,681)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	122,871,107	418,512,454	1,257,570,282
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(15,300,427) (excluding taxes of \$.....39,349,440 transferred to the IMR).....	67,242,241	(83,174,678)	(59,978,355)
35. Net income (Line 33 plus Line 34).....	190,113,348	335,337,776	1,197,591,927
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	3,552,499,593	4,397,908,629	4,397,908,629
37. Net income (Line 35).....	190,113,348	335,337,776	1,197,591,927
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(31,117,498).....	(20,193,395)	(258,804,901)	(814,415,045)
39. Change in net unrealized foreign exchange capital gain (loss).....	2,211,004	(6,607,843)	(8,846,702)
40. Change in net deferred income tax.....	(454,979,219)	11,377,188	(336,456,337)
41. Change in nonadmitted assets.....	217,675,792	75,714,507	496,309,589
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	134,747,717	28,141,753	17,051,691
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	(516,521,939)	(299,901,024)	(1,396,644,159)
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	0
53. Aggregate write-ins for gains and losses in surplus.....	259,318,748	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	(187,627,944)	(114,742,544)	(845,409,036)
55. Capital and surplus as of statement date (Lines 36 + 54).....	3,364,871,649	4,283,166,085	3,552,499,593

**DETAILS OF WRITE-INS**

08.301. Other investment management fees.....	75,701,135	76,108,558	78,496,321
08.302. Miscellaneous income.....	1,460,498	11,516,131	22,040,823
08.303. Separate Account loads.....	794,640	1,042,374	1,776,053
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).....	77,956,273	88,667,063	102,313,197
2701. Change in provision for future dividends.....	5,881,355	10,762,175	7,279,346
2702. Miscellaneous deductions.....	3,715,093	616,967	1,114,971
2703. Modco adjustment.....	(881,943)	(662,999)	(1,358,939)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	(163,048,269)	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(154,333,763)	10,716,142	7,035,378
5301. Gain on inforce reinsurance.....	189,568,783	0	0
5302. Deferred gain on business transfer.....	69,749,965	0	0
5303. ....	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	259,318,748	0	0

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	246,172,409	101,502,382	444,609,823
2. Net investment income.....	313,540,049	718,040,464	1,851,126,594
3. Miscellaneous income.....	(148,524,678)	(64,045,698)	(216,427,338)
4. Total (Lines 1 through 3).....	411,187,780	755,497,147	2,079,309,079
5. Benefit and loss related payments.....	6,515,594,136	3,718,112,590	6,125,050,837
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(6,472,568,132)	(3,407,269,467)	(5,317,323,685)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	277,782,662	134,742,263	257,200,944
8. Dividends paid to policyholders.....	1,638,668	6,170	1,776,422
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(128,057,875)	(7,081,004)	4,809,670
10. Total (Lines 5 through 9).....	194,389,458	438,510,553	1,071,514,187
11. Net cash from operations (Line 4 minus Line 10).....	216,798,322	316,986,594	1,007,794,892
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,383,393,501	2,775,317,981	5,019,886,601
12.2 Stocks.....	837,745,533	22,537,058	50,786,602
12.3 Mortgage loans.....	53,726,134	89,258,690	126,007,366
12.4 Real estate.....	31,500,000	0	0
12.5 Other invested assets.....	205,605,001	63,842,376	157,156,553
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(29,045)	(6,357,874)	(7,836,712)
12.7 Miscellaneous proceeds.....	381,034,070	290,559,642	97,207,010
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,892,975,194	3,235,157,872	5,443,207,419
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,096,529,431	2,687,909,104	4,388,558,286
13.2 Stocks.....	519,627,192	27,932,047	53,003,902
13.3 Mortgage loans.....	119,000,000	128,800,000	240,219,002
13.4 Real estate.....	471,465	406,280	2,743,717
13.5 Other invested assets.....	65,279,722	107,134,659	308,304,587
13.6 Miscellaneous applications.....	111,424,232	221,897,786	288,796,081
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,912,332,041	3,174,079,876	5,281,625,575
14. Net increase or (decrease) in contract loans and premium notes.....	17,328,084	(6,448,811)	(3,476,336)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	963,315,069	67,526,808	165,058,179
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	(521,981,458)	(300,000,000)	(1,393,288,319)
16.3 Borrowed funds.....	(8,100,000)	(10,610,000)	(12,281,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(46,615,722)	(95,204,718)	(252,679,041)
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	(656,593,855)	238,099,795	357,610,684
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(1,233,291,035)	(167,714,923)	(1,300,637,676)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(53,177,644)	216,798,480	(127,784,604)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	350,124,390	477,908,994	477,908,994
19.2 End of period (Line 18 plus Line 19.1).....	296,946,746	694,707,474	350,124,390

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

20.0001	Non-cash proceeds from invested asset exchanges - bonds, common stocks and other invested assets.....	(77,207,209)	(141,722,384)	252,010,125
20.0002	Non-cash acquisitions from invested asset exchanges - bonds, common stocks and other invested assets.....	(77,207,209)	(141,722,384)	252,010,125
20.0003	Capital contribution from parent to settle intercompany balances related to stock compensation.....	(5,459,519)	(98,976)	3,355,840
20.0004	Capital contribution to subsidiary to settle intercompany balances related to stock compensation.....	2,881,192	50,692	(2,119,857)
20.0005	Non-cash impacts of Tax Reform - tax receivable.....	8,204,590	0	(59,867,823)
20.0006	Non-cash impacts of DTA adjustment not yet settled.....	0	0	(99,369,231)
20.0007	Non-cash impacts of Tax Reform and DTA adjustment not yet settled - deferred income tax surplus.....	8,204,590	0	(159,237,054)
20.0008	Non-cash transfer of bonds sold for assumption reinsurance.....	(3,503,409,658)	0	0
20.0009	Non-cash transfer of mortgage loans sold for assumption reinsurance.....	(649,122,178)	0	0
20.0010	Non-cash transfer of other invested assets sold for assumption reinsurance.....	(503,085,441)	0	0
20.0011	Non-cash transfer of reserves for assumption reinsurance.....	3,259,322,631	0	0
20.0012	Non-cash transfer of deposit liability for assumption reinsurance.....	1,276,223,336	0	0
20.0013	Non-cash transfer of IMR liability for assumption reinsurance.....	110,419,414	0	0
20.0014	Non-cash transfer of other for assumption reinsurance.....	9,651,896	0	0
20.0015	Non-cash transfer of bonds sold for reinsurance.....	(1,604,105,856)	0	0
20.0016	Non-cash transfer of mortgage loans sold for reinsurance.....	(99,061,975)	0	0
20.0017	Non-cash transfer of premium for reinsurance.....	5,570,590,944	0	0
20.0018	Non-cash transfer from Separate Accounts for reinsurance.....	(3,963,093,667)	0	0
20.0019	Non-cash transfer of deposit liability for reinsurance.....	663,688,352	0	0
20.0020	Non-cash transfer of IMR liability for reinsurance.....	(163,048,269)	0	0
20.0021	Non-cash transfer of other for reinsurance.....	(404,969,529)	0	0
20.0022	Non-cash deferred gain on business transfer - general insurance expense.....	89,063,880	0	0
20.0023	Non-cash deferred gain on business transfer - other than special surplus funds.....	70,441,610	0	0
20.0024	Non-cash deferred gain on business transfer - tax.....	(18,622,270)	0	0

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	51,260,549	48,798,316	143,549,791
3. Ordinary individual annuities.....	93,799,816	135,853,415	238,051,404
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	4,605,266	(14,715,938)	22,840,381
6. Group annuities.....	665,092,239	686,442,491	1,592,399,096
7. A&H - group.....	36,665,919	40,473,290	80,025,140
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	11,731	9,997	841,685
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	851,435,520	896,861,571	2,077,707,497
12. Deposit-type contracts.....	833,608,317	922,518,541	1,710,811,174
13. Total.....	1,685,043,837	1,819,380,112	3,788,518,672

**DETAILS OF WRITE-INS**

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

## NOTES TO FINANCIAL STATEMENTS

**Note 1 - Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

The accompanying statutory-basis financial statements of Talcott Resolution Life Insurance Company (the "Company" or "TL") have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Insurance Department ("the Department"). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining solvency under the State of Connecticut Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Connecticut. The Company was previously named Hartford Life Insurance Company, and its name was changed to the above name as a result of the Talcott Resolution sale described further in Note 21.

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

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

	SSAP #	F/S Page	F/S Line #	2018	2017
<b>Net Income</b>					
1. TL state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 190,113,348	\$ 1,197,591,927
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	9,411,291	(4,212,752)
				9,411,291	(4,212,752)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 180,702,057	\$ 1,201,804,679
<b>Surplus</b>					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,364,871,648	\$ 3,552,499,593
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (HLIC) (as described above)	61	3	1	61,552,596	52,141,305
Less: Reinsurance reserve credit (HLAI) (as described above)	61	3	35	136,976,065	122,009,617
				198,528,661	174,150,922
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 3,166,342,987	\$ 3,378,348,671

The Company's reported investment in TLA was \$963,325,858. The Company's investment in TLA would have been reported as \$826,349,793 without the state prescribed practices.

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

**C. Accounting Policy**

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

**Note 2 - Accounting Changes and Corrections of Errors**

A. The Company reviewed the method of applying the statutory accounting practices in its recording of the May 31, 2018, business combination. In its review, the Company determined the remaining deferred gain liability recorded by the predecessor company for the 2012 transaction with Philadelphia Financial is more appropriately classified as a deferred gain, net of tax, as a component of Other than special surplus funds. This change of the accounting practice increased statutory surplus by \$70.0 million, net of tax \$18.7 million, and decreased the deferred gain liability recorded by the predecessor company in General expenses due or accrued by \$88.7 million and a deferred tax asset by \$18.7 million. Amortization of the deferred gain into net income will be generally consistent with the previous deferred gain liability and will occur over 19 years, the estimated remaining life of the business. This change in accounting had no impact on net income for the prior periods presented in the financial statements.

**Note 3 - Business Combinations and Goodwill**

No significant change.

**Note 4 - Discontinued Operations**

No significant change.

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

- Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- The Company had no other-than-temporary impairments ("OTTI") for loan-backed securities recorded during the year where the Company had either the intent to sell the securities or the inability or lack of intent to retain.

## NOTES TO FINANCIAL STATEMENTS

3. The following table summarizes OTTI recognized during 2018 for loan-backed securities held as of June 30, 2018, recorded because the present value of estimated cash flows expected to be collected was less than the amortized cost of the securities:

1		2		3		4		5		6		7	
CUSIP		Book/Adj Carrying Value	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows		Recognized OTTI		Amortized Cost After OTTI		Fair Value at Time of OTTI		Date of Financial Statement Where Reported	
48249K	AA 3	\$	74,973	\$	71,979	\$	2,994	\$	71,979	\$	49,920	3/31/2018	
Total						\$		2,994					

#### 4. Security Unrealized Loss Aging

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

- a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	14,232,167
2. 12 Months or Longer	\$	15,922,237

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

1. Less than 12 Months	\$	905,000,344
2. 12 Months or Longer	\$	310,091,734

5. As of June 30, 2018, loan-backed securities in an unrealized loss position comprised 332 securities, primarily related to government asset-backed securities ("ABS"), commercial mortgage-backed securities ("CMBS"), and corporate ABS in the student loan sector, which were depressed primarily due to an increase in interest rates and/or 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 June 30, 2018.

#### E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

- b. The fair value of collateral accepted in the form of cash and reinvested assets is \$184,000,477, which includes \$10,308,139 of Separate Account securities lending collateral as of June 30, 2018.

#### 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.

2. Type of Repo Trades Used

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

3. Maturity Time Frame

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open - no maturity	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Overnight	—	—	—	—	—	—	—	—
c. 2 days to 1 week	—	—	—	—	—	—	—	—
d. >1 week to 1 month	—	115,505,250	33,368,183	115,505,250	—	115,505,250	30,491,192	—
e. >1 month to 3 months	76,917,750	197,850,749	157,750,700	76,917,750	—	194,223,750	58,113,058	—
f. >3 months to 1 year	—	119,805,000	3,993,500	—	—	192,337,250	104,540,558	192,337,250
g. > 1 year	—	—	—	—	—	—	—	—



**NOTES TO FINANCIAL STATEMENTS**

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

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

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

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

7. Collateral Received - Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	\$ 192,423,000	\$ 201,648,249	\$ 195,112,383	\$ 192,423,000	\$ 192,337,250	\$ 194,395,250	\$ 193,144,808	\$ 192,337,250
b. Securities (FV)	—	—	—	—	—	—	—	—

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

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a Cash	\$ —	\$192,337,250	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b Bonds - FV	—	—	—	—	—	—	—	—
c LB & SS - FV	—	—	—	—	—	—	—	—
d Preferred stock - FV	—	—	—	—	—	—	—	—
e Common stock	—	—	—	—	—	—	—	—
f Mortgage loans - FV	—	—	—	—	—	—	—	—
g Real estate - FV	—	—	—	—	—	—	—	—
h Derivatives - FV	—	—	—	—	—	—	—	—
i Other invested assets - FV	—	—	—	—	—	—	—	—
j Total collateral assets - FV	\$ —	\$192,337,250	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	\$ —
b. 30 days or less	—
c. 31 to 90 days	—
d. >90 days	192,337,250

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	\$ 192,337,250	\$ 192,337,250
b. 31 to 60 days	—	—
c. 61 to 90 days	—	—
d. 91 to 120 days	—	—
e. 121 to 180 days	—	—
f. 181 to 365 days	—	—
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

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

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash (collateral - all)	\$ 192,423,000	\$ 201,648,249	\$ 195,112,383	\$ 192,423,000	\$ 192,337,250	\$ 194,395,250	\$ 193,144,808	\$ 192,337,250
b. Securities collateral (FV)	—	—	—	—	—	—	—	—

**NOTES TO FINANCIAL STATEMENTS****G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing**

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

**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. Offsetting and Netting of Assets and Liabilities**

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

**Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

No significant change.

**Note 9 - Income Taxes****A. Components of the Net Deferred Tax Asset/Liability**

Prior to the Talcott Resolution sale (see Note 21), TL's balance sheet included a \$301 million DTA related to net operating losses ("NOLs") and a \$9 million DTA related to foreign tax credit carryovers ("FTC"). In connection with Talcott Resolution sale, TL has forgone all of the deferred tax assets associated with NOLs and FTC, and these deferred tax assets will be retained by The Hartford.

**Note 10 - Information Concerning Parent, Subsidiaries and Affiliates****A. Nature of Relationships**

On May 18, 2018, TLI contributed capital to TL totaling \$39,557,734.

On May 30, 2018, TLI contributed capital to TL totaling \$57,491,729. In addition, TL contributed capital to TLA totaling \$37,640,980.

**F. Management or expense allocation contracts involving affiliated companies:**

As a result of the May 31, 2018 sale of Talcott Resolution Life, Inc. and its direct and indirect insurance subsidiaries including Talcott Resolution Life Insurance Company ("TL"), Talcott Resolution Life and Annuity Insurance Company ("TLA"), Talcott Resolution International Life Reassurance Corporation ("TIL"), and American Maturity Life Insurance Company ("AML"), many agreements previously listed in this section have either been terminated with respect to the sale of the entities or no longer trigger a reporting requirement because they are no longer with an affiliated company. See Note 21.

**The following represent terminated agreements with respect to sold entities/ agreements no longer triggering a reporting obligation:**

1. Amended and Restated Services and Cost Allocation Agreement, effective February 28, 2014, between Hartford Fire Insurance Company and certain of its affiliates, including but not limited to insurance companies.

2. Amended and Restated Service and Cost Allocation Agreement, effective January 1, 2015, between The Hartford Financial Services Group, Inc., Hartford Investment Management Company, Hartford Life and Accident Insurance Company, Talcott Resolution Distribution Company ("TDC"), Hartford Funds Distributors, LLC, and HIMCO Distribution Services Company.

3. Intercompany Liquidity Agreement, effective December 31, 2010, between The Hartford and its insurance company subsidiaries that are domiciled in the State of Connecticut.

4. Amended and Restated Investment Management Agreement, effective October 2010, between Hartford Investment Management Company ("HIMCO") and certain of its affiliates, including TIL, TLA, TL and to provide investment management services classified by HIMCO as "non-discretionary" for purposes of HIMCO's compliance with the Global Investment Performance Standards ("GIPS®") published by the CFA Institute ("the GIPS® Standards"), and is classified by HIMCO as "discretionary" for purposes of the definition of "discretion" utilized by the Securities and Exchange Commission ("SEC Discretion").

5. Management Agreement, effective October 2010, between HIMCO, TL and certain other affiliates to provide investment management services classified by HIMCO as "discretionary" for purposes of HIMCO's compliance with GIPS® published by the GIPS® Standards and SEC Discretion.

6. Tax Allocation Agreement, effective November 17, 2016, between The Hartford Financial Services Group, Inc. and certain of its affiliates.

7. Services and Cost Allocation Agreement between Hartford Fire Insurance Company and certain affiliates effective February 25, 2008.

8. Management Services Agreement, effective May 1, 2013, between First State Insurance Company, New England Reinsurance Corporation, New England Insurance Company, Hartford Fire Insurance Company and Horizon Management Group, LLC.

9. Amended and Restated Management Agreement dated January 1, 2002, amended July 1, 2003 and December 23, 2004, between Hartford Fire Insurance Company, Hartford Accident and Indemnity Company and HIMCO.

10. Second Amended and Restated Investment Pooling Agreement, dated as of January 23, 2001, between certain insurance and non-insurance subsidiaries of The Hartford Financial Services Group, Inc. and Hartford Investment Services ("HIS") (assigned to HIMCO on December 31, 2005 due to merger of HIS into HIMCO).

11. Commission and Distribution Expense Reimbursement Agreement, effective December 27, 2005, between Hartford Life Insurance Company, Hartford Life and Annuity Insurance Company, and TDC.

## NOTES TO FINANCIAL STATEMENTS

12. Management Agreement between Fencourt Reinsurance Company, Ltd., First State Insurance Company, New England Insurance Company, New England Reinsurance Corporation and HIS dated March 31, 1997 (assigned to HIMCO on December 31, 2005 due to merger of HIS into HIMCO).

**The following represent new agreements:**

1. Effective June 1, 2018, TL and certain of its affiliates, including but not limited to insurance companies (the "Talcott Companies"), entered into a new Amended and Restated Services and Cost Allocation Agreement, which superseded the previous Cost Allocation Agreements and authorizes the affiliates and TL to obtain a variety of operating services from each other to conduct their day to day businesses and to provide fair and equitable compensation for their services. Expenses covered under the Agreement are allocated based on cost basis, not market value.
2. Effective June 1, 2018, TL and certain of its broker dealer affiliates, including TDC, entered into a new Amended and Restated Service and Cost Allocation Agreement, which provides services to the entities for the purpose of conducting their day to day businesses.
3. Effective on June 26, 2018, Hopmeadow Holdings, LP and its direct and indirect subsidiaries entered into a new Tax Allocation Agreement.

**The following represent continuing agreements:**

1. Principal Underwriting Agreement between TDC, TL, and TLA as amended and restated effective July 17, 2007.

**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 4.0% 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 June 30, 2018 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 2018, the Company's pledge limit is \$0.89 billion. 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. June 30, 2018

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ —	\$ —	\$ —
b.	Membership Stock - Class B	7,585,500	7,585,500	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	\$ 7,585,500	\$ 7,585,500	\$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 888,000,000	\$ 888,000,000	\$ —

2. December 31, 2017

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ —	\$ —	\$ —
b.	Membership Stock - Class B	7,585,500	7,585,500	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	\$ 7,585,500	\$ 7,585,500	\$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 888,000,000	\$ 888,000,000	\$ —

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

		1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
				3 Less Than 6 Months	4 6 Months to Less than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
1.	Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2.	Class B	7,585,500	7,585,500	—	—	—	—

3. The Company had no collateral pledged to the FHLB as of June 30, 2018.
4. The Company had no borrowings from the FHLB as of June 30, 2018.

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

**A. Defined Benefit Plans**

6. The Company has no direct plans.

## NOTES TO FINANCIAL STATEMENTS

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

4. On May 18, 2018, The Hartford received permission from the Department to pay an extraordinary dividend (as a return of capital) of \$619,030,920 from TLA to TL. TL paid the return of capital on May 25, 2018.

**Note 14 - Liabilities, Contingencies, and Assessments****A. Contingent Commitments**

## 2. Detail of Other Contingent Commitments

1	2	3	4	5
Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	Liability Recognition of Guarantee	Ultimate Financial Statement Impact if Action Under the Guarantee is Required	Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	Current Status of Payment or Performance Risk of Guarantee
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of June 30, 2018 and December 31, 2017, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.	\$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as it is unlikely that this guarantee will be triggered.
2. In 1997, TL guaranteed the obligations of Talcott Resolution Comprehensive Employee Benefit Service Company ("TCB"), an indirect wholly-owned subsidiary, with respect to structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements. As of June 30, 2018 and December 31, 2017, no liability was recorded for this guarantee, as TCB was able to meet these policyholder obligations. On February 1, 2018, this guarantee was terminated with respect to obligations that were novated to TLA pursuant to an Assumption Reinsurance Agreement, dated as of February 1, 2018, by and between TL and TLA.	\$ —	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.

## NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

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

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

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations when available. The Company categorizes its assets and liabilities measured at estimated fair value based on whether the significant inputs into the valuation are observable. The fair value hierarchy categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

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

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

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

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. Transfers of securities among the levels occur at the beginning of the reporting period. There were no transfers between Level 1 and Level 2 for the quarter ended June 30, 2018. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in the determination of fair values that the Company has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

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

June 30, 2018				
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
<b>a. Assets accounted for at fair value</b>				
All other corporate bonds – asset-backed	\$ —	\$ —	\$ 899	\$ 899
Preferred stocks - unaffiliated	—	—	1,711	1,711
Common stocks - unaffiliated	71,669	—	29,756	101,425
Short-term	—	1,315	—	1,315
Total bonds and stocks	71,669	1,315	32,366	105,350
Derivative assets				
Credit derivatives	—	8,505	—	8,505
Foreign exchange derivatives	—	7,496	—	7,496
Interest rate derivatives	—	178,286	—	178,286
GMWB hedging instruments	—	—	18,759	18,759
Total derivative assets	—	194,287	18,759	213,046
Separate Account assets [1]	37,910,643	37,543,351	686,116	76,140,110
Total assets accounted for at fair value	\$ 37,982,312	\$ 37,738,953	\$ 737,241	\$ 76,458,506
<b>b. Liabilities accounted for at fair value</b>				
Derivative liabilities				
Credit derivatives	\$ —	\$ (7,046)	\$ —	\$ (7,046)
Foreign exchange derivatives	—	(7,053)	—	(7,053)
Interest rate derivatives	—	(549,658)	(35,639)	(585,297)
GMWB hedging instruments	—	—	(10,200)	(10,200)
Macro hedge program	—	—	(8,077)	(8,077)
Total liabilities accounted for at fair value	\$ —	\$ (563,757)	\$ (53,916)	\$ (617,673)

[1] Excludes approximately \$4.3 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

**Valuation Techniques, Procedures and Controls**

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

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

## NOTES TO FINANCIAL STATEMENTS

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

### Bonds and Stocks

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

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

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

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

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

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

### Derivative Instruments

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

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

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

### Valuation Inputs for Investments

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

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

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

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

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

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



## NOTES TO FINANCIAL STATEMENTS

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

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

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

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

#### Separate Account Assets

Separate Account assets are primarily invested in mutual funds but also have investments in mortgage loans, bonds, limited partnerships and other alternative investments, and stocks. Fair values for mortgage loans are determined using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans. Separate Account investments for bonds and stocks are valued in the same manner, and using the same pricing sources and inputs, as the bonds and stocks held in the General Account of the Company.

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

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the quarter ended June 30, 2018:

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in:		Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
				Net Income (1)	Surplus				
<b>Assets</b>									
All other corporate bonds – asset-backed	\$ 914	\$ —	\$ —	\$ —	\$ (15)	\$ —	\$ —	\$ —	\$ 899
Preferred stocks - unaffiliated	1,608	—	—	—	—	103	—	—	1,711
Common stocks - unaffiliated	29,827	—	—	—	(71)	—	—	—	29,756
<b>Total bonds and stocks</b>	<b>32,349</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>(86)</b>	<b>103</b>	<b>—</b>	<b>—</b>	<b>32,366</b>
<b>Derivatives</b>									
GMWB hedging instruments	14,924	—	—	—	(6,365)	—	—	—	8,559
<b>Total derivatives [3]</b>	<b>14,924</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>(6,365)</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>8,559</b>
Separate Accounts	1,228,236	5,389	(13,256)	7,830	(6,674)	54,297	(580,210)	(9,496)	686,116
<b>Total assets</b>	<b>\$ 1,275,509</b>	<b>\$ 5,389</b>	<b>\$ (13,256)</b>	<b>\$ 7,830</b>	<b>\$ (13,125)</b>	<b>\$ 54,400</b>	<b>\$ (580,210)</b>	<b>\$ (9,496)</b>	<b>\$ 727,041</b>
<b>Liabilities</b>									
<b>Derivatives</b>									
Interest rate derivatives	\$ (33,442)	\$ —	\$ —	\$ —	\$ (2,197)	\$ —	\$ —	\$ —	\$ (35,639)
Macro hedge program	(1,317)	—	—	—	(6,760)	—	—	—	(8,077)
<b>Total derivatives [3]</b>	<b>(34,759)</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>(8,957)</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>(43,716)</b>
<b>Total liabilities</b>	<b>\$ (34,759)</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ (8,957)</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ (43,716)</b>

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

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

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

## NOTES TO FINANCIAL STATEMENTS

**B. Other Fair Value Disclosures**

Not applicable.

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

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

(Amounts in thousands)	June 30, 2018					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
<b>Assets</b>						
Bonds - unaffiliated	\$ 7,398,920	\$ 7,060,701	\$ 4,625	\$ 6,656,557	\$ 737,738	\$ —
Preferred stocks - unaffiliated	55,929	53,773	—	33,217	22,712	—
Common stocks - unaffiliated	101,425	101,425	71,669	—	29,756	—
Mortgage loans	1,046,362	1,042,347	—	—	1,046,362	—
Cash, cash equivalents and short-term investments - unaffiliated	296,916	296,947	32,890	264,018	8	—
Derivative related assets	185,183	213,046	—	166,424	18,759	—
Contract loans	1,326,920	1,326,920	—	—	1,326,920	—
Surplus debentures	31,810	25,920	—	31,810	—	—
Securities lending reinvested collateral assets	173,692	173,673	—	173,692	—	—
Separate Account assets [1]	76,140,110	76,140,110	37,910,643	37,543,351	686,116	—
<b>Total assets</b>	<b>\$ 86,757,267</b>	<b>\$ 86,434,862</b>	<b>\$ 38,019,827</b>	<b>\$ 44,869,069</b>	<b>\$ 3,868,371</b>	<b>\$ —</b>
<b>Liabilities</b>						
Liability for deposit-type contracts	\$ (211,941)	\$ (253,518)	\$ —	\$ —	\$ (211,941)	\$ —
Derivative related liabilities	(624,903)	(617,673)	—	(570,987)	(53,916)	—
Separate Account liabilities	(76,140,110)	(76,140,110)	(37,910,643)	(37,543,351)	(686,116)	—
<b>Total liabilities</b>	<b>\$ (76,976,954)</b>	<b>\$ (77,011,301)</b>	<b>\$ (37,910,643)</b>	<b>\$ (38,114,338)</b>	<b>\$ (951,973)</b>	<b>\$ —</b>

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately \$4.3 billion as of June 30, 2018.

(Amounts in thousands)	December 31, 2017					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
<b>Assets</b>						
Bonds - unaffiliated	\$ 13,853,040	\$ 12,266,208	\$ 230,270	\$ 12,758,095	\$ 864,675	\$ —
Preferred stocks - unaffiliated	55,191	52,023	—	32,965	22,226	—
Common stocks - unaffiliated	137,149	137,149	103,404	—	33,745	—
Mortgage loans	1,776,175	1,723,886	—	—	1,776,175	—
Cash, cash equivalents and short-term investments - unaffiliated	350,124	350,124	132,209	217,907	8	—
Derivative related assets	284,633	291,457	—	256,611	28,022	—
Contract loans	1,309,592	1,309,592	—	—	1,309,592	—
Surplus debentures	124,375	95,115	—	124,375	—	—
Securities lending reinvested collateral assets	463,565	483,583	—	463,565	—	—
Separate Account assets [1]	86,722,646	86,722,646	41,484,044	43,634,015	1,604,587	—
<b>Total assets</b>	<b>\$ 105,076,490</b>	<b>\$ 103,431,783</b>	<b>\$ 41,949,927</b>	<b>\$ 57,487,533</b>	<b>\$ 5,639,030</b>	<b>\$ —</b>
<b>Liabilities</b>						
Liability for deposit-type contracts	\$ (2,321,135)	\$ (2,240,045)	\$ —	\$ —	\$ (2,321,135)	\$ —
Consumer notes	6,115	8,115	—	—	6,115	—
Derivative related liabilities	(665,384)	(656,759)	—	(621,773)	(43,611)	—
Separate Account liabilities	(86,722,646)	(86,722,646)	(41,484,044)	(43,634,015)	(1,604,587)	—
<b>Total liabilities</b>	<b>\$ (89,703,050)</b>	<b>\$ (89,611,335)</b>	<b>\$ (41,484,044)</b>	<b>\$ (44,255,788)</b>	<b>\$ (3,963,218)</b>	<b>\$ —</b>

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately \$2.6 billion as of December 31, 2017.

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

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

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

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

During 2017, the Company changed the valuation technique used to estimate the fair value of consumer notes to the carrying amounts of consumer notes approximate the fair values. As of December 31, 2016, fair values for consumer notes were estimated primarily using discounted cash flow calculations and current interest rates.

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

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

D. At June 30, 2018, the Company had no investments where it was not practicable to estimate fair value.



**NOTES TO FINANCIAL STATEMENTS****Note 21 – Other Items****C. Other Disclosures**

On May 31, 2018, Hartford Holdings, Inc. ("HHI") an indirect parent company of the Company and a direct wholly owned subsidiary of The Hartford, sold all of the issued and outstanding equity of Talcott Resolution Life, Inc. ("TLI") (formerly Hartford Life, Inc.), TLI's parent, to a group of investors led by Cornell Capital LLC, Atlas Merchant Capital LLC, TRB Advisors LP, Global Atlantic Financial Group, Pine Brook and J. Safra Group. Under the terms of the purchase and sale agreement, the investor group formed Hopmeadow Holdings, LP, a limited partnership, that acquired TLI and its life and annuity insurance operating subsidiaries consisting primarily of the Company and TLA. As part of the transaction, the Company has a new indirect parent company.

The Company received a pre-closing return of capital from TLA totaling \$309.5 million, and, in turn, funded a pre-closing return of capital to TLI totaling \$619.0 million. This return of capital included amounts that HHI paid to the Company and its affiliates for certain assets that were transferred to HHI related to the reallocation of alternative minimum tax credits and other tax settlements.

The Company owned an office building located in Windsor, Connecticut, which was sold to a Hartford affiliate prior to close for its fair market value. The Hartford compensated the Company for any loss by making a capital contribution to the Company before closing. In addition, as part of the agreement, HHI reimbursed the Company for leakage as defined in the agreement by contributing capital. The Company received capital contributions totaling \$97.0 million before closing, of which the Company contributed \$37.6 million to TLA.

Immediately following the close of the transaction, the Company and TLA entered into a reinsurance agreement with Commonwealth Annuity and Life Insurance Company, a subsidiary of Global Atlantic Financial Group. Pursuant to the reinsurance agreement, the Company ceded on a quota share basis 85% of the Company's payout and deferred annuity contracts and period certain structured settlement contracts. Additionally standard lives structured settlement contracts were ceded on a 75% quota share basis. The reinsurance of certain guaranteed separate account annuitizations continues after the effective date of the reinsurance agreement. The net impact of this reinsurance transaction on the Company's results of operations and financial condition included the transfer of reserves, deposit liabilities and IMR totaling approximately \$5.9 billion, offset by cash and invested assets totaling \$5.8 billion at market value. The Company realized gains of \$185 million and received a ceding commission of \$216 million, before tax. The net gain totaling \$190 million, after tax, was deferred as a component of Other than special surplus funds on the Company's Statement of Liabilities, Surplus and Other Funds, and will be amortized over a period of 25 years as earnings are projected to emerge from this block of business.

Subsequent to the closing, the Company will provide administrative services for structured settlement and terminal funding agreements written by another affiliate of The Hartford that is not part of the sale transaction.

In April 2018, the Company dissolved a directly owned affiliated holding company, Hartford Life International Holding Company, and TLA, AML, and HIL became direct subsidiaries of TL.

TL and TLA received approval from the State of Connecticut Department of Insurance on January 22, 2018, to enter into an assumption reinsurance agreement effective February 1, 2018. Pursuant to this agreement TL transferred approximately \$4.6 billion of reserves and \$0.1 billion of associated interest maintenance reserve liability along with cash and invested assets with a book value totaling \$4.7 billion, equal to the liabilities, to TLA. This assumption reinsurance transaction was considered a non-economic transaction and TLA and TL received no material impacts to surplus as a result of this transaction.

**Note 22 - Events Subsequent**

The Company had no material subsequent events through the filing date of August 9, 2018.

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

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.
  - a. For the periods ended June 30, 2018, and December 31, 2017, 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 \$61,552,596 and \$52,141,305, respectively.
  - b. For the periods ended June 30, 2018, and December 31, 2017, the total amount of reinsurance credit taken for this agreement was \$77,914,679 and \$80,217,393, respectively.

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

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

**Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses**

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

**Note 26 - Intercompany Pooling Arrangements**

No significant change.

**Note 27 - Structured Settlements**

No significant change.

**Note 28 - Health Care Receivables**

No significant change.

**Note 29 - Participating Policies**

No significant change.

**NOTES TO FINANCIAL STATEMENTS**

---

**Note 30 - Premium Deficiency Reserves**

No significant change.

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

No significant change.

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

No significant change.

**Note 33 - Premium and Annuity Considerations Deferred and Uncollected**

No significant change.

**Note 34 - Separate Accounts**

No significant change.

**Note 35 - Loss/Claim Adjustment Expenses**

No significant change.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes  No
- 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
- 2.2 If yes, date of change: 06/01/2018
- 
- 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  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
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
The Company has a new indirect parent as a result of the Talcott Resolution sale (see Note 21).
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes  No
- 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
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes  No  N/A   
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/04/2014
- 
- 6.4 By what department or departments?  
Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes  No  N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes  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
- 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
- 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  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  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  No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
The Company's code of ethics was amended to reflect the new company name, remove sections applicable to a subsidiary of a publicly traded entity and for other non-substantive matters.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes  No

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

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

**FINANCIAL**

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

**INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes  No   
 11.2 If yes, give full and complete information relating thereto:

The Company has \$602,856,375 of bonds and cash pledged as collateral for derivative activity, \$7,585,500 FHLB capital stock, and \$171,062,296 bonds subject to repurchase agreements.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 71,728,836  
 13. Amount of real estate and mortgages held in short-term investments: \$ 0  
 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes  No

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	1,204,360,010	1,025,305,772
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 1,204,360,010	\$ 1,025,305,772
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  No   
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes  No   
 If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 173,692,338  
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 173,672,680  
 16.3 Total payable for securities lending reported on the liability page: \$ 173,672,680

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase Bank, N.A.	4 Chase Metro Tech Center, 16th Floor, Brooklyn, NY 11245
RBC Dexia Investor Services	155 Wellington St West, RBC Center, Toronto, Ontario M5V 3L3, Canada
Federal Home Loan Bank of Boston	111 Huntington Ave, Boston, MA 02199
Citibank N.A.	288 Greenwich St, 14th Floor, New York, NY 10013

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

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

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

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

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

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

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

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

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

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

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

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS
--------	--	----------------------	-----	----

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

18.2 If no, list exceptions:

19. By self-designating 5\*GI securities, the reporting entity is certifying the following elements for each self-designated 5\*GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist.
- 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 5\*GI securities? Yes  No

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

**PART 2 - LIFE & HEALTH**

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1	Long-term mortgages in good standing		Amount
1.11	Farm mortgages.....	\$.....	0
1.12	Residential mortgages.....	\$.....	0
1.13	Commercial mortgages.....	\$.....	1,042,347,098
1.14	Total mortgages in good standing.....	\$.....	1,042,347,098
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$.....	0
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$.....	0
1.32	Residential mortgages.....	\$.....	0
1.33	Commercial mortgages.....	\$.....	0
1.34	Total mortgages with interest overdue more than three months.....	\$.....	0
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$.....	0
1.42	Residential mortgages.....	\$.....	0
1.43	Commercial mortgages.....	\$.....	0
1.44	Total mortgages in process of foreclosure.....	\$.....	0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	1,042,347,098
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61	Farm mortgages.....	\$.....	0
1.62	Residential mortgages.....	\$.....	0
1.63	Commercial mortgages.....	\$.....	0
1.64	Total mortgages foreclosed and transferred to real estate.....	\$.....	0
2.	Operating Percentages:		
2.1	A&H loss percent.....	.....	0.0
2.2	A&H cost containment percent.....	.....	0.0
2.3	A&H expense percent excluding cost containment expenses.....	.....	0.0
3.1	Do you act as a custodian for health savings accounts?.....	Yes [ ]	No [ X ]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3	Do you act as an administrator for health savings accounts?.....	Yes [ ]	No [ X ]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0
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 [ ]

**TALCOTT RESOLUTION LIFE INSURANCE COMPANY**  
**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
<b>Life &amp; Annuity - Non-Affiliates</b>								
84824.....	04-6145677.....	06/01/2018	Commonwealth Annuity and Life Insurance Company.....	MA.....	CO/I.....	Authorized.....	.....0.....	.....
84824.....	04-6145677.....	06/01/2018	Commonwealth Annuity and Life Insurance Company.....	MA.....	CO/G.....	Authorized.....	.....0.....	.....
84824.....	04-6145677.....	06/01/2018	Commonwealth Annuity and Life Insurance Company.....	MA.....	MCO/I.....	Authorized.....	.....0.....	.....

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

Current Year to Date - Allocated by States and Territories

1	Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	(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	215,371	407,718	296,288	13,047,824	13,967,201	25,029,171
2. Alaska.....	AK L	32,133	0	50,176	2,411,857	2,494,166	3,572,430
3. Arizona.....	AZ L	474,906	1,728,577	285,168	3,508,375	5,997,025	12,831,340
4. Arkansas.....	AR L	244,498	708,429	125,104	3,149,335	4,227,365	3,434,883
5. California.....	CA L	3,132,419	8,617,756	1,338,253	71,755,341	84,843,770	111,098,132
6. Colorado.....	CO L	278,467	1,786,546	376,608	2,604,133	5,045,754	9,063,393
7. Connecticut.....	CT L	1,311,336	(622,602)	5,059,164	37,263,965	43,011,863	16,347,747
8. Delaware.....	DE L	105,053	183,105	38,001	44,589,819	44,915,979	2,874,030
9. District of Columbia.....	DC L	55,399	12,231	50,066	708,729	826,266	1,626,775
10. Florida.....	FL L	4,248,759	9,665,320	1,774,778	46,182,458	61,871,315	64,664,537
11. Georgia.....	GA L	531,474	1,683,264	484,110	12,522,276	15,221,124	39,009,992
12. Hawaii.....	HI L	404,008	124,683	795,363	1,771,727	3,095,781	4,716,173
13. Idaho.....	ID L	126,630	315,871	75,429	3,330,903	3,848,832	1,567,742
14. Illinois.....	IL L	1,010,175	2,199,985	698,283	10,735,038	14,643,482	26,194,510
15. Indiana.....	IN L	416,387	1,445,945	517,942	10,626,189	13,006,463	10,561,427
16. Iowa.....	IA L	172,129	815,612	110,950	3,454,476	4,553,167	13,764,577
17. Kansas.....	KS L	91,777	536,738	281,461	3,582,961	4,492,937	6,594,251
18. Kentucky.....	KY L	147,157	278,726	143,532	4,034,826	4,604,241	13,438,471
19. Louisiana.....	LA L	471,602	1,017,671	168,550	16,787,001	18,444,824	19,663,565
20. Maine.....	ME L	89,480	656,082	184,593	1,759,264	2,689,419	8,784,950
21. Maryland.....	MD L	644,232	1,570,848	460,075	8,227,840	10,902,995	15,226,702
22. Massachusetts.....	MA L	626,331	949,234	865,982	13,213,395	15,654,942	16,423,133
23. Michigan.....	MI L	449,979	1,050,550	274,617	13,924,170	15,699,316	22,536,237
24. Minnesota.....	MN L	1,389,910	997,199	217,568	29,806,679	32,411,355	14,553,479
25. Mississippi.....	MS L	161,033	248,777	90,630	1,314,421	1,814,862	6,035,166
26. Missouri.....	MO L	465,040	565,459	377,432	7,044,611	8,452,543	16,353,935
27. Montana.....	MT L	104,130	0	60,808	2,092,805	2,257,743	2,195,649
28. Nebraska.....	NE L	110,612	330,968	126,879	1,541,327	2,109,786	2,980,661
29. Nevada.....	NV L	228,250	436,500	127,067	5,858,752	6,650,569	27,687,667
30. New Hampshire.....	NH L	103,399	155,738	180,950	5,634,479	6,074,566	3,208,512
31. New Jersey.....	NJ L	2,610,137	2,639,479	629,187	26,334,058	32,212,861	42,886,014
32. New Mexico.....	NM L	106,082	0	146,401	879,706	1,132,189	1,577,387
33. New York.....	NY L	42,024,541	15,967,975	9,277,857	52,027,047	119,297,421	31,696,608
34. North Carolina.....	NC L	1,129,897	1,836,594	891,968	9,437,629	13,296,088	19,553,984
35. North Dakota.....	ND L	69,417	277,798	22,855	6,662,613	7,032,682	8,949,899
36. Ohio.....	OH L	763,996	2,186,556	593,629	12,529,529	16,073,710	23,514,887
37. Oklahoma.....	OK L	406,417	303,588	264,702	2,662,907	3,637,613	4,513,594
38. Oregon.....	OR L	186,976	1,672,260	172,247	7,112,217	9,143,700	6,199,217
39. Pennsylvania.....	PA L	2,116,696	4,462,817	832,734	63,520,332	70,932,579	7,181,871
40. Rhode Island.....	RI L	72,571	358,036	98,397	1,404,103	1,933,107	1,629,127
41. South Carolina.....	SC L	1,737,850	2,018,712	334,676	5,324,941	9,416,179	9,422,297
42. South Dakota.....	SD L	37,477	14,979	63,127	3,135,620	3,251,203	3,178,621
43. Tennessee.....	TN L	410,832	1,282,109	330,531	10,569,972	12,593,444	25,906,681
44. Texas.....	TX L	1,873,223	3,554,498	862,790	39,308,410	45,598,922	80,166,017
45. Utah.....	UT L	852,040	0	1,858,341	1,592,988	4,303,369	4,843,270
46. Vermont.....	VT L	145,531	134,019	259,058	2,647,381	3,185,990	4,990,254
47. Virginia.....	VA L	833,217	2,699,893	2,012,326	8,693,358	14,238,794	19,773,777
48. Washington.....	WA L	709,805	2,463,474	490,479	21,305,071	24,968,829	2,214,176
49. West Virginia.....	WV L	34,933	753,847	155,938	2,304,589	3,249,307	9,659,372
50. Wisconsin.....	WI L	319,006	619,508	219,153	16,899,021	18,056,688	1,708,252
51. Wyoming.....	WY L	34,386	93,410	33,687	901,862	1,063,344	1,925,665
52. American Samoa.....	AS N	0	0	0	0	0	0
53. Guam.....	GU N	246	0	407	0	653	2,700
54. Puerto Rico.....	PR N	7,246	0	5,271	1,734	14,250	24,885
55. US Virgin Islands.....	VI N	0	0	736	695	1,431	4,750
56. Northern Mariana Islands.....	MP N	0	0	0	0	0	0
57. Canada.....	CAN L	7,167	0	1,423	16,723	25,313	45,775
58. Aggregate Other Alien.....	OT XXX	153,181	(71,905)	1,516	0	82,792	0
59. Subtotal.....	XXX	74,484,945	81,134,575	35,195,262	677,757,481	868,572,263	833,608,317
90. Reporting entity contributions for employee benefit plans.....	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	1,639,628	0	0	0	1,639,628	0
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX	130,973	0	0	0	130,973	0
94. Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95. Totals (Direct Business).....	XXX	76,255,546	81,134,575	35,195,262	677,757,481	870,342,864	833,608,317
96. Plus Reinsurance Assumed.....	XXX	2,990	24,524	8	3,067,210	3,094,732	0
97. Totals (All Business).....	XXX	76,258,536	81,159,100	35,195,270	680,824,690	873,437,596	833,608,317
98. Less Reinsurance Ceded.....	XXX	137,807,842	1,308,957,714	35,194,854	654,635,397	2,136,595,806	5,567,251,797
99. Totals (All Business) less Reinsurance Ceded.....	XXX	(61,549,306)	(1,227,798,614)	416	26,189,294	(1,263,158,211)	#####

**DETAILS OF WRITE-INS**

58001. ZZZ Other Alien.....	XXX	153,181	(71,905)	1,516	0	82,792	0
58002. ....	XXX	0	0	0	0	0	0
58003. ....	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	153,181	(71,905)	1,516	0	82,792	0
9401. ....	XXX	0	0	0	0	0	0
9402. ....	XXX	0	0	0	0	0	0
9403. ....	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX	0	0	0	0	0	0

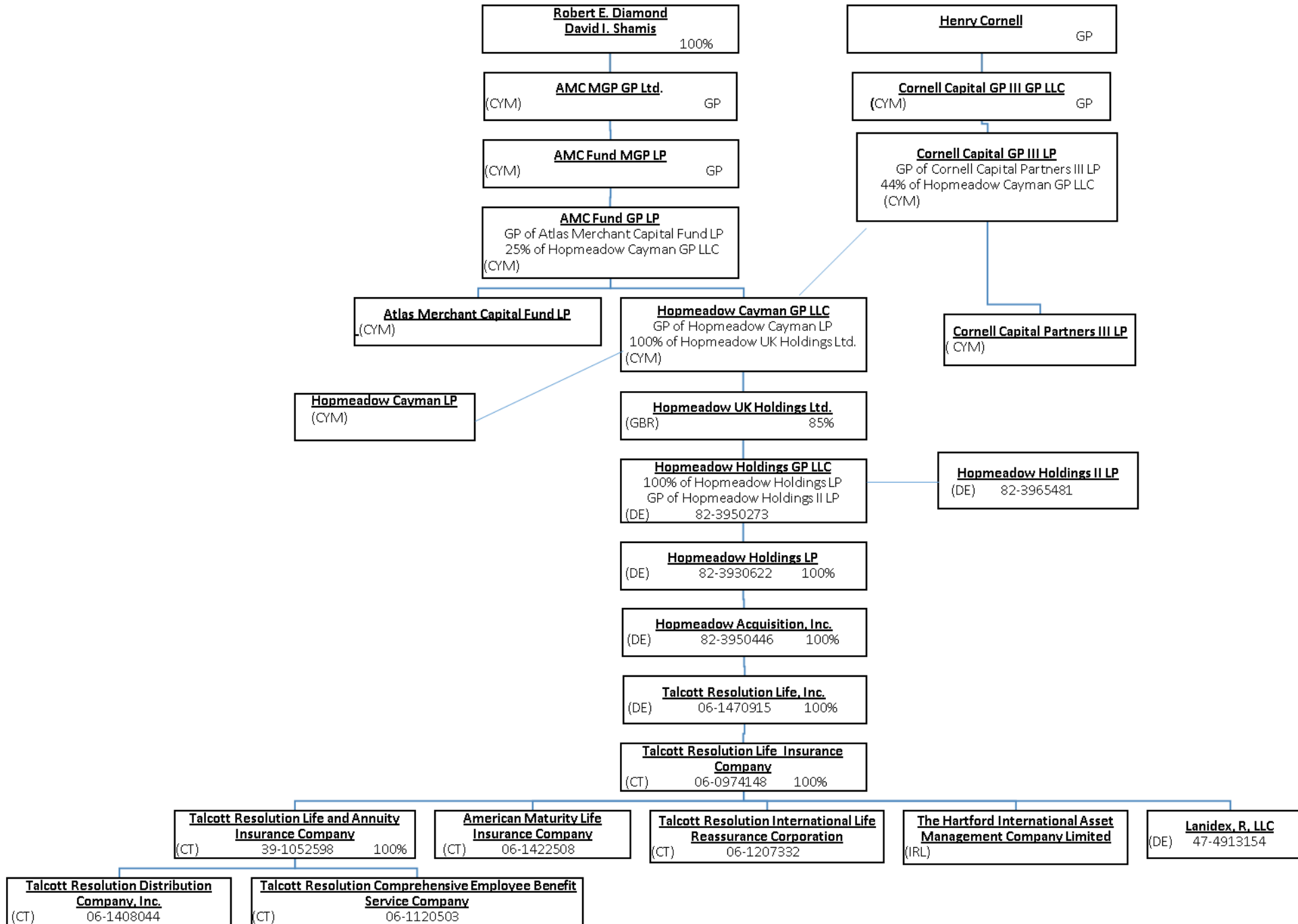
(a) Active Status Count

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**



Q12

**TALCOTT RESOLUTION LIFE INSURANCE COMPANY**

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
4926	Hopmeadow Holding Grp.....	00000...	82-3930622..				Hopmeadow Holdings, LP.....	DE.....	UIP.....	Hopmeadow Holdings, GP LLC.....	Ownership.....	...100.000	David Schamis/Robert E. Diamond/Henry Cornell	....N.....	0.....
4926	Hopmeadow Holding Grp.....	00000...	82-3950446..				Hopmeadow Acquisition, Inc.....	DE.....	UIP.....	Hopmeadow Holdings, LP.....	Ownership.....	...100.000	David Schamis/Robert E. Diamond/Henry Cornell	....N.....	0.....
4926	Hopmeadow Holding Grp.....	00000...	06-1470915..		1032204		Talcott Resolution Life, Inc.....	DE.....	UDP.....	Hopmeadow Acquisition, Inc.....	Ownership.....	...100.000	David Schamis/Robert E. Diamond/Henry Cornell	....N.....	0.....
4926	Hopmeadow Holding Grp.....	88072...	06-0974148..		45947		Talcott Resolution Life Insurance Company.....	CT.....	RE.....	Talcott Resolution Life, Inc.....	Ownership.....	...100.000	David Schamis/Robert E. Diamond/Henry Cornell	....N.....	0.....
4926	Hopmeadow Holding Grp.....	00000...	47-4913154..				Lanidex R, LLC.....	DE.....	DS.....	Talcott Resolution Life Insurance Company....	Ownership.....	...100.000	David Schamis/Robert E. Diamond/Henry Cornell	....N.....	0.....
4926	Hopmeadow Holding Grp.....	81213...	06-1422508..				American Maturity Life Insurance Company.....	CT.....	DS.....	Talcott Resolution Life Insurance Company....	Ownership.....	...100.000	David Schamis/Robert E. Diamond/Henry Cornell	....N.....	0.....
4926	Hopmeadow Holding Grp.....	93505...	06-1207332..				Talcott Resolution International Life Reassurance Corporation	CT.....	DS.....	Talcott Resolution Life Insurance Company....	Ownership.....	...100.000	David Schamis/Robert E. Diamond/Henry Cornell	....N.....	0.....
4926	Hopmeadow Holding Grp.....	00000...					The Hartford International Asset Management Company Limited	IRL.....	DS.....	Talcott Resolution Life Insurance Company....	Ownership.....	...100.000	David Schamis/Robert E. Diamond/Henry Cornell	....N.....	0.....
4926	Hopmeadow Holding Grp.....	71153...	39-1052598..				Talcott Resolution Life and Annuity Insurance Company.....	CT.....	DS.....	Talcott Resolution Life Insurance Company....	Ownership.....	...100.000	David Schamis/Robert E. Diamond/Henry Cornell	....N.....	0.....
4926	Hopmeadow Holding Grp.....	00000...	06-1120503..				Talcott Resolution Comprehensive Employee Benefit Service Company	CT.....	DS.....	Talcott Resolution Life and Annuity Insurance Company	Ownership.....	...100.000	David Schamis/Robert E. Diamond/Henry Cornell	....Y.....	0.....
4926	Hopmeadow Holding Grp.....	00000...	06-1408044..		940622		Talcott Resolution Distribution Company.....	CT.....	DS.....	Talcott Resolution Life and Annuity Insurance Company	Ownership.....	...100.000	David Schamis/Robert E. Diamond/Henry Cornell	....Y.....	0.....

Q13

# TALCOTT RESOLUTION LIFE INSURANCE COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

**Explanations:**

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.

**Bar Code:**



Statement as of June 30, 2018 of the **TALCOTT RESOLUTION LIFE INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liabilities - abandoned property unpaid funds.....	36,682,736	57,952,427
2505. Provision for future dividends.....	33,248,200	27,624,151
2506. Miscellaneous liabilities.....	1,712,333	1,743,708
2597. Summary of remaining write-ins for Line 25.....	71,643,269	87,320,286

**Additional Write-ins for Summary of Operations:**

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

# TALCOTT RESOLUTION LIFE INSURANCE COMPANY

## 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.....	68,504,335	71,057,734
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	471,465	2,743,717
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	(35,792,986)	0
5. Deduct amounts received on disposals.....	31,500,000	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	1,682,813	5,297,116
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	68,504,335
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	68,504,335

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	1,724,180,841	1,608,797,083
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	119,000,000	240,219,019
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	8,978	83,399
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	1,727,063	1,132,691
7. Deduct amounts received on disposals.....	801,910,287	126,007,366
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	3,780	43,985
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	1,043,002,816	1,724,180,841
12. Total valuation allowance.....	(655,717)	(294,770)
13. Subtotal (Line 11 plus Line 12).....	1,042,347,099	1,723,886,071
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	1,042,347,099	1,723,886,071

## 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.....	1,045,660,843	913,303,109
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	6,631,208	169,156,978
2.2 Additional investment made after acquisition.....	58,648,514	139,147,609
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(117,111,498)	246,383
6. Total gain (loss) on disposals.....	106,006,487	6,711,616
7. Deduct amounts received on disposals.....	708,690,442	157,156,553
8. Deduct amortization of premium and depreciation.....	30,344	196,095
9. Total foreign exchange change in book/adjusted carrying value.....	(2,979)	45,098
10. Deduct current year's other-than-temporary impairment recognized.....	1,174,750	25,597,303
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	389,937,039	1,045,660,843
12. Deduct total nonadmitted amounts.....	250,253	361,905
13. Statement value at end of current period (Line 11 minus Line 12).....	389,686,786	1,045,298,938

## 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.....	13,659,740,630	14,948,339,240
2. Cost of bonds and stocks acquired.....	1,695,959,229	4,692,336,330
3. Accrual of discount.....	18,779,962	46,229,203
4. Unrealized valuation increase (decrease).....	87,487,954	(779,575,582)
5. Total gain (loss) on disposals.....	206,243,364	143,307,108
6. Deduct consideration for bonds and stocks disposed of.....	7,405,964,791	5,322,683,327
7. Deduct amortization of premium.....	19,741,132	63,964,148
8. Total foreign exchange change in book/adjusted carrying value.....	(1,616,249)	6,928,341
9. Deduct current year's other-than-temporary impairment recognized.....	2,994	11,176,535
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	318,608	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	8,241,204,581	13,659,740,630
12. Deduct total nonadmitted amounts.....	11,701,719	11,479,239
13. Statement value at end of current period (Line 11 minus Line 12).....	8,229,502,862	13,648,261,391

**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
<b>BONDS</b>								
1. NAIC 1 (a).....	6,450,025,033	3,637,543,478	5,115,703,286	(14,077,544)	6,450,025,033	4,957,787,680		8,279,196,088
2. NAIC 2 (a).....	2,127,627,582	70,056,202	436,246,630	16,546,692	2,127,627,582	1,777,983,846		3,557,442,150
3. NAIC 3 (a).....	408,156,952	43,242,821	43,065,840	(9,340,753)	408,156,952	398,993,179		413,648,858
4. NAIC 4 (a).....	87,128,425	8,603,205	7,980,135	(5,391,753)	87,128,425	82,359,743		120,860,780
5. NAIC 5 (a).....	80,116,061	13,148,406	205,671	4,361,160	80,116,061	97,419,956		111,388,610
6. NAIC 6 (a).....	1,493,662	16,495,000	7,945,963	6,955,144	1,493,662	16,997,843		1,586,994
7. Total Bonds.....	9,154,547,714	3,789,089,112	5,611,147,525	(947,054)	9,154,547,714	7,331,542,247	0	12,484,123,479
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	30,284,400	0	0	779,440	30,284,400	31,063,839		29,799,817
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	10,123,488	0	0	467,138	10,123,488	10,590,626		10,038,266
13. NAIC 6.....	12,449,816	416,782	65	(747,703)	12,449,816	12,118,830		12,185,346
14. Total Preferred Stock.....	52,857,704	416,782	65	498,874	52,857,704	53,773,295	0	52,023,428
15. Total Bonds and Preferred Stock.....	9,207,405,417	3,789,505,893	5,611,147,590	(448,179)	9,207,405,417	7,385,315,541	0	12,536,146,908

QS102

(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 \$.....269,505,652; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....8,298; NAIC 6 \$.....1,327,617.

## 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.....	80,512,538	XXX	80,579,905	2,894,561	243,676

## 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.....	217,915,374	420,566,180
2. Cost of short-term investments acquired.....	1,599,712,522	4,924,255,473
3. Accrual of discount.....	10,797	4,060
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(25,913)	(6,413)
6. Deduct consideration received on disposals.....	1,736,978,014	5,126,886,416
7. Deduct amortization of premium.....	68,993	41,329
8. Total foreign exchange change in book/adjusted carrying value.....	(53,234)	23,820
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	80,512,538	217,915,374
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	80,512,538	217,915,374

# TALCOTT RESOLUTION LIFE INSURANCE COMPANY

## SCHEDULE DB - PART A - VERIFICATION

### Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	(365,301,785)
2. Cost paid/(consideration received) on additions.....	5,914,852
3. Unrealized valuation increase/(decrease).....	(25,396,476)
4. Total gain (loss) on termination recognized.....	(32,416,011)
5. Considerations received/(paid) on terminations.....	(11,261,374)
6. Amortization.....	(77,621)
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	1,389,714
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(404,625,951)
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	(404,625,951)

## SCHEDULE DB - PART B - VERIFICATION

### Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	8,907,600
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	955,205
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	4,563,474
3.14 Section 1, Column 18, prior year.....	(1,862,653)
	6,426,127
	6,426,127
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	4,563,474
3.24 Section 1, Column 19, prior year.....	(1,862,653)
	6,426,127
	6,426,127
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	(8,260,843)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(6,398,188)
	(6,398,188)
4.3 Subtotal (Line 4.1 minus Line 4.2).....	(1,862,655)
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	1,862,655
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	9,862,805
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	9,862,805



**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
<b>Replicated Assets Open</b>															
87612ED#0..	BOND WITH CREDIT DEFAULT SWAP	1.....	5,633,803	5,668,978	5,463,185	07/11/2017	12/20/2022	CDS: TARGET CORPORATION (TGT) REC 1.00%	51,534	142,092	478160 CL 6	JOHNSON & JOHNSON.....	1FE.....	5,617,445	5,321,093
87612ED#0..	BOND WITH CREDIT DEFAULT SWAP	1.....	4,366,197	4,339,729	4,607,745	07/11/2017	12/20/2022	CDS: TARGET CORPORATION (TGT) REC 1.00%	39,939	110,121	718172 BD 0	PHILIP MORRIS INTERNATIONAL INC	1FE.....	4,299,790	4,497,624
70687WN@7	BOND WITH CREDIT DEFAULT SWAP	1.....	994,475	932,895	956,285	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(9,616)	7,339	912810 RZ 3	TREASURY BOND.....	1.....	942,511	948,946
70687WN@7	BOND WITH CREDIT DEFAULT SWAP	1.....	188,950	183,068	173,671	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(1,827)	1,394	912810 RK 6	TREASURY BOND.....	1.....	184,895	172,277
70687WN@7	BOND WITH CREDIT DEFAULT SWAP	1.....	616,575	606,381	623,340	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(5,962)	4,550	912810 RV 2	TREASURY BOND.....	1.....	612,343	618,790
70687WN#5.	BOND WITH CREDIT DEFAULT SWAP	1.....	4,400,000	4,303,613	4,448,281	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(39,744)	32,472	912810 RV 2	TREASURY BOND.....	1.....	4,343,357	4,415,809
930815A@4.	BOND WITH CREDIT DEFAULT SWAP	1.....	1,000,000	1,009,960	921,313	10/16/2017	12/20/2022	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	15,107	550	08860H AA 2	BHARTI AIRTEL LIMITED.....	2FE.....	994,853	920,763
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	6,130,000	6,277,576	6,389,098	03/20/2018	06/20/2023	CDS: JP MORGAN CHASE (JPM) REC 1.00%	147,821	148,040	84861C AF 2	SPMF_17-1.....	2AM.....	6,129,755	6,241,057
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	2,370,000	2,523,178	2,434,178	03/20/2018	06/20/2023	CDS: JP MORGAN CHASE (JPM) REC 1.00%	57,151	57,236	912810 RX 8	TREASURY BOND.....	1.....	2,466,027	2,376,942
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	7,500,000	7,710,441	7,500,286	03/20/2018	06/20/2023	CDS: BANK OF AMERICA CORP (BAC) REC 1.00	178,041	149,994	912810 RN 0	TREASURY BOND.....	1.....	7,532,399	7,350,293
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	4,000,000	4,129,412	4,081,573	03/20/2018	06/20/2023	CDS: MORGAN STANLEY (MS) REC 1.00%	73,100	69,857	912810 RX 8	TREASURY BOND.....	1.....	4,056,312	4,011,716
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	3,268,910	3,299,155	3,370,950	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	55,188	48,269	06652K AA 1	BANKUNITED INC.....	2FE.....	3,243,967	3,322,680
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	5,237,128	5,325,544	5,315,212	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	88,417	77,333	09627L AQ 0	BLUEM_14-1A - ABS.....	1FE.....	5,237,128	5,237,879
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	675,378	685,379	659,292	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	11,402	9,973	05565Q DN 5	BP CAPITAL MARKETS PLC.....	1FE.....	673,977	649,320
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	588,993	560,817	567,515	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	9,944	8,697	P3143N AQ 7	CODELCO INC.....	1FE.....	550,873	558,818
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	588,993	641,952	591,800	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	9,944	8,697	29246Q AB 1	EMPRESA DE TRANSPORTE DE PASAJEROS	1FE.....	632,008	583,103
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	5,126,736	5,239,869	4,861,982	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	86,553	75,703	38379U ZS 8	GNR_16-96.....	1.....	5,153,316	4,786,279
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	166,881	169,692	167,318	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	2,817	2,464	428041 AZ 0	HFLF_17-1.....	1FE.....	166,874	164,854
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	687,158	808,275	798,465	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	11,601	10,147	Y20721 AJ 8	INDONESIA (REPUBLIC OF ).....	2FE.....	796,674	788,318
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	981,655	1,004,862	1,048,374	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	16,573	14,495	Y7276L DE 5	KAZAKHSTAN (REPUBLIC OF).....	2FE.....	988,289	1,033,879
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	785,324	789,840	935,938	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	13,258	11,596	Y7276L DF 2	KAZAKHSTAN (REPUBLIC OF).....	2FE.....	776,582	924,342
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	5,889,928	6,109,650	5,860,103	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	99,438	86,972	61764R BF 4	MSBAM_15-C20.....	1FM.....	6,010,213	5,773,131
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	588,993	763,594	730,213	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	9,944	8,697	698299 AW 4	PANAMA (REPUBLIC OF).....	2FE.....	753,651	721,516
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	2,159,640	2,248,329	2,164,535	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	36,460	31,890	698299 BE 3	PANAMA (REPUBLIC OF).....	2FE.....	2,211,869	2,132,645
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	824,590	866,016	969,731	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	13,921	12,176	715638 BM 3	PERU (THE REPUBLIC OF).....	2FE.....	852,095	957,555

CUSIP

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....687,158	.....693,230	.....714,773	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....11,601	.....10,147	71654Q CG 5	PETROLEOS MEXICANOS.....	2FE.....	.....681,629	.....704,626
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....1,177,986	.....1,211,766	.....1,156,507	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....19,888	.....17,394	195325 DL 6	REPUBLIC OF COLOMBIA.....	2FE.....	.....1,191,879	.....1,139,112
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....598,809	.....644,018	.....615,137	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....10,109	.....8,842	760942 BB 7	REPUBLICA ORIENT URUGUAY.....	2FE.....	.....633,908	.....606,294
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....7,379,815	.....7,573,597	.....7,414,428	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....124,591	.....108,972	83162C WK 5	SBAP_14-20G.....	1FE.....	.....7,449,006	.....7,305,456
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....4,908,274	.....4,887,132	.....4,709,789	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....82,865	.....72,477	89173U AC 1	TPMT_17-4.....	1FM.....	.....4,804,268	.....4,637,312
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....40,140,842	.....40,964,108	.....39,932,320	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....677,684	.....592,729	912810 RN 0	TREASURY BOND.....	1.....	.....40,286,424	.....39,339,591
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....26,927,770	.....26,851,408	.....27,422,143	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....454,612	.....397,621	912810 RV 2	TREASURY BOND.....	1.....	.....26,396,796	.....27,024,522
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....6,913,794	.....7,162,607	.....7,036,135	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....116,723	.....102,091	912810 RX 8	TREASURY BOND.....	1.....	.....7,045,884	.....6,934,045
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....100,129	.....97,999	.....97,027	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....1,690	.....1,479	912810 RY 6	TREASURY BOND.....	1.....	.....96,308	.....95,549
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....15,848,815	.....15,849,772	.....15,357,252	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....267,570	.....234,027	912810 RZ 3	TREASURY BOND.....	1.....	.....15,582,202	.....15,123,225
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....3,298,360	.....3,352,744	.....3,358,143	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....55,685	.....48,704	912810 SA 7	TREASURY BOND.....	1.....	.....3,297,059	.....3,309,439
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....83,441	.....83,866	.....80,550	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....1,409	.....1,232	912828 3F 5	TREASURY NOTE.....	1.....	.....82,457	.....79,317
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....1,364,500	.....1,416,194	.....1,361,452	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....23,036	.....20,149	760942 BA 9	URUGUAY (ORIENTAL REPUBLIC OF)	2FE.....	.....1,393,157	.....1,341,304
9999999.	Total.....			.....176,986,648	.....174,896,039	.....XXX.....	.....XXX.....	.....XXX.....	.....2,818,468	.....2,746,619	.....XXX.....	.....XXX.....	.....XXX.....	.....174,168,180	.....172,149,420

QS105.1

**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.....	9	179,043,918	9	177,002,307	0	0	0	0	9	179,043,918
2. Add: Opened or acquired transactions.....	5	160,026,708	0	0	0	0	0	0	5	160,026,708
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	3,166	XXX	69,713	XXX	0	XXX	0	XXX	72,879
4. Less: Closed or disposed of transactions.....	5	159,957,586	0	0	0	0	0	0	5	159,957,586
5. Less: Positions disposed of for failing effectiveness criteria.....	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	2,113,899	XXX	85,372	XXX	0	XXX	0	XXX	2,199,271
7. Ending Inventory.....	9	177,002,307	9	176,986,648	0	0	0	0	9	176,986,648

**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.....	(404,625,951)
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	9,862,805
3. Total (Line 1 plus Line 2).....	<u>(394,763,146)</u>
4. Part D, Section 1, Column 5.....	222,909,369
5. Part D, Section 1, Column 6.....	(617,672,515)
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	(439,719,191)
8. Part B, Section 1, Column 13.....	(194,070)
9. Total (Line 7 plus Line 8).....	<u>(439,913,261)</u>
10. Part D, Section 1, Column 8.....	185,183,569
11. Part D, Section 1, Column 9.....	(625,096,830)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	346,105,634
14. Part B, Section 1, Column 20.....	8,241,400
15. Part D, Section 1, Column 11.....	354,347,033
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

**TALCOTT RESOLUTION LIFE INSURANCE COMPANY**  
**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.....	0	0
2. Cost of cash equivalents acquired.....	3,122,667,475	221,840,882
3. Accrual of discount.....	1,719,954	22,964
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	1,621	(1,086)
6. Deduct consideration received on disposals.....	2,917,600,623	221,822,374
7. Deduct amortization of premium.....	12,658	40,386
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	206,775,768	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	206,775,768	0

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
Improvements to Hartford owned property.....	Windsor.....	CT.....	various	various.....	.....0	.....0	.....0	.....(57,750)
0199999. Totals.....					.....0	.....0	.....0	.....(57,750)
0399999. Totals.....					.....0	.....0	.....0	.....(57,750)

QE01

**SCHEDULE A - PART 3**

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
Windsor Building.....	Windsor.....	CT.....	5.18.18	Hartford Financial Services Group, Inc.....	112,875,805	.....0	68,504,335	1,682,814	.....0	.....0	(1,682,814)	.....0	67,292,986	.....0	.....0	(35,792,986)	(35,792,986)	4,412,709	2,729,895
0199999. Totals.....					112,875,805	.....0	68,504,335	1,682,814	.....0	.....0	(1,682,814)	.....0	67,292,986	.....0	.....0	(35,792,986)	(35,792,986)	4,412,709	2,729,895
0399999. Totals.....					112,875,805	.....0	68,504,335	1,682,814	.....0	.....0	(1,682,814)	.....0	67,292,986	.....0	.....0	(35,792,986)	(35,792,986)	4,412,709	2,729,895

**SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
BHM1TLYF8.....	ARLINGTON.....	TX.....		06/28/2018....	4.360.....	33,000,000.....	.0.....	46,961,081.....
BHM1U1PQ6.....	DALLAS.....	TX.....		06/28/2018....	4.410.....	16,000,000.....	.0.....	23,428,571.....
BHM1V4CS9.....	LOUISVILLE.....	KY.....		06/14/2018....	4.280.....	5,000,000.....	.0.....	8,073,333.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	54,000,000.....	.0.....	78,462,986.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	54,000,000.....	.0.....	78,462,986.....
3399999. Total Mortgages.....				XXX.....	XXX.....	54,000,000.....	.0.....	78,462,986.....

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
<b>Mortgages Closed by Repayment</b>																	
BHMQJ5AM7.....	WASHINGTON.....	DC.....		06/30/2010....	05/01/2018....	49,022.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	49,022.....	49,022.....	.0.....	.0.....	.0.....
BHMQJB0A1.....	ATLANTA.....	GA.....		01/14/2011....	05/01/2018....	47,636.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	47,636.....	47,636.....	.0.....	.0.....	.0.....
BHMQJEHH2.....	MULTI-CITY.....	MU.....		06/01/2018....		37,117.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	37,117.....	37,117.....	.0.....	.0.....	.0.....
BHMQJEL1.....	MULTI-CITY.....	MU.....		04/14/2011....	06/01/2018....	117,917.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	117,917.....	117,917.....	.0.....	.0.....	.0.....
BHMQMN8Z8.....	MULTI-CITY.....	MU.....		09/28/2012....	06/01/2018....	87,371.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	87,371.....	87,371.....	.0.....	.0.....	.0.....
0199999. Total - Mortgages Closed by Repayment.....						339,063.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	339,063.....	339,063.....	.0.....	.0.....	.0.....
<b>Mortgages With Partial Repayments</b>																	
B0A0FLYC2.....	SEATTLE.....	WA.....		02/24/2004....	06/01/2018....	43,004.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	43,004.....	43,004.....	.0.....	.0.....	.0.....
BHM01FKF8.....	BALTIMORE.....	MD.....		12/21/2005....	05/01/2018....	66,051.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	66,051.....	66,051.....	.0.....	.0.....	.0.....
BHM01LDQ9.....	LINTHICUM.....	MD.....		04/28/2006....	06/01/2018....	68,495.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	68,495.....	68,495.....	.0.....	.0.....	.0.....
BHM01LDR7.....	LINTHICUM.....	MD.....		04/28/2006....	06/01/2018....	51,594.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	51,594.....	51,594.....	.0.....	.0.....	.0.....
BHM01VL05.....	GAITHERSBURG.....	MD.....		09/28/2006....	06/01/2018....	193,804.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	193,804.....	193,804.....	.0.....	.0.....	.0.....
BHM02T4T5.....	SIMI VALLEY.....	CA.....		09/05/2007....	06/01/2018....	162,472.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	162,472.....	162,472.....	.0.....	.0.....	.0.....
BHM0315X5.....	LINTHICUM.....	MD.....		12/20/2007....	06/01/2018....	55,616.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	55,616.....	55,616.....	.0.....	.0.....	.0.....
BHM03Z7L4.....	MULTI-CITY.....	MU.....		06/24/2014....	05/01/2018....	6,507.....	.0.....	.82.....	.0.....	.0.....	.82.....	.0.....	6,589.....	6,589.....	.0.....	.0.....	.0.....
BHM03Z7Q3.....	ROCKVILLE.....	MD.....		10/29/2008....	06/01/2018....	146,883.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	146,883.....	146,883.....	.0.....	.0.....	.0.....
BHMQJB0A1.....	ATLANTA.....	GA.....		01/14/2011....	06/01/2018....	33,345.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	33,345.....	33,345.....	.0.....	.0.....	.0.....
BHMQJECE4.....	BREA.....	CA.....		02/01/2011....	06/01/2018....	85,934.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	85,934.....	85,934.....	.0.....	.0.....	.0.....
BHMQJEHH2.....	MULTI-CITY.....	MU.....		04/14/2011....	06/01/2018....	4,904.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,904.....	4,904.....	.0.....	.0.....	.0.....
BHMQJEH2.....	MULTI-CITY.....	MU.....		04/14/2011....	06/01/2018....	21,170.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	21,170.....	21,170.....	.0.....	.0.....	.0.....
BHMQJEJK3.....	MULTI-CITY.....	MU.....		04/14/2011....	06/01/2018....	138,894.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	138,894.....	138,894.....	.0.....	.0.....	.0.....
BHMQJEL1.....	MULTI-CITY.....	MU.....		04/14/2011....	06/01/2018....	4,935.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,935.....	4,935.....	.0.....	.0.....	.0.....
BHMQEJN7.....	MULTI-CITY.....	MU.....		04/14/2011....	06/01/2018....	4,935.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,935.....	4,935.....	.0.....	.0.....	.0.....
BHMQEJP2.....	SANTA BARBARA.....	CA.....		04/14/2011....	06/01/2018....	17,997.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	17,997.....	17,997.....	.0.....	.0.....	.0.....
BHMQJMW53.....	STAMFORD.....	CT.....		03/18/2011....	06/01/2018....	147,859.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	147,859.....	147,859.....	.0.....	.0.....	.0.....
BHMQJZXT1.....	ONTARIO.....	CA.....		08/02/2011....	06/01/2018....	106,566.....	.0.....	.0.....	.0.....	.0.....	.0.....	.0.....	106,566.....	106,566.....	.0.....	.0.....	.0.....

QE02

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value	
BHMOK4486	MULTI-CITY	MD		09/14/2011	06/01/2018	132,497	0	0	0	0	0	0	132,497	132,497	0	0	0	
BHMOK4494	MULTI-CITY	MD		09/14/2011	06/01/2018	142,915	0	0	0	0	0	0	142,915	142,915	0	0	0	
BHMOKJGK3	ALEXANDRIA	VA		10/11/2011	06/01/2018	95,804	0	2,419	0	0	2,419	0	98,223	98,223	0	0	0	
BHMOKTYC9	NEWPORT BEACH	CA		09/28/2011	06/01/2018	59,489	0	0	0	0	0	0	59,489	59,489	0	0	0	
BHMOKTYD7	IRVINE	CA		09/28/2011	04/01/2018	10,816	0	0	0	0	0	0	10,816	10,816	0	0	0	
BHMOKTYG0	IRVINE	CA		10/26/2011	06/01/2018	84,603	0	0	0	0	0	0	84,603	84,603	0	0	0	
BHMOL66Z8	MULTI-CITY	MU		04/11/2012	06/01/2018	20,693	0	0	0	0	0	0	20,693	20,693	0	0	0	
BHMOL6753	MULTI-CITY	MU		04/11/2012	06/01/2018	13,795	0	0	0	0	0	0	13,795	13,795	0	0	0	
BHMOL83Z7	IRVINE	CA		03/28/2012	06/01/2018	64,747	0	0	0	0	0	0	64,747	64,747	0	0	0	
BHMOL8411	IRVINE	CA		03/28/2012	06/01/2018	59,352	0	0	0	0	0	0	59,352	59,352	0	0	0	
BHMOL84Z9	NEWPORT BEACH	CA		03/28/2012	05/01/2018	37,769	0	0	0	0	0	0	37,769	37,769	0	0	0	
BHMOL8BN5	GLEN BURNIE	MD		11/30/2011	06/01/2018	15,547	0	0	0	0	0	0	15,547	15,547	0	0	0	
BHMOLBQA0	MULTI-CITY	MU		06/26/2014	06/01/2018	28,814	0	(8)	0	0	(8)	0	28,806	28,806	0	0	0	
BHMOLC8T7	SAN BRUNO	CA		12/09/2011	06/01/2018	149,545	0	0	0	0	0	0	149,545	149,545	0	0	0	
BHMOLKG86	ENCINITAS	CA		02/16/2012	06/01/2018	102,363	0	0	0	0	0	0	102,363	102,363	0	0	0	
BHMOLZHT6	CARLSBAD	CA		04/03/2012	06/01/2018	16,125	0	0	0	0	0	0	16,125	16,125	0	0	0	
BHMOM2AN8	CHICAGO	IL		04/24/2012	06/01/2018	66,801	0	0	0	0	0	0	66,801	66,801	0	0	0	
BHMOM2C06	EVANSTON	IL		04/28/2015	06/01/2018	27,545	0	0	0	0	0	0	27,545	27,545	0	0	0	
BHMOM3437	DALLAS	TX		04/28/2015	06/01/2018	25,838	0	0	0	0	0	0	25,838	25,838	0	0	0	
BHMOM3UB0	BELLEVUE	WA		07/17/2012	06/01/2018	738,905	0	0	0	0	0	0	738,905	738,905	0	0	0	
BHMOM48Q0	SAN JOSE	CA		04/28/2016	06/01/2018	30,386	0	0	0	0	0	0	30,386	30,386	0	0	0	
BHMOME839	RALEIGH	NC		06/26/2012	05/01/2018	31,721	0	0	0	0	0	0	31,721	31,721	0	0	0	
BHMOMH1N5	WASHINGTON	DC		06/28/2012	06/01/2018	52,945	0	0	0	0	0	0	52,945	52,945	0	0	0	
BHMORMP52	MULTI-CITY	MU		06/27/2013	06/01/2018	58,705	0	0	0	0	0	0	58,705	58,705	0	0	0	
BHMOSD884	PLYMOUTH	MN		04/28/2015	06/01/2018	5,717	0	0	0	0	0	0	5,717	5,717	0	0	0	
BHMOSMD47	FALLS CHURCH	VA		04/28/2015	06/01/2018	10,179	0	0	0	0	0	0	10,179	10,179	0	0	0	
BHMOT2SQ5	BOSTON	MA		04/28/2015	05/01/2018	4,902	0	0	0	0	0	0	4,902	4,902	0	0	0	
BHMOTLCP2	SECAUCUS	NJ		06/27/2013	06/01/2018	51,648	0	0	0	0	0	0	51,648	51,648	0	0	0	
BHMOU02F9	BOSTON	MA		04/28/2015	06/01/2018	11,606	0	0	0	0	0	0	11,606	11,606	0	0	0	
BHMOUC982	NEWPORT BEACH	CA		09/19/2013	06/01/2018	25,660	0	0	0	0	0	0	25,660	25,660	0	0	0	
BHMOUPQ68	BOSTON	MA		09/13/2013	06/01/2018	24,792	0	0	0	0	0	0	24,792	24,792	0	0	0	
BHMOV2CJ5	DALLAS	TX		10/03/2013	06/01/2018	27,092	0	0	0	0	0	0	27,092	27,092	0	0	0	
BHMOXQNM1	TIMONIUM	MD		01/15/2014	06/01/2018	82,635	0	0	0	0	0	0	82,635	82,635	0	0	0	
BHM1AKCX5	WESTMINSTER	MD		08/27/2015	06/01/2018	55,317	0	0	0	0	0	0	55,317	55,317	0	0	0	
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015	05/01/2018	41,136	0	0	0	0	0	0	41,136	41,136	0	0	0	
BHM1EZCW0	RALEIGH	NC		01/19/2016	05/01/2018	19,323	0	0	0	0	0	0	19,323	19,323	0	0	0	
BHM1J0ZN7	SAN ANTONIO	TX		03/01/2016	06/01/2018	16,687	0	0	0	0	0	0	16,687	16,687	0	0	0	
BHM1K89H0	CARROLLTON	TX		02/16/2017	05/01/2018	42,552	0	0	0	0	0	0	42,552	42,552	0	0	0	
BHM1R8X11	JERICO	NY		08/31/2017	06/01/2018	212,003	0	0	0	0	0	0	212,003	212,003	0	0	0	
0299999	Total - Mortgages With Partial Repayments						4,059,935	0	2,493	0	0	2,493	0	4,062,428	4,062,428	0	0	0

QE02.1

Mortgages Disposed



**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
BHMQJ5AM7	WASHINGTON	DC		06/30/2010	06/01/2018	8,742,025	0	0	0	0	0	0	8,742,025	9,103,197	0	361,172	361,172
BHMQJB0A1	ATLANTA	GA		01/14/2011	06/01/2018	9,245,468	0	0	0	0	0	0	9,245,468	9,441,315	0	195,847	195,847
BHMQJEHH2	MULTI-CITY	MU		04/14/2011	06/01/2018	6,782,986	0	0	0	0	0	0	6,782,986	7,040,034	0	257,048	257,048
BHMQJEJL1	MULTI-CITY	MU		04/14/2011	06/01/2018	21,395,462	0	0	0	0	0	0	21,395,462	21,930,317	0	534,855	534,855
BHMOKQZY6	KENT VALLEY	WA		07/29/2011	06/01/2018	25,000,000	0	0	0	0	0	0	25,000,000	25,403,973	0	403,973	403,973
BHMOM67U7	MULTI-CITY	MU		09/24/2012	06/01/2018	6,734,121	0	0	0	0	0	0	6,734,121	6,521,588	0	(212,533)	(212,533)
BHMOMN8Z8	MULTI-CITY	MU		09/28/2012	06/01/2018	19,434,850	0	0	0	0	0	0	19,434,850	19,621,550	0	186,700	186,700
BHMOSN2A3	IRVINE	CA		04/28/2015	05/15/2018	2,000,000	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0
0399999	Total - Mortgages Disposed					99,334,912	0	0	0	0	0	0	99,334,912	101,061,975	0	1,727,063	1,727,063
0599999	Total Mortgages					103,733,910	0	2,493	0	0	2,493	0	103,736,404	105,463,466	0	1,727,063	1,727,063

**SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	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
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
BHM1JL	JQ 2	AEA INVESTORS SBF III LP	NEW YORK	NY	CAPITAL CALL	04/23/2018	.3	.0	1,867,859	.0	6,984,418	4.435
BHM01Q	52 0	ARLINGTON CAPITAL PARTNERS II LP	WASHINGTON	DC	CAPITAL CALL	05/24/2018	.3	.0	6,946	.0	203,234	2.171
BHM1N0	07 5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	CAPITAL CALL	06/04/2018	.3	.0	870,874	.0	9,542,134	2.570
BHM1UW	77 0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	CAPITAL CALL	04/20/2018	.0	462,143	15,750	.0	2,672,107	0.510
BHM01W	XR 1	CAPITAL PARTNERS	GREENWICH	CT	CAPITAL CALL	05/18/2018	.3	.0	3,622	.0	1,378,455	5.701
BHM1VF	GN 1	CAPITAL PARTNERS INCOME FUND III L	NORWALK	CT	CAPITAL CALL	05/30/2018	.0	1,622,026	.0	.0	15,877,974	2.920
BHM0LK	HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL CALL	04/20/2018	.3	.0	4,102	.0	1,167,695	1.991
BHM1NX	L3 9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL CALL	04/20/2018	.0	.0	32,252	.0	6,424,322	2.000
BHM1KA	3R 9	CIP CAPITAL FUND II LP	NEW YORK	NY	CAPITAL CALL	04/18/2018	.3	.0	1,564,601	.0	6,777,655	3.930
BHM1CS	2E 9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL CALL	04/06/2018	.3	.0	8,648,714	.0	8,648,714	2.650
BHM1GW	W0 3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	CAPITAL CALL	06/15/2018	.3	.0	491,189	.0	5,244,217	3.354
BHM1UU	YN 9	FRONTENAC XI PRIVATE CAPITAL LP	CHICAGO	IL	CAPITAL CALL	04/17/2018	.0	1,080,000	.0	.0	10,920,000	3.690
BHM1JX	C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL CALL	04/09/2018	.3	.0	1,404,293	.0	7,764,351	2.921
BHM02Q	B6 3	HALYARD CAPITAL FUND II LP	NEW YORK	NY	CAPITAL CALL	04/26/2018	.3	.0	17,146	.0	399,810	4.785
BHM1V3	NS 9	INVENTUS POWER HOLDINGS LLC	WOODRIDGE	IL	CAPITAL CALL	04/25/2018	.0	1,757,179	.0	.0	.0	0.544
BHM1S8	E4 5	KKR REAL ESTATE CREDIT OPPORTUNITY	NEW YORK	NY	CAPITAL CALL	05/31/2018	.0	.0	2,500,000	.0	11,250,000	3.620
BHM1TX	MA 6	LEEDS EQUITY PARTNERS VI LP	NEW YORK	NY	CAPITAL CALL	05/30/2018	.0	.0	154,475	.0	2,652,300	0.441
BHM016	JV 5	LINCOLNSHIRE EQUITY FUND III LP	NEW YORK	NY	CAPITAL CALL	04/02/2018	.3	.0	20,781	.0	61,196	3.671
BHM03E	Z8 9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	CAPITAL CALL	06/19/2018	.0	.0	17,174	.0	635,856	0.217
BHM1EM	SA 0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	CAPITAL CALL	05/03/2018	.3	.0	723,765	.0	5,524,516	2.644
BHM1T8	E2 8	PAMLICO CAPITAL IV LP	CHARLOTTE	NC	CAPITAL CALL	06/25/2018	.0	.0	1,239,018	.0	5,826,603	0.835
BHM1QN	52 8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	CAPITAL CALL	04/04/2018	.3	.0	1,402,212	.0	7,972,600	3.588
BHM1UB	G5 0	SBP HOLDING LP - CLASS C	NEW YORK	NY	CAPITAL CALL	04/30/2018	.0	.0	99,331	.0	.0	1.866
BHM1M5	PC 7	SILVER OAK SERVICE PARTNERS III LP	EVANSTON	IL	CAPITAL CALL	06/14/2018	.3	.0	531,000	.0	8,127,125	3.357
BHM1K1	G4 6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	CAPITAL CALL	06/22/2018	.0	.0	1,237,500	.0	11,927,101	0.281
BHM197	P7 9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL	06/22/2018	.3	.0	13,661	.0	934,991	0.524
BHM1TJ	8F 2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	CAPITAL CALL	06/29/2018	.0	.0	90,741	.0	14,720,615	4.284
BHM1PZ	KU 3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	CAPITAL CALL	05/01/2018	.3	.0	48,672	.0	5,935,351	3.750
BHM1KJ	Y0 5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	CAPITAL CALL	04/20/2018	.0	.0	945,285	.0	55,986	12.682
BHM19E	G1 7	UPFRONT OPPORTUNITY FUND I LP	SANTA MONICA	CA	CAPITAL CALL	05/17/2018	.0	.0	18,189	.0	472,682	7.348
BHM1SZ	U2 1	UPFRONT OPPORTUNITY FUND II LP	SANTA MONICA	CA	CAPITAL CALL	05/17/2018	.0	.0	2,893,247	.0	699,109	8.400
BHM197	VC 1	UPFRONT V LP	SANTA MONICA	CA	CAPITAL CALL	05/17/2018	.0	.0	536,868	.0	1,322,106	1.921
BHM1SY	9W 2	UPFRONT VI LP	SANTA MONICA	CA	CAPITAL CALL	06/25/2018	.0	.0	1,118,535	.0	9,962,033	3.072
1599999	Total	Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						4,921,348	19,953,860	.0	172,085,255	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
BHM02N	SV 1	1305 CENTRAL AVE (JV EQUITY)	CHARLOTTE	NC	CAPITAL CALL	04/02/2018	.0	.0	2,837	.0	.0	23.785
BHM15D	UJ 8	401 OBERLIN ROAD (JV EQUITY)	RALEIGH	NC	DIRECT WITH ISSUER	06/01/2018	.0	.0	22,500	.0	.0	22.500
BHM1M7	8P 3	AMERICAN CAPITAL GROUP MULTIFAMILY	BELLEVUE	WA	CAPITAL CALL	06/29/2018	.0	.0	128,018	.0	128,018	12.750
BHM1NB	HR 9	ARBORS OF WATERMARK - JV	COLUMBUS	OH	CAPITAL CALL	04/25/2018	.0	.0	177,963	.0	403,224	12.000
BHM02A	4Y 5	BLACKSTONE RE PARTNERS VI	NEW YORK	NY	DIRECT WITH ISSUER	04/19/2018	.0	.0	19,740	.0	.0	0.000
BHM198	DA 3	BLACKSTONE RE PARTNERS VIII	NEW YORK	NY	DIRECT WITH ISSUER	04/03/2018	.0	.0	172,381	.0	.0	0.000
BHM1H9	6G 7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	DIRECT WITH ISSUER	05/08/2018	.0	.0	28,055	.0	172,966	18.000
BHM1CC	4R 3	MCBEE STATION	GREENVILLE	SC	VARIOUS	04/04/2018	.0	.0	98,230	.0	.0	9.000
BHM1JJ	EN 9	MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	CAPITAL CALL	04/18/2018	.0	.0	252,573	.0	2,085,095	12.748

QE03

**SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BHM1DQ ZM 8	PRESTON PARK.....	NAPERVILLE.....	IL.....	DIRECT WITH ISSUER.....		04/30/2018.....	.....0	.....0	.....18,550	.....0	.....384,442	.....18.000
BHM13R MZ 2	REDROCK BUSINESS CENTER (JV EQUITY.....	MAPLE GROVE.....	MN.....	DIRECT WITH ISSUER.....		05/24/2018.....	.....0	.....0	.....165,244	.....0	.....0	.....22.000
BHM1AB XW 4	VALLEY CREEK (JV EQUITY).....	WOODBURY.....	MN.....	DIRECT WITH ISSUER.....		04/26/2018.....	.....0	.....0	.....20,537	.....0	.....44,613	.....9.000
BHM1JW CZ 5	WHITE OAKS INVESTMENT ENTITY (JV E.....	WESTERVILLE.....	OH.....	DIRECT WITH ISSUER.....		04/10/2018.....	.....0	.....0	.....27,000	.....0	.....79,775	.....13.480
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....0	.....1,133,628	.....0	.....3,298,133	.....XXX.....
4499999. Subtotal - Unaffiliated.....								.....4,921,348	.....21,087,488	.....0	.....175,383,388	.....XXX.....
4699999. Totals.....								.....4,921,348	.....21,087,488	.....0	.....175,383,388	.....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
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
995737 22 8	ADAMS STREET PARTNERS.....	CHICAGO.....	IL.....	CAPITAL DISTRIBUTION.....	03/20/2006	06/29/2018	.....155,506	.....5,046	.....0	.....0	.....0	.....5,046	.....0	.....160,552	.....160,552	.....0	.....0	.....0	.....13,781
BHM13F H2 7	AMPORTS PARENT LLC.....	JACKSONVILLE.....	FL.....	CAPITAL DISTRIBUTION.....	07/18/2014	04/03/2018	.....2,128,664	.....346,336	.....0	.....0	.....0	.....346,336	.....0	.....2,475,000	.....2,475,000	.....0	.....0	.....0	.....2,552,513
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	04/03/2007	06/30/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....319,058	.....319,058	.....0	.....0	.....0	.....0
BHM03W XD 0	APOLLO INVESTMENT FUND VII.....	NEW YORK.....	NY.....	CAPITAL DISTRIBUTION.....	05/08/2012	06/27/2018	.....74,445	.....18,141	.....0	.....0	.....0	.....18,141	.....0	.....89,153	.....89,153	.....0	.....0	.....0	.....(501)
BHM1B2 YM 4	AQR MANAGED FUTURES FUND II LP.....	GREENWICH.....	CT.....	VARIOUS.....	01/01/2018	04/08/2018	.....26,033,319	.....1,951,452	.....0	.....0	.....0	.....1,951,452	.....0	.....857,645	.....857,645	.....0	.....0	.....0	.....(857,645)
BHM01Q 52 0	ARLINGTON CAPITAL PARTNERS II LP.....	WASHINGTON.....	DC.....	VARIOUS.....	04/07/2008	06/30/2018	.....727,435	.....(13,041)	.....0	.....0	.....0	.....(13,041)	.....0	.....1,538,534	.....1,538,534	.....0	.....0	.....0	.....314,234
BHM02K M8 0	BLACKSTONE CAPITAL PARTNERS V.....	NEW YORK.....	NY.....	VARIOUS.....	09/15/2010	06/30/2018	.....78,171	.....31,216	.....0	.....0	.....0	.....31,216	.....0	.....496,860	.....496,860	.....0	.....0	.....0	.....8,853
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP.....	NEW YORK.....	NY.....	CAPITAL DISTRIBUTION.....	01/19/2017	05/08/2018	.....60,404	.....(2,589)	.....0	.....0	.....0	.....(2,589)	.....0	.....57,816	.....57,816	.....0	.....0	.....0	.....186
BHM01Q 7D 4	BRAZOS EQUITY FUND II LP.....	DALLAS.....	TX.....	CAPITAL DISTRIBUTION.....	10/19/2009	05/25/2018	.....2	.....0	.....0	.....0	.....0	.....0	.....0	.....2	.....2	.....0	.....0	.....0	.....70,062
BHM05F QF 8	BRAZOS EQUITY FUND III LP.....	DALLAS.....	TX.....	CAPITAL DISTRIBUTION.....	03/09/2012	06/29/2018	.....111,074	.....(10,786)	.....0	.....0	.....0	.....(10,786)	.....0	.....100,288	.....100,288	.....0	.....0	.....0	.....9,310
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II.....	GREENWICH.....	CT.....	CAPITAL DISTRIBUTION.....	10/14/2010	06/08/2018	.....124,374	.....(5,051)	.....0	.....0	.....0	.....(5,051)	.....0	.....119,324	.....119,324	.....0	.....0	.....0	.....(314)
BHM02X 9R 5	CARLYLE PARTNERS V LP.....	WASHINGTON.....	DC.....	CAPITAL DISTRIBUTION.....	01/05/2011	04/03/2018	.....342,648	.....0	.....0	.....0	.....0	.....0	.....0	.....293,996	.....293,996	.....0	.....0	.....0	.....(1,124)
BHM018 0Z 2	CHARLESBANK EQUITY FUND VI LP.....	BOSTON.....	MA.....	CAPITAL DISTRIBUTION.....	07/30/2009	06/28/2018	.....13,016	.....(1,059)	.....0	.....0	.....0	.....(1,059)	.....0	.....11,957	.....11,957	.....0	.....0	.....0	.....344
BHM0T2 SD 4	CHURCHILL STATESIDE NC TAX CREDIT.....	CLEARWATER.....	FL.....	CAPITAL DISTRIBUTION.....	05/24/2013	05/31/2018	.....5,899	.....0	.....0	.....0	.....0	.....0	.....0	.....5,333	.....5,333	.....0	.....0	.....0	.....0
BHM0L2 3L 1	CLAREN ROAD CREDIT OPP ONSHORE.....	NEW YORK.....	NY.....	CAPITAL DISTRIBUTION.....	06/01/2016	05/23/2018	.....455,226	.....120,101	.....0	.....0	.....0	.....120,101	.....0	.....575,327	.....575,327	.....0	.....0	.....0	.....(118,465)
BHM01P Q6 0	D. E. SHAW SECURITIES LP.....	NEW YORK.....	NY.....	CAPITAL DISTRIBUTION.....	03/31/2006	05/14/2018	.....735	.....(273)	.....0	.....0	.....0	.....(273)	.....0	.....462	.....462	.....0	.....0	.....0	.....254
BHM025 UB 7	DLJ INVESTMENT PARTNERS III LP.....	NEW YORK.....	NY.....	CAPITAL DISTRIBUTION.....	12/23/2016	06/14/2018	.....26,678	.....(7,834)	.....0	.....0	.....0	.....(7,834)	.....0	.....18,844	.....18,844	.....0	.....0	.....0	.....354
BHM037 87 6	DRAWBRIDGE SPECIAL OPS.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	07/31/2008	05/31/2018	.....172,212	.....(107,325)	.....0	.....0	.....0	.....(107,325)	.....0	.....64,887	.....64,887	.....0	.....0	.....0	.....144,068
BHM035 2R 2	EIG ENERGY FUND XIV LP.....	LOS ANGELES.....	CA.....	CAPITAL DISTRIBUTION.....	11/09/2009	05/21/2018	.....119,960	.....(16,180)	.....0	.....0	.....0	.....(16,180)	.....0	.....103,780	.....103,780	.....0	.....0	.....0	.....(0)
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP.....	NEW YORK.....	NY.....	CAPITAL DISTRIBUTION.....	05/23/2016	05/10/2018	.....25,097	.....9,395	.....0	.....0	.....0	.....9,395	.....0	.....34,492	.....34,492	.....0	.....0	.....0	.....0
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP.....	NEW YORK.....	NY.....	CAPITAL DISTRIBUTION.....	12/15/2010	06/19/2018	.....904,796	.....(168,649)	.....0	.....0	.....0	.....(168,649)	.....0	.....736,147	.....736,147	.....0	.....0	.....0	.....51,051
BHM01V 2W 6	PRIVATE MARKETS FUND III LP.....	CONSHOCKEN.....	PA.....	CAPITAL DISTRIBUTION.....	07/21/2014	06/25/2018	.....8,083,798	.....(7,128,188)	.....0	.....0	.....0	.....(7,128,188)	.....0	.....955,610	.....955,610	.....0	.....0	.....0	.....1,269,334
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP.....	NEW YORK.....	NY.....	CAPITAL DISTRIBUTION.....	03/17/2015	06/22/2018	.....1,056	.....(225)	.....0	.....0	.....0	.....(225)	.....0	.....831	.....831	.....0	.....0	.....0	.....24
BHM01Z L0 6	TCW/CRESCENT MEZZANINE IV.....	LOS ANGELES.....	CA.....	CAPITAL DISTRIBUTION.....	10/15/2007	05/25/2018	.....126,166	.....6,303	.....0	.....0	.....0	.....6,303	.....0	.....132,469	.....132,469	.....0	.....0	.....0	.....94,462
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V.....	LOS ANGELES.....	CA.....	CAPITAL DISTRIBUTION.....	07/05/2012	04/17/2018	.....1,446,351	.....(318,036)	.....0	.....0	.....0	.....(318,036)	.....0	.....1,128,315	.....1,128,315	.....0	.....0	.....0	.....45,720

QE03.1

**SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BHM19E G1 7	UPFRONT OPPORTUNITY FUND I LP.....	SANTA MONICA.....	CA..	CAPITAL DISTRIBUTION.....	03/31/2015	05/17/2018	.....235,320	.....(28,231)	.....0	.....0	.....0	.....(28,231)	.....0	.....207,089	.....207,089	.....0	.....0	.....0	.....5,032
BHM1SZ U2 1	UPFRONT OPPORTUNITY FUND II LP.....	SANTA MONICA.....	CA..	CAPITAL DISTRIBUTION.....	12/04/2017	05/17/2018	.....1,368,863	.....0	.....0	.....0	.....0	.....0	.....0	.....1,368,863	.....1,368,863	.....0	.....0	.....0	.....305,883
BHM197 VC 1	UPFRONT V LP.....	SANTA MONICA.....	CA..	CAPITAL DISTRIBUTION.....	03/19/2015	05/17/2018	.....293,251	.....17,866	.....0	.....0	.....0	.....17,866	.....0	.....311,117	.....311,117	.....0	.....0	.....0	.....11
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....43,114,467	.....(5,301,610)	.....0	.....0	.....0	.....(5,301,610)	.....0	.....12,163,750	.....12,163,750	.....0	.....0	.....0	.....3,907,428
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
BHM02A 4Y 5	BLACKSTONE RE PARTNERS VI.....	NEW YORK.....	NY..	INTERFUND TRANSFER.....	10/29/2010	05/30/2018	.....9,371,040	.....910,520	.....0	.....0	.....0	.....910,520	.....0	.....9,808,439	.....9,322,235	.....0	.....(486,204)	.....(486,204)	.....(925,820)
BHM198 DA 3	BLACKSTONE RE PARTNERS VIII.....	NEW YORK.....	NY..	INTERFUND TRANSFER.....	12/08/2015	05/30/2018	.....2,561,490	.....(318,539)	.....0	.....0	.....0	.....(318,539)	.....0	.....2,568,846	.....2,640,231	.....0	.....71,385	.....71,385	.....269,992
BHM1Q2 E5 7	BROADVAIL CAPITAL PARTNERS FUND I.....	HOUSTON.....	TX..	INTERFUND TRANSFER.....	04/18/2017	05/30/2018	.....3,937,453	.....176,604	.....0	.....0	.....0	.....176,604	.....0	.....4,114,057	.....4,087,830	.....0	.....(26,227)	.....(26,227)	.....200,875
BHM1B0 E5 7	COLUMBIA TRAILS.....	GRESHAM.....	OR..	CAPITAL DISTRIBUTION.....	07/27/2015	05/31/2018	.....1,569,663	.....174,933	.....0	.....0	.....0	.....174,933	.....0	.....1,697,082	.....1,697,082	.....0	.....0	.....0	.....1,129,770
BHM1QC 0M 3	GAMMA REAL ESTATE MULTIFAM - JV.....	NEW YORK.....	NY..	INTERFUND TRANSFER.....	06/08/2017	05/30/2018	.....35,214,650	.....54,900	.....0	.....0	.....0	.....54,900	.....0	.....35,269,550	.....35,701,057	.....0	.....431,507	.....431,507	.....559,411
BHM1SL 38 9	LANDMARK REAL ESTATE FUND.....	SIMSBURY.....	CT..	VARIOUS.....	11/20/2017	06/29/2018	.....1,675,411	.....6,795	.....0	.....0	.....0	.....6,795	.....0	.....1,682,206	.....2,250,881	.....0	.....568,675	.....568,675	.....662,684
BHM01R L9 5	METROPOLITAN RE PARTNERS IV.....	NEW YORK.....	NY..	DIRECT WITH ISSUER.....	09/25/2006	04/24/2018	.....254,126	.....(117,804)	.....0	.....0	.....0	.....(117,804)	.....0	.....136,322	.....136,322	.....0	.....0	.....0	.....71,776
BHM10N P9 9	MILLINGTON AT MERRILL CREEK (JV EQ.....	EVERETT.....	WA..	CAPITAL DISTRIBUTION.....	03/06/2015	06/27/2018	.....0	.....284	.....0	.....0	.....0	.....284	.....0	.....284	.....284	.....0	.....0	.....0	.....3,672
BHM02B Y1 2	MORGAN STANLEY RE FUND VI INTERNAT.....	NEW YORK.....	NY..	DIRECT WITH ISSUER.....	02/02/2017	05/31/2018	.....799,622	.....(799,289)	.....0	.....0	.....0	.....(799,289)	.....0	.....4,574	.....4,574	.....0	.....0	.....0	.....448,228
BHM1D2 WA 0	PRAEDIUM VIII MF VALUE FUND LP.....	NEW YORK CITY.....	NY..	INTERFUND TRANSFER.....	09/25/2015	05/30/2018	.....2,455,051	.....(271,645)	.....0	.....0	.....0	.....(271,645)	.....0	.....2,183,406	.....2,239,092	.....0	.....55,686	.....55,686	.....213,481
BHM1AB F5 3	PROLOGIS LP.....	BOSTON.....	MA..	DIRECT WITH ISSUER.....	04/14/2016	04/30/2018	.....4,926,713	.....32,579	.....0	.....0	.....0	.....32,579	.....0	.....4,909,097	.....6,364,840	.....0	.....1,455,743	.....1,455,743	.....1,500,812
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....62,765,221	.....(150,663)	.....0	.....0	.....0	.....(150,663)	.....0	.....62,373,863	.....64,444,428	.....0	.....2,070,565	.....2,070,565	.....4,134,882
<b>Surplus Debentures - Unaffiliated</b>																			
575767 AJ 7	MASSACHUSETTS MUTUAL LIFE INSURANC.....	.....	USA	INTERFUND TRANSFER.....	01/11/2012	06/01/2018	.....4,886,200	.....0	.....(1,112)	.....0	.....0	.....(1,112)	.....0	.....4,885,088	.....5,504,223	.....0	.....619,135	.....619,135	.....128,059
668131 AA 3	NORTHWESTERN MUTUAL LIFE INSURANCE.....	MILWAUKEE.....	WI..	INTERFUND TRANSFER.....	09/07/2011	06/01/2018	.....3,370,668	.....0	.....(4,446)	.....0	.....0	.....(4,446)	.....0	.....3,366,223	.....3,714,657	.....0	.....348,434	.....348,434	.....119,492
878091 BC 0	TEACHERS INSURANCE AND ANNUITY.....	.....	USA	INTERFUND TRANSFER.....	06/23/2010	06/01/2018	.....1,900,802	.....0	.....(2,060)	.....0	.....0	.....(2,060)	.....0	.....1,898,742	.....2,232,229	.....0	.....333,487	.....333,487	.....52,933
878091 BD 8	TEACHERS INSURANCE AND ANNUITY.....	.....	USA	INTERFUND TRANSFER.....	09/15/2014	06/01/2018	.....3,626,802	.....0	.....25	.....0	.....0	.....25	.....0	.....3,626,827	.....3,919,663	.....0	.....292,837	.....292,837	.....126,485
2399999. Total - Surplus Debentures - Unaffiliated.....							.....13,784,472	.....0	.....(7,593)	.....0	.....0	.....(7,593)	.....0	.....13,776,879	.....15,370,772	.....0	.....1,593,892	.....1,593,892	.....426,970
4499999. Subtotal - Unaffiliated.....							.....119,664,160	.....(5,452,274)	.....(7,593)	.....0	.....0	.....(5,459,867)	.....0	.....88,314,492	.....91,978,950	.....0	.....3,664,457	.....3,664,457	.....8,469,280
4699999. Totals.....							.....119,664,160	.....(5,452,274)	.....(7,593)	.....0	.....0	.....(5,459,867)	.....0	.....88,314,492	.....91,978,950	.....0	.....3,664,457	.....3,664,457	.....8,469,280

QE03.2

**SCHEDULE D - PART 3**

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>										
38380J	VN	5		04/09/2018	GOLDMAN SACHS & CO LLC		4,823,973	4,992,873	4,195	1
38380J	XK	9		04/10/2018	JP MORGAN SECURITIES LLC		8,703,281	9,000,000	19,575	1
912810	SA	7		05/07/2018	Various		19,350,083	19,870,000	117,541	1
912810	SC	3		05/31/2018	Various		4,590,309	4,500,000	5,910	1
912828	4C	1		04/18/2018	JP MORGAN SECURITIES LLC		4,883,348	4,900,000	6,025	1
912828	4D	9		04/05/2018	TD SECURITIES (USA) LLC		596,086	600,000	369	1
912828	4F	4		04/20/2018	HSBC SECURITIES (USA) INC		834,627	850,000	1,463	1
912828	4G	2		05/01/2018	WELLS FARGO ADVISORS, LLC		992,344	1,000,000	1,168	1
912828	4L	1		05/14/2018	TD SECURITIES (USA) LLC		3,979,844	4,000,000	4,484	1
912828	4R	8		06/18/2018	HSBC SECURITIES (USA) INC		997,414	1,000,000	1,335	1
0599999	Total - Bonds - U.S. Government						49,751,308	50,712,873	162,066	.XXX
<b>Bonds - All Other Government</b>										
29135L	AA	8	D	04/09/2018	CITIGROUP GLOBAL MARKETS, INC		1,325,100	1,400,000	0	1FE
Y09292	AD	8	D	04/25/2018	BARCLAYS CAPITAL INC		1,160,960	1,200,000	10,072	1FE
135087	C8	5	B	05/22/2018	HSBC SECURITIES (USA) INC		422,020	422,717	1,702	1FE
12634M	AE	0		04/25/2018	CITIGROUP GLOBAL MARKETS, INC		2,390,184	2,400,000	0	1FE
48667Q	AS	4	D	04/17/2018	CITIGROUP GLOBAL MARKETS, INC		198,010	200,000	0	2FE
91086Q	BB	3	D	04/05/2018	MARKET AXESS TRADING PLATFORM		195,196	200,000	818	2FE
91087B	AE	0	D	05/08/2018	Various		568,476	600,000	6,792	2FE
BRTEQP	BJ	2	D	05/02/2018	BANC OF AMERICA SECURITIES LLC		1,330,000	1,400,000	23,406	2FE
698299	BB	9	D	04/05/2018	BANC OF AMERICA SECURITIES LLC		197,500	200,000	3,822	2FE
80413T	AG	4	D	04/10/2018	CITIGROUP GLOBAL MARKETS, INC		198,146	200,000	0	1FE
80413T	AH	2	D	04/19/2018	Various		1,794,500	1,800,000	450	1FE
836205	AU	8	D	04/30/2018	CITIGROUP GLOBAL MARKETS, INC		368,800	400,000	956	3FE
836205	AW	4	D	05/10/2018	BANC OF AMERICA SECURITIES LLC		191,900	200,000	1,266	3FE
1099999	Total - Bonds - All Other Government						10,340,792	10,622,717	49,285	.XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>										
3136B1	XJ	8		04/10/2018	CITIGROUP GLOBAL MARKETS, INC		5,268,462	5,400,000	11,864	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						5,268,462	5,400,000	11,864	.XXX
<b>Bonds - Industrial and Miscellaneous</b>										
00130H	BW	4		04/06/2018	CITIGROUP GLOBAL MARKETS, INC		909,633	881,000	23,555	3FE
00122@	AA	9		05/31/2018	MUFG SECURITIES AMERICAS INC		4,224,653	4,224,653	0	2FE
008474	E#	1	A	04/05/2018	RBC CAPITAL MARKETS, LLC		3,000,000	3,000,000	0	2Z
01185*	AA	3		06/30/2018	SCHEDULED ACQUISITION		59,156	59,156	0	2FE
02007J	AA	5		06/19/2018	BARCLAYS CAPITAL INC		8,180,000	8,180,000	0	6FE
00164V	AE	3		04/11/2018	WELLS FARGO ADVISORS, LLC		288,315	298,000	2,831	3FE
030506	AA	7		04/30/2018	Various		1,289,916	1,325,000	12,999	3FE
03072S	RX	5		06/18/2018	AMHERST PIERPONT SECURITIES LLC		2,810,907	2,809,151	5,741	1FM
03754Q	AE	4		05/08/2018	JEFFERIES & CO. INC		9,790,200	9,800,000	0	1FE
03765P	AJ	2	C	06/22/2018	MORGAN STANLEY & CO. LLC		5,500,000	5,500,000	0	1FE
03765P	AL	7	C	06/22/2018	MORGAN STANLEY & CO. LLC		5,500,000	5,500,000	0	1FE
042856	AA	2		05/04/2018	CREDIT SUISSE SECURITIES (USA) LLC		11,999,749	12,000,000	20,069	1FE
042856	AB	0		05/04/2018	CREDIT SUISSE SECURITIES (USA) LLC		6,319,936	6,320,000	11,281	1FE
05324#	AA	2		06/30/2018	SCHEDULED ACQUISITION		15,438	15,438	0	5
BHM1V9	SS	1		05/09/2018	HIMCO OPERATIONAL TRANSACTION		2,690,386	2,705,186	0	3FE
05522R	CQ	9		06/21/2018	BNP PARIBAS SECURITIES CORP		3,004,922	3,000,000	2,044	1FE

QE04

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
06051G FH 7	BANK OF AMERICA CORP		04/04/2018	RBC CAPITAL MARKETS, LLC		7,137,801	7,060,000	32,947	2FE
09628B AL 2	BLUEM_15-2A - ABS	C	06/22/2018	JP MORGAN SECURITIES LLC		5,500,000	5,500,000	0	1FE
09628B AN 8	BLUEM_15-2A - ABS	C	06/22/2018	JP MORGAN SECURITIES LLC		2,815,000	2,815,000	0	1FE
102590 A# 3	BOWLES FLUIDICS CORPORATION		06/30/2018	SCHEDULED ACQUISITION		3,694	3,694	0	5
102590 A@ 5	BOWLES FLUIDICS CORPORATION		06/30/2018	SCHEDULED ACQUISITION		4,198	4,198	0	5
22535F AC 8	CAALT_18-2A		05/15/2018	WELLS FARGO ADVISORS, LLC		6,798,873	6,800,000	0	1FE
143436 AL 7	CARMIKE CINEMAS INC		04/11/2018	BARCLAYS CAPITAL INC		899,678	863,000	16,972	3FE
17305E FZ 3	CCCIT_17-A1		05/29/2018	Various		4,955,414	4,950,000	4,213	1FE
12508E AE 1	CDK GLOBAL INC		04/04/2018	JP MORGAN SECURITIES LLC		598,675	622,000	10,529	3FE
12508E AF 8	CDK GLOBAL INC		04/19/2018	EXCHANGE		932,497	954,000	17,828	3FE
151020 AW 4	CELGENE CORPORATION		04/02/2018	CITIGROUP GLOBAL MARKETS, INC		1,028,797	1,080,000	18,923	2FE
151020 AZ 7	CELGENE CORPORATION		04/02/2018	Various		20,067,238	20,344,000	113,135	2FE
15137T AA 8	CENTENE CORPORATION		05/09/2018	CITIGROUP GLOBAL MARKETS, INC		350,000	350,000	0	3FE
161571 GN 8	CHAIT_14-A5		05/29/2018	BNP PARIBAS SECURITIES CORP		3,057,506	3,050,000	3,102	1FE
16163Y AD 6	CHASE_16-1		04/26/2018	KGS ALPHA CAPITAL MARKETS, LP		2,279,531	2,323,829	7,020	1AM
16412X AC 9	CHENIERE CORPUS CHRISTI HOLDINGS		04/20/2018	CITIGROUP GLOBAL MARKETS, INC		454,073	434,000	8,074	3FE
23089* AB 2	CUMMING CONSTRUCTION MANAGEMENT		04/01/2018	SCHEDULED ACQUISITION		11,354	11,354	0	5
23636A AQ 4	DANSKE BANK A/S	D	06/05/2018	BANC OF AMERICA SECURITIES LLC		30,000,000	30,000,000	0	1FE
23311V AD 9	DCP MIDSTREAM OPERATING LP		04/03/2018	JEFFERIES & CO. INC		448,725	465,000	1,001	3FE
23311V AF 4	DCP MIDSTREAM OPERATING LP		04/05/2018	BARCLAYS CAPITAL INC		731,168	733,000	912	3FE
23359@ AA 5	DPL ACQUISITION CORPORATION		06/30/2018	SCHEDULED ACQUISITION		48,253	48,253	0	5*GI
29445F BZ 0	EMLT_04-3		06/05/2018	JP MORGAN SECURITIES LLC		5,176,627	5,160,501	5,469	1FE
29273V AD 2	ENERGY TRANSFER EQUITY LP		04/09/2018	Various		2,354,580	2,286,000	31,709	3FE
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE CV		05/21/2018	JP MORGAN SECURITIES LLC		808,637	808,637	0	2FE
26885B AE 0	EQT MIDSTREAM PARTNERS LP		06/20/2018	WELLS FARGO ADVISORS, LLC		4,140,499	4,180,000	0	2FE
35729P JF 8	FHLT_05-1		06/05/2018	MORGAN STANLEY & CO. LLC		9,903,125	10,000,000	10,922	5AM
34528F AC 2	FORDO_18-A		05/15/2018	RBC CAPITAL MARKETS, LLC		2,300,000	2,300,000	0	1FE
302949 AQ 5	FREMF_17-K62		05/18/2018	CANTOR FITZGERALD & CO		7,195,838	7,452,000	17,405	1FM
370334 CJ 1	GENERAL MILLS INC		04/06/2018	Various		6,756,140	6,723,000	0	2FE
37045V AJ 9	GENERAL MOTORS CO		04/13/2018	RBC CAPITAL MARKETS, LLC		5,464,833	5,525,000	12,769	2FE
361841 AH 2	GLP CAPITAL LP / GLP FINANCING II		05/07/2018	Various		431,774	426,000	7,461	3FE
38218G AA 0	GOODG_18-1 - ABS	D	04/20/2018	NOMURA SECURITIES INTERNATIONAL INC		5,039,479	5,040,000	0	1FE
39808F AL 2	GWOLF_14-1A - ABS	C	04/20/2018	GOLDMAN SACHS & CO LLC		1,460,438	1,460,000	157	1FE
404119 BN 8	HCA INC		04/03/2018	BBVA SECURITIES INC		678,720	672,000	1,867	3FE
432833 AB 7	HILTON DOMESTIC OPERATING COMPANY		04/11/2018	CREDIT SUISSE SECURITIES (USA) LLC		749,788	770,000	3,818	3FE
BHM1UV 13	HILTON WORLDWIDE HOLDINGS INC		04/19/2018	HIMCO OPERATIONAL TRANSACTION		1,024,656	1,024,656	0	2FE
435765 AG 7	HOLLY ENERGY PARTNERS LP / HOLLY E		05/02/2018	ROBERT W. BAIRD & CO. INCORPORATED		211,575	210,000	3,255	4FE
46187V AE 9	IHSFR_18-SFR3 - ABS		06/15/2018	DEUTSCHE BANK SECURITIES INC		21,800,000	21,800,000	0	1FE
45568# AA 3	INDIGO HOLDING COMPANY INC		06/30/2018	SCHEDULED ACQUISITION		71,076	71,076	0	5
458140 BF 6	INTEL CORPORATION		12/08/2017	Various		0	0	0	1FE
458140 BG 4	INTEL CORPORATION		06/15/2018	CONVERSION		20,726,639	27,147,000	19,710	1FE
46113V AD 0	INTERVAL ACQUISITION CORP		04/10/2018	WELLS FARGO ADVISORS, LLC		1,044,739	1,023,000	28,292	3FE
P58072 AG 7	INVERSIONES CMPC SA	D	09/20/2017	Various		0	0	0	2FE
46274# AB 4	IRON ACQUISITION COMPANY INC		06/30/2018	SCHEDULED ACQUISITION		32,932	32,932	0	5*GI
48121@ AE 1	JRD HOLDINGS LLC		04/25/2018	BANC OF AMERICA SECURITIES LLC		12,000,000	12,000,000	0	2Z
526057 CD 4	LENNAR CORPORATION		06/13/2018	CONVERSION		1,957,318	1,927,000	3,560	3FE

QE04.1

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
526057 CR 3	LENNAR CORPORATION.....		06/13/2018.....	CONVERSION.....		546,891	510,000	2,330	3FE
57233# AA 3	MARSHALL EXCELSIOR CO.....		06/30/2018.....	SCHEDULED ACQUISITION.....		14,915	14,915	0	5*GI
BHM1UQ AZ 7	MCDERMOTT TECHNOLOGY AMERICAS INC.....		07/10/2018.....	Various.....		1,798,593	1,826,260	0	3FE
59010Q AB 2	MERLIN ENTERTAINMENTS PLC.....	D	05/18/2018.....	Various.....		1,670,888	1,654,000	2,805	3FE
552953 CD 1	MGM RESORTS INTERNATIONAL.....		05/01/2018.....	Various.....		1,111,400	1,173,000	9,193	3FE
60053* AA 8	MILLER ENVIRONMENTAL SERVICES LLC.....		06/30/2018.....	SCHEDULED ACQUISITION.....		1,809	1,809	0	5
61691N AE 5	MSC_17-HR2.....		04/12/2018.....	UBS SECURITIES LLC.....		4,971,484	5,000,000	7,473	1FE
62432C AW 1	MVV_15-10A - ABS.....	C	04/24/2018.....	JP MORGAN SECURITIES LLC.....		2,398,800	2,400,000	3,633	1FE
63859W AF 6	NATIONWIDE BUILDING SOCIETY.....	D	04/24/2018.....	CREDIT SUISSE SECURITIES (USA) LLC.....		234,870	250,000	229	2FE
64352V MV 0	NCHET_05-4.....		06/05/2018.....	JP MORGAN SECURITIES LLC.....		4,329,604	4,326,900	4,257	4AM
64110L AQ 9	NETFLIX INC.....		05/23/2018.....	MORGAN STANLEY & CO. LLC.....		839,650	840,000	1,325	4FE
BHM1UM HU 0	NRG ENERGY INC.....		04/24/2018.....	CITIGROUP GLOBAL MARKETS, INC.....		1,123,196	1,119,000	0	3FE
62947Q AT 5	NXP BV/NXP FUNDING LLC.....	D	05/04/2018.....	SEAPORT GLOBAL SECURITIES LLC.....		750,510	744,000	13,668	3FE
62947Q AV 0	NXP BV/NXP FUNDING LLC.....	D	05/04/2018.....	STIFEL, NICOLAUS & COMPANY INCORPOR.....		243,210	242,000	4,881	3FE
67591M AA 3	OCT24_15-1A - ABS.....	C	06/20/2018.....	GOLDMAN SACHS & CO LLC.....		3,365,000	3,365,000	9,665	1FE
67095# AA 9	OMEGA ACQUISITION CORP.....		04/01/2018.....	SCHEDULED ACQUISITION.....		27,595	27,595	0	4
683715 AB 2	OPEN TEXT CORPORATION.....	A	04/06/2018.....	CITIGROUP GLOBAL MARKETS, INC.....		334,530	324,000	6,821	3FE
68573* AA 2	ORCHID UNDERWRITERS AGENCY HOLDING.....		06/30/2018.....	SCHEDULED ACQUISITION.....		65,482	65,482	0	5
68573# AA 8	ORCHID UNDERWRITERS AGENCY LLC.....		06/30/2018.....	SCHEDULED ACQUISITION.....		19,378	19,378	0	5
72755# AA 0	PLASTIC COMPONENTS INC.....		06/30/2018.....	SCHEDULED ACQUISITION.....		10,221	10,221	0	5
70069F LW 5	PPSL_05-WCW3.....		06/07/2018.....	KGS ALPHA CAPITAL MARKETS, LP.....		2,894,156	2,891,445	3,659	5AM
74022D AJ 9	PRECISION DRILLING CORP.....	A	05/14/2018.....	BARCLAYS CAPITAL INC.....		176,675	185,000	27	3FE
744320 AY 8	PRUDENTIAL FINANCIAL INC.....		05/04/2018.....	EXCHANGE.....		30,507,421	36,139,000	576,251	1FE
69700H AE 0	PSTAT_18-2A - ABS.....	C	06/07/2018.....	Various.....		1,492,250	1,500,000	2,487	1FE
69700L AA 9	PSTAT_18-3A - ABS.....		06/26/2018.....	JP MORGAN SECURITIES LLC.....		3,800,000	3,800,000	0	1FE
69700L AC 5	PSTAT_18-3A - ABS.....		06/26/2018.....	JP MORGAN SECURITIES LLC.....		2,731,438	2,750,000	0	1FE
69700L AE 1	PSTAT_18-3A - ABS.....		06/26/2018.....	JP MORGAN SECURITIES LLC.....		2,000,000	2,000,000	0	1FE
76112B C7 3	RAMP_05-EFC4.....		06/05/2018.....	CITIGROUP GLOBAL MARKETS, INC.....		10,724,293	10,731,000	11,023	3AM
78653# AA 0	SAFEMARK INC.....		04/02/2018.....	SCHEDULED ACQUISITION.....		19,193	19,193	0	5
BHM1R4 AE 7	SDLF_17 - BAIN CAPITAL CREDIT - ABS.....		06/15/2018.....	BAIN CAPITAL DIRECT LENDING.....		930,909	930,909	0	1FE
78412F AS 3	SESI LLC.....		05/16/2018.....	GOLDMAN SACHS & CO LLC.....		651,563	625,000	8,477	4FE
78412F AU 8	SESI LLC.....		05/24/2018.....	EXCHANGE.....		651,473	625,000	9,284	4FE
78413M AL 2	SFAVE_15-5AVE.....		03/23/2018.....	Various.....		0	0	19	1FM
83609W AS 9	SNDPT_15-3A - ABS.....	C	06/05/2018.....	GOLDMAN SACHS & CO LLC.....		10,600,000	10,600,000	85,836	1FE
83609W AU 4	SNDPT_15-3A - ABS.....	C	06/05/2018.....	GOLDMAN SACHS & CO LLC.....		5,900,000	5,900,000	57,610	1FE
858119 BH 2	STEEL DYNAMICS INC.....		04/03/2018.....	CITIGROUP GLOBAL MARKETS, INC.....		481,623	503,000	1,153	3FE
89238T AC 7	TAOT_18-B.....		05/09/2018.....	BANC OF AMERICA SECURITIES LLC.....		2,265,000	2,265,000	0	1FE
87264A AU 9	T-MOBILE USA INC.....		04/11/2018.....	Various.....		1,125,884	1,167,000	10,710	3FE
55334@ AA 7	TRACHTE LLC.....		06/30/2018.....	SCHEDULED ACQUISITION.....		15,374	15,374	0	5*GI
902674 XN 5	UBS AG (LONDON BRANCH).....	D	06/21/2018.....	Various.....		6,696,324	6,712,000	0	1FE
913903 AT 7	UNIVERSAL HEALTH SERVICES INC.....		04/27/2018.....	BANC OF AMERICA SECURITIES LLC.....		385,135	391,000	8,146	2FE
92868L AA 9	VALET_18-1.....		06/27/2018.....	JP MORGAN SECURITIES LLC.....		6,490,000	6,490,000	0	6FE
92205# AA 4	VANLAW FOOD PRODUCTS INC.....		06/30/2018.....	SCHEDULED ACQUISITION.....		17,808	17,808	0	5
92343E AF 9	VERISIGN INC.....		04/10/2018.....	KEYBANC CAPITAL MARKETS, INC.....		328,226	327,000	6,764	3FE
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I.....		04/15/2018.....	SCHEDULED ACQUISITION.....		0	0	0	2
BHM1PY VL 4	VERTIV INTERMEDIATE HOLDING II COR.....		05/07/2018.....	JP MORGAN SECURITIES LLC.....		926,840	928,000	0	4FE

QE04.2

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
92769X AL 9	VIRGIN MEDIA SECURED FINANCE PLC.....	D.....	04/06/2018.....	JP MORGAN SECURITIES LLC.....		577,500	600,000	7,438	3FE.....
BHM1V8 M1 8	VISTRA ENERGY CORP.....		07/26/2018.....	CREDIT SUISSE SECURITIES (USA) LLC.....		2,241,844	2,235,000	0	3FE.....
958102 AM 7	WESTERN DIGITAL CORPORATION.....		05/29/2018.....	Various.....		1,484,633	1,518,000	20,555	3FE.....
BHM1VB S1 5	WESTERN DIGITAL CORPORATION.....		05/15/2018.....	HIMCO OPERATIONAL TRANSACTION.....		737,679	748,101	0	2FE.....
961214 DF 7	WESTPAC BANKING CORP.....	D.....	04/11/2018.....	RBC CAPITAL MARKETS, LLC.....		496,925	500,000	8,404	2FE.....
95001F AX 3	WFCM_17-RC1.....		04/12/2018.....	GOLDMAN SACHS & CO LLC.....		1,203,422	1,200,000	1,816	1FM.....
95001J BC 0	WFCM_18-C44.....		04/30/2018.....	WELLS FARGO ADVISORS, LLC.....		3,781,175	3,800,000	8,441	1FE.....
BHM1VW 2B 5	WFCM_18-C45.....		06/28/2018.....	WELLS FARGO ADVISORS, LLC.....		1,199,911	1,200,000	2,521	1FE.....
94981P AJ 9	WFHET_05-2.....		06/18/2018.....	AMHERST PIERPONT SECURITIES LLC.....		1,701,063	1,700,000	3,566	1FM.....
969457 BV 1	WILLIAMS COS INC.....		05/24/2018.....	Various.....		1,152,245	1,081,000	20,842	3FE.....
98212B AE 3	WPX ENERGY INC.....		04/02/2018.....	BANC OF AMERICA SECURITIES LLC.....		569,250	575,000	1,593	4FE.....
98212B AH 6	WPX ENERGY INC.....		05/17/2018.....	Various.....		395,655	395,000	0	4FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					396,246,007	409,046,105	1,382,473	XXX.....
8399997	Total - Bonds - Part 3.....					461,606,569	475,781,695	1,605,687	XXX.....
8399999	Total - Bonds.....					461,606,569	475,781,695	1,605,687	XXX.....
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
26139@ 11 5	DPL HOLDING CORP - DALLAS SER A.....		06/29/2018.....	HIMCO OPERATIONAL TRANSACTION.....	3.300	33,040	1.00	0	P6*V.....
233994 17 7	DPL HOLDING CORPORATION.....		06/29/2018.....	HIMCO OPERATIONAL TRANSACTION.....	10.320	103,172	1.00	0	P6*V.....
55331# 11 8	MPE FLOW HOUSE INC.....		06/30/2018.....	PIK.....	1.000	280,570	1.00	0	P5A.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					416,782	XXX	0	XXX.....
8999997	Total - Preferred Stocks - Part 3.....					416,782	XXX	0	XXX.....
8999999	Total - Preferred Stocks.....					416,782	XXX	0	XXX.....
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>									
02740# 10 7	AMERICAN MATURITY LIFE INSURANCE COMPANY.....		04/27/2018.....	DIRECT WITH INSURER.....	12,500.000	47,671,139	XXX	0	K.....
45069# 10 9	TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE CO.....		05/31/2018.....	DIRECT WITH INSURER.....	2,000.000	452,351,085	XXX	0	K.....
45070# 10 6	TALCOTT RESOLUTION INTERNATIONAL LIFE REASSURANCE CO.....		04/27/2018.....	DIRECT WITH INSURER.....	1,000,000.000	10,792,348	XXX	0	K.....
000000 00 0	HARTFORD INTERNATIONAL ASSET MANAGEMENT COMPANY, LTD.....		04/27/2018.....	DIRECT WITH INSURER.....	500,000.000	6,711,728	XXX	0	K.....
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					517,526,300	XXX	0	XXX.....
<b>Common Stocks - Mutual Funds</b>									
41664R 37 4	HARTFORD MULTI ASSET INCOME CL Y.....		05/30/2018.....	DIVIDEND REINVESTMENT.....	24,485.980	229,494	XXX	0	U.....
41664T 10 7	HARTFORD MUNICIPAL INCOME CL A.....		05/31/2018.....	DIVIDEND REINVESTMENT.....	1,564.050	15,916	XXX	0	L.....
41664T 20 6	HARTFORD MUNICIPAL INCOME CL C.....		05/31/2018.....	DIVIDEND REINVESTMENT.....	1,507.480	15,340	XXX	0	L.....
41664T 40 4	HARTFORD MUNICIPAL SHRT DUR CL A.....		05/31/2018.....	DIVIDEND REINVESTMENT.....	969.460	9,623	XXX	0	L.....
41664T 50 3	HARTFORD MUNICIPAL SHRT DUR CL C.....		05/31/2018.....	DIVIDEND REINVESTMENT.....	877.490	8,707	XXX	0	L.....
9299999	Total - Common Stocks - Mutual Funds.....					279,080	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					517,805,380	XXX	0	XXX.....
9799999	Total - Common Stocks.....					517,805,380	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					518,222,161	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					979,828,731	XXX	1,605,687	XXX.....

QE04.3

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....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	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
25044@	AA 1		04/07/2018	DESERT SUNLIGHT FUNDING I-GTD.....		8,972	8,972	8,972	8,972	0	0	0	0	0	8,972	0	0	0	157	09/30/2036	1FE.....
36200Q	JD 7		06/01/2018	GNMA 30YR.....		51	51	53	59	0	(8)	0	(8)	0	51	0	0	0	2	03/01/2032	1.....
36200Q	WP 5		06/01/2018	GNMA 30YR.....		28	28	29	32	0	(4)	0	(4)	0	28	0	0	0	1	01/01/2032	1.....
36200W	TB 7		06/01/2018	GNMA 30YR.....		376	376	383	400	0	(24)	0	(24)	0	376	0	0	0	11	11/01/2031	1.....
36201C	PY 4		06/01/2018	GNMA 30YR.....		380	380	385	391	0	(11)	0	(11)	0	380	0	0	0	12	01/01/2032	1.....
36201E	3C 2		06/01/2018	GNMA 30YR.....		239	239	245	257	0	(18)	0	(18)	0	239	0	0	0	8	05/01/2032	1.....
36201F	PK 7		06/01/2018	GNMA 30YR.....		986	986	1,014	1,064	0	(77)	0	(77)	0	986	0	0	0	33	05/01/2032	1.....
36201F	Q6 7		06/01/2018	GNMA 30YR.....		9,109	9,109	9,363	9,706	0	(596)	0	(596)	0	9,109	0	0	0	316	05/01/2032	1.....
36201F	T5 6		06/01/2018	GNMA 30YR.....		74	74	76	79	0	(4)	0	(4)	0	74	0	0	0	2	03/01/2032	1.....
36201J	EW 5		06/01/2018	GNMA 30YR.....		649	649	667	692	0	(44)	0	(44)	0	649	0	0	0	21	04/01/2032	1.....
36201K	KP 0		06/01/2018	GNMA 30YR.....		9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	04/01/2032	1.....
36201U	AH 7		06/01/2018	GNMA 30YR.....		2,027	2,027	2,113	2,336	0	(309)	0	(309)	0	2,027	0	0	0	69	08/01/2032	1.....
36209A	6R 6		06/01/2018	GNMA 30YR.....		8	8	8	9	0	(0)	0	(0)	0	8	0	0	0	0	07/01/2030	1.....
36209E	VR 0		06/01/2018	GNMA 30YR.....		23	23	23	26	0	(3)	0	(3)	0	23	0	0	0	1	10/01/2028	1.....
36209S	TU 5		06/01/2018	GNMA 30YR.....		245	245	255	269	0	(24)	0	(24)	0	245	0	0	0	8	06/01/2028	1.....
3620A1	X7 8		06/01/2018	GNMA 30YR.....		1,386	1,386	1,432	1,455	0	(69)	0	(69)	0	1,386	0	0	0	35	06/01/2039	1.....
3620A8	LU 5		06/01/2018	GNMA 30YR.....		1,700	1,700	1,753	1,777	0	(77)	0	(77)	0	1,700	0	0	0	42	08/01/2039	1.....
3620A9	SH 5		06/01/2018	GNMA 30YR.....		3,261	3,261	3,362	3,380	0	(119)	0	(119)	0	3,261	0	0	0	77	09/01/2039	1.....
3620AC	3Z 5		06/01/2018	GNMA 30YR.....		8,581	8,581	8,843	8,913	0	(333)	0	(333)	0	8,581	0	0	0	204	09/01/2039	1.....
3620AC	4G 6		06/01/2018	GNMA 30YR.....		859	859	885	896	0	(36)	0	(36)	0	859	0	0	0	20	09/01/2039	1.....
36210P	UP 7		06/01/2018	GNMA 30YR.....		8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	02/01/2029	1.....
36211S	XZ 5		06/01/2018	GNMA 30YR.....		61	61	64	68	0	(7)	0	(7)	0	61	0	0	0	2	11/01/2029	1.....
36212J	WR 3		06/01/2018	GNMA 30YR.....		94	94	95	97	0	(2)	0	(2)	0	94	0	0	0	4	08/01/2030	1.....
36213D	3C 0		06/01/2018	GNMA 30YR.....		333	333	342	344	0	(10)	0	(10)	0	333	0	0	0	10	02/01/2032	1.....
36213E	YA 8		06/01/2018	GNMA 30YR.....		20	20	21	22	0	(1)	0	(1)	0	20	0	0	0	1	04/01/2032	1.....
36213S	EB 7		06/01/2018	GNMA 30YR.....		88	88	89	94	0	(6)	0	(6)	0	88	0	0	0	3	06/01/2031	1.....
36213T	6Y 4		06/01/2018	GNMA 30YR.....		517	517	527	544	0	(27)	0	(27)	0	517	0	0	0	17	10/01/2031	1.....
36213V	R2 6		06/01/2018	GNMA 30YR.....		1,268	1,268	1,333	1,330	0	(62)	0	(62)	0	1,268	0	0	0	42	11/01/2031	1.....
36213X	T5 3		06/01/2018	GNMA 30YR.....		39	39	41	41	0	(2)	0	(2)	0	39	0	0	0	1	05/01/2032	1.....
36220K	6H 1		06/01/2018	GNMA 30YR.....		718	718	797	739	0	(21)	0	(21)	0	718	0	0	0	34	08/01/2019	1.....
36225B	G7 7		06/01/2018	GNMA 30YR PLATINUM.....		402	402	416	438	0	(35)	0	(35)	0	402	0	0	0	14	12/01/2029	1.....
36225B	LL 0		06/01/2018	GNMA 30YR PLATINUM.....		1,096	1,096	1,134	1,196	0	(99)	0	(99)	0	1,096	0	0	0	37	12/01/2030	1.....
36225B	NC 8		06/01/2018	GNMA 30YR PLATINUM.....		68	68	69	72	0	(4)	0	(4)	0	68	0	0	0	2	05/01/2031	1.....
36225B	PM 4		06/01/2018	GNMA 30YR PLATINUM.....		610	610	628	666	0	(56)	0	(56)	0	610	0	0	0	20	09/01/2031	1.....
36225B	TE 8		06/01/2018	GNMA 30YR PLATINUM.....		3,565	3,565	3,717	4,138	0	(573)	0	(573)	0	3,565	0	0	0	120	05/01/2032	1.....
36202E	3E 7		06/01/2018	GNMA2 30YR.....		6,559	6,559	6,693	6,727	0	(168)	0	(168)	0	6,559	0	0	0	143	03/01/2039	1.....
36202F	CN 4		06/01/2018	GNMA2 30YR.....		3,943	3,943	3,987	3,992	0	(50)	0	(50)	0	3,943	0	0	0	84	11/01/2039	1.....
36202F	DB 9		06/01/2018	GNMA2 30YR.....		3,946	3,946	4,048	4,058	0	(112)	0	(112)	0	3,946	0	0	0	84	12/01/2039	1.....
36202F	E6 9		06/01/2018	GNMA2 30YR.....		10,344	10,344	10,449	10,475	0	(131)	0	(131)	0	10,344	0	0	0	220	03/01/2040	1.....
36202F	EH 5		06/01/2018	GNMA2 30YR.....		8,612	8,612	8,679	8,688	0	(76)	0	(76)	0	8,612	0	0	0	183	02/01/2040	1.....
36202F	GW 0		06/01/2018	GNMA2 30YR.....		5,136	5,136	5,707	5,962	0	(826)	0	(826)	0	5,136	0	0	0	109	06/01/2040	1.....

QE05

**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 or Market Indicator (a)
36202F HY 5	GNMA2 30YR		06/01/2018	SCHEDULED REDEMPTION		67,457	67,457	72,083	73,738	0	(6,281)	0	(6,281)	0	67,457	0	0	0	1,597	07/01/2040	1
36202F LP 9	GNMA2 30YR		06/01/2018	SCHEDULED REDEMPTION		19,559	19,559	20,482	20,696	0	(1,137)	0	(1,137)	0	19,559	0	0	0	417	10/01/2040	1
3620AR JT 9	GNMA2 30YR		06/01/2018	SCHEDULED REDEMPTION		9,991	9,991	10,372	10,369	0	(378)	0	(378)	0	9,991	0	0	0	209	10/01/2040	1
38373T NX 9	GNR_01-65		06/20/2018	SCHEDULED REDEMPTION		24,580	24,580	24,696	24,599	0	(19)	0	(19)	0	24,580	0	0	0	243	02/20/2029	1
38377L TS 7	GNR_10-131		06/01/2018	SCHEDULED REDEMPTION		54,663	54,663	56,380	55,208	0	(544)	0	(544)	0	54,663	0	0	0	1,160	05/01/2040	1
38375B LN 0	GNR_11-H11		04/20/2018	Various		2,022,798	2,015,124	2,015,124	2,015,124	0	0	0	0	0	2,015,124	0	7,674	7,674	13,268	03/20/2061	1
38375B TU 6	GNR_12-H14		04/20/2018	Various		2,478,752	2,463,411	2,463,411	2,463,411	0	0	0	0	0	2,463,411	0	15,341	15,341	16,975	07/20/2062	1
38379K QF 8	GNR_15-70 IS		06/01/2018	INTERFUND TRANSFER		1,111,703	0	994,090	1,159,700	0	(106,853)	0	(106,853)	0	1,052,847	0	58,856	58,856	119,109	12/01/2049	1
38378X 5P 2	GNR_15-9 IS		05/16/2018	PERFORMANCE TRUST CAPITAL PARTNERS,		6,318,765	0	6,518,267	6,763,826	0	(584,609)	0	(584,609)	0	6,179,217	0	139,549	139,549	827,593	02/01/2049	1
38379Y 6P 8	GNR_16-125		06/01/2018	SCHEDULED REDEMPTION		44,308	44,308	44,392	44,384	0	(76)	0	(76)	0	44,308	0	0	0	481	12/01/2057	1
38379U M6 0	GNR_16-128		06/01/2018	SCHEDULED REDEMPTION		32,285	32,285	32,421	32,414	0	(129)	0	(129)	0	32,285	0	0	0	358	09/01/2056	1
38379U N3 6	GNR_16-128 IS		05/16/2018	AMHERST PIERPONT SECURITIES LLC		7,691,957	0	8,444,431	7,492,275	0	(256,762)	0	(256,762)	0	7,235,513	0	456,444	456,444	431,682	09/01/2056	1
38379U CK 0	GNR_16-2 IS		04/24/2018	PERFORMANCE TRUST CAPITAL PARTNERS,		3,855,533	0	4,232,050	3,689,111	0	(118,350)	0	(118,350)	0	3,570,761	0	284,773	284,773	203,185	04/01/2057	1
38379U FB 7	GNR_16-28 IS		04/24/2018	JP MORGAN SECURITIES LLC		4,318,036	0	4,745,634	4,242,993	0	(152,800)	0	(152,800)	0	4,090,193	0	227,843	227,843	241,192	12/01/2057	1
38379U DM 5	GNR_16-3		06/01/2018	SCHEDULED REDEMPTION		71,962	71,962	71,900	71,912	0	50	0	50	0	71,962	0	0	0	931	04/01/2056	1
38379R HG 1	GNR_16-39		06/01/2018	SCHEDULED REDEMPTION		59,866	59,866	60,076	60,030	0	(164)	0	(164)	0	59,866	0	0	0	817	01/01/2056	1
38379U JW 7	GNR_16-41		06/01/2018	SCHEDULED REDEMPTION		62,340	62,340	62,106	62,156	0	184	0	184	0	62,340	0	0	0	804	06/01/2057	1
38379U SR 8	GNR_16-64		06/01/2018	SCHEDULED REDEMPTION		6,235	6,235	6,258	6,254	0	(19)	0	(19)	0	6,235	0	0	0	77	12/01/2057	1
38379U RP 3	GNR_16-70 IS		05/16/2018	PERFORMANCE TRUST CAPITAL PARTNERS,		2,170,202	0	2,317,372	2,064,875	0	(80,865)	0	(80,865)	0	1,984,010	0	186,192	186,192	129,409	04/01/2058	1
38379U WD 4	GNR_16-86		06/01/2018	SCHEDULED REDEMPTION		59,550	59,550	60,243	60,186	0	(636)	0	(636)	0	59,550	0	0	0	737	03/01/2058	1
38379U ZS 8	GNR_16-96		06/01/2018	SCHEDULED REDEMPTION		64,448	64,448	64,851	64,798	0	(350)	0	(350)	0	64,448	0	0	0	731	12/01/2057	1
38379U XZ 4	GNR_16-97 IS		05/16/2018	KGS ALPHA CAPITAL MARKETS, L.P.		8,659,552	0	9,186,585	8,072,209	0	(266,356)	0	(266,356)	0	7,805,854	0	853,699	853,699	537,136	07/01/2056	1
38379U XC 5	GNR_16-98		06/01/2018	SCHEDULED REDEMPTION		48,773	48,773	49,008	48,968	0	(195)	0	(195)	0	48,773	0	0	0	558	03/01/2057	1
38379R LJ 0	GNR_17-1		06/01/2018	SCHEDULED REDEMPTION		36,705	36,705	35,945	36,045	0	660	0	660	0	36,705	0	0	0	447	12/01/2058	1
38380J DK 1	GNR_17-168		06/01/2018	SCHEDULED REDEMPTION		7,588	7,588	7,397	7,398	0	190	0	190	0	7,588	0	0	0	91	12/01/2059	1
38380J FS 2	GNR_17-171		06/01/2018	SCHEDULED REDEMPTION		6,746	6,746	6,578	6,579	0	167	0	167	0	6,746	0	0	0	80	09/01/2059	1
38380J HY 7	GNR_17-181		06/01/2018	SCHEDULED REDEMPTION		11,528	11,528	11,272	11,272	0	257	0	257	0	11,528	0	0	0	136	02/01/2059	1
38379R MX 8	GNR_17-22		06/01/2018	SCHEDULED REDEMPTION		26,235	26,235	25,719	25,782	0	453	0	453	0	26,235	0	0	0	310	12/01/2057	1
38379R MJ 6	GNR_17-23		06/01/2018	SCHEDULED REDEMPTION		24,078	24,078	23,536	23,559	0	519	0	519	0	24,078	0	0	0	285	05/01/2059	1
38379U 6K 0	GNR_17-24		06/01/2018	SCHEDULED REDEMPTION		27,923	27,923	27,336	27,351	0	572	0	572	0	27,923	0	0	0	330	12/01/2056	1
38379U 6M 3	GNR_17-28		06/01/2018	SCHEDULED REDEMPTION		29,654	29,654	29,075	29,090	0	564	0	564	0	29,654	0	0	0	350	02/01/2057	1FE
38379U 7E 0	GNR_17-30		06/01/2018	SCHEDULED REDEMPTION		21,110	21,110	20,703	20,754	0	357	0	357	0	21,110	0	0	0	249	08/01/2058	1
38379R QA 4	GNR_17-35		06/01/2018	SCHEDULED REDEMPTION		13,420	13,420	13,047	13,087	0	333	0	333	0	13,420	0	0	0	161	05/01/2059	1
38379U 7H 3	GNR_17-46		06/01/2018	SCHEDULED REDEMPTION		12,108	12,108	11,804	11,838	0	270	0	270	0	12,108	0	0	0	143	11/01/2057	1
38379R UK 7	GNR_17-64		06/01/2018	SCHEDULED REDEMPTION		41,078	41,078	40,202	40,220	0	858	0	858	0	41,078	0	0	0	485	11/01/2057	1FE
38379U 4D 5	GNR_17-9		06/01/2018	SCHEDULED REDEMPTION		31,545	31,545	31,008	31,023	0	522	0	522	0	31,545	0	0	0	372	09/01/2056	1FE
38380J VN 5	GNR_18-47		06/01/2018	SCHEDULED REDEMPTION		14,314	14,314	13,830	0	0	484	0	484	0	14,314	0	0	0	66	09/01/2050	1

QE05.1

**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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38380J	XK 9		06/01/2018	SCHEDULED REDEMPTION		19,182	19,182	18,549	0	0	632	0	632	0	19,182	0	0	0	86	06/01/2058	1
83162C	SL 8		06/01/2018	Various		1,797,424	1,744,504	1,744,504	1,744,504	0	0	0	0	0	1,744,504	0	52,920	52,920	49,473	04/01/2029	1FE
83162C	TG 8		05/01/2018	SCHEDULED REDEMPTION		97,856	97,856	102,539	101,808	0	(3,952)	0	(3,952)	0	97,856	0	0	0	2,053	05/01/2030	1FE
83162C	TP 8		04/01/2018	SCHEDULED REDEMPTION		121,458	121,458	121,458	121,458	0	0	0	0	0	121,458	0	0	0	1,915	10/01/2030	1FE
83162C	TR 4		05/01/2018	SCHEDULED REDEMPTION		21,704	21,704	21,704	21,704	0	0	0	0	0	21,704	0	0	0	365	11/01/2030	1FE
83162C	VN 0		05/01/2018	SCHEDULED REDEMPTION		39,265	39,265	36,480	37,235	0	2,030	0	2,030	0	39,265	0	0	0	420	05/01/2033	1FE
83162C	VV 2		04/01/2018	SCHEDULED REDEMPTION		27,015	27,015	27,015	27,015	0	0	0	0	0	27,015	0	0	0	481	10/01/2033	1FE
83162C	VX 8		05/01/2018	SCHEDULED REDEMPTION		47,999	47,999	47,999	47,999	0	0	0	0	0	47,999	0	0	0	853	11/01/2033	1FE
83162C	VY 6		06/01/2018	SCHEDULED REDEMPTION		137,998	137,998	137,998	137,998	0	0	0	0	0	137,998	0	0	0	2,388	12/01/2033	1FE
83162C	XA 6		05/01/2018	SCHEDULED REDEMPTION		559,991	559,991	565,257	564,564	0	(4,573)	0	(4,573)	0	559,991	0	0	0	8,285	05/01/2035	1FE
83162C	XB 4		06/01/2018	SCHEDULED REDEMPTION		170,752	170,752	174,274	173,802	0	(3,050)	0	(3,050)	0	170,752	0	0	0	2,597	06/01/2035	1FE
83162C	XK 4		05/01/2018	SCHEDULED REDEMPTION		165,795	165,795	166,294	166,224	0	(429)	0	(429)	0	165,795	0	0	0	2,414	11/01/2035	1FE
83162C	XL 2		06/01/2018	SCHEDULED REDEMPTION		50,830	50,830	50,954	50,946	0	(116)	0	(116)	0	50,830	0	0	0	766	12/01/2035	1FE
83162C	YD 9		05/01/2018	SCHEDULED REDEMPTION		58,285	58,285	58,285	58,285	0	0	0	0	0	58,285	0	0	0	757	11/01/2036	1FE
83162C	YE 7		06/01/2018	SCHEDULED REDEMPTION		41,709	41,709	41,709	41,709	0	0	0	0	0	41,709	0	0	0	603	12/01/2036	1FE
912810	RD 2		06/01/2018	INTERFUND TRANSFER		170,899,244	150,189,600	146,302,797	146,604,923	0	33,835	0	33,835	0	146,638,758	0	24,260,486	24,260,486	3,076,234	11/15/2043	1
912810	RS 9		06/01/2018	INTERFUND TRANSFER		39,510	43,500	46,888	46,767	0	(35)	0	(35)	0	46,732	0	(7,222)	(7,222)	594	05/15/2046	1
912810	RA 3		05/15/2018	BARCLAYS CAPITAL INC		640,035	700,000	648,129	0	272	0	272	0	648,401	0	(8,366)	(8,366)	9,677	11/15/2047	1	
912810	SZ 7		05/15/2018	Various		70,594,743	71,300,000	70,790,464	0	478	0	478	0	70,790,942	0	(196,200)	(196,200)	349,948	02/15/2048	1	
912828	3W 8		05/04/2018	Various		10,646,179	10,700,000	10,607,413	0	251	0	251	0	10,607,665	0	38,514	38,514	42,402	02/15/2028	1	
912828	4C 1		04/27/2018	TD SECURITIES (USA) LLC		4,879,137	4,900,000	4,883,348	0	230	0	230	0	4,883,577	0	(4,440)	(4,440)	9,037	03/31/2020	1	
912828	4F 4		04/25/2018	UBS SECURITIES LLC		586,852	600,000	589,148	0	8	0	8	0	589,156	0	(2,305)	(2,305)	1,119	03/31/2025	1	
912828	4G 2		05/04/2018	BARCLAYS CAPITAL INC		436,752	440,000	436,631	0	12	0	12	0	436,643	0	108	108	628	04/15/2021	1	
912828	V9 8		05/18/2018	HSBC SECURITIES (USA) INC		534,464	570,000	564,100	564,487	0	210	0	210	0	564,696	0	(30,232)	(30,232)	9,778	02/15/2027	1
912803	CK 7		06/01/2018	INTERFUND TRANSFER		35,590,549	51,040,000	26,506,603	30,945,120	0	495,660	0	495,660	0	31,440,780	0	4,149,770	4,149,770	0	02/15/2031	1
0599999	Total - Bonds - U.S. Government					337,848,468	299,282,420	306,628,940	220,430,200	0	(1,052,648)	0	(1,052,648)	0	307,365,065	0	30,483,403	30,483,403	6,107,195	XXX	XXX

QE052

**Bonds - All Other Government**

135087	B3 7		05/22/2018	HSBC SECURITIES (USA) INC		504,685	504,912	540,580	515,926	0	(596)	0	(596)	21,694	537,023	(31,652)	(686)	(32,337)	4,591	09/01/2018	1FE
219868	BW 5		04/13/2018	MARKET AXESS TRADING PLATFORM		211,722	213,000	212,981	212,991	0	2	0	2	0	212,993	0	(1,271)	(1,271)	1,858	05/10/2019	1FE
V25125	BD 2		06/30/2018	SCHEDULED REDEMPTION		16,000	16,000	15,674	15,706	0	294	0	294	0	16,000	0	0	0	460	12/31/2032	4
445545	AH 9		05/14/2018	BNP PARIBAS SECURITIES CORP		2,023,500	1,900,000	2,094,313	2,064,834	0	(11,077)	0	(11,077)	0	2,053,758	0	(30,258)	(30,258)	75,175	02/21/2023	2FE
44881H	ET 7		06/01/2018	INTERFUND TRANSFER		3,480,317	2,675,000	2,675,000	2,675,000	0	0	0	0	2,675,000	0	805,317	805,317	127,778	11/18/2024	1FE	
48667Q	AM 7		04/18/2018	JP MORGAN SECURITIES LLC		792,800	800,000	797,304	797,651	0	152	0	152	0	797,803	0	(5,003)	(5,003)	15,590	04/19/2022	2FE
48667Q	AN 5		04/18/2018	CITIGROUP GLOBAL MARKETS, INC		395,000	400,000	405,000	404,763	0	(125)	0	(125)	0	404,638	0	(9,638)	(9,638)	9,553	04/19/2027	2FE
48667Q	AP 0		04/18/2018	JP MORGAN SECURITIES LLC		574,500	600,000	588,000	588,089	0	47	0	47	0	588,135	0	(13,635)	(13,635)	17,346	04/19/2047	2FE
Y4596H	AA 5		05/04/2018	TENDER TRANSACTION		218,700	200,000	223,200	213,459	0	(1,320)	0	(1,320)	0	212,139	0	6,561	6,561	7,260	04/09/2021	3FE
91086Q	BC 1		05/08/2018	CITIGROUP GLOBAL MARKETS, INC		522,340	520,000	530,555	528,127	0	(457)	0	(457)	0	527,669	0	(5,329)	(5,329)	12,596	10/02/2023	2FE
698299	BD 5		04/05/2018	CITIGROUP GLOBAL MARKETS, INC		820,000	800,000	814,796	811,319	0	(407)	0	(407)	0	810,912	0	9,088	9,088	17,511	09/22/2024	2FE
715638	BM 3		05/03/2018	BANC OF AMERICA SECURITIES LLC		515,250	450,000	504,936	503,019	0	(231)	0	(231)	0	502,788	0	12,462	12,462	11,883	11/18/2050	2FE

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
71654Q CG 5	PETROLEOS MEXICANOS.....		D 04/05/2018	JP MORGAN SECURITIES LLC.....		2,548,935	2,370,000	2,434,547	0	0	(251)	0	(251)	0	2,434,296	0	114,639	114,639	11,126	03/13/2027	2FE.....	
69370P AA 9	PT PERTAMINA PERSERO.....		D 05/10/2018	BANC OF AMERICA SECURITIES LLC.....		217,750	200,000	208,000	207,645	0	(44)	0	(44)	0	207,601	0	10,149	10,149	5,877	05/30/2044	2FE.....	
80413T AG 4	SAUDI ARABIA (KINGDOM OF).....		D 04/11/2018	MORGAN STANLEY & CO. LLC.....		199,750	200,000	198,146	0	0	0	0	0	198,146	0	1,604	1,604	0	04/17/2025	1FE.....		
87973P AB 0	TEMASEK FINANCIAL I LTD.....		D 06/01/2018	INTERFUND TRANSFER.....		12,730,277	10,009,000	9,911,813	9,925,043	0	846	0	846	0	9,925,890	0	2,804,387	2,804,387	280,947	11/23/2039	1FE.....	
1099999	Total - Bonds - All Other Government.....					25,771,526	21,857,912	22,154,844	19,463,571	0	(13,167)	0	(13,167)	21,694	22,104,791	(31,652)	3,698,387	3,666,735	599,550	XXX	XXX	
<b>Bonds - U.S. States, Territories and Possessions</b>																						
13063A 5E 0	CALIFORNIA ST.....		06/01/2018	INTERFUND TRANSFER.....		8,459,496	6,015,000	7,627,609	7,374,530	0	(22,170)	0	(22,170)	0	7,352,360	0	1,107,136	1,107,136	300,750	04/01/2034	1FE.....	
19633S AB 9	COLORADO BRIDGE ENTERPRISE.....		06/01/2018	INTERFUND TRANSFER.....		1,683,015	1,325,000	1,325,000	1,325,000	0	0	0	0	0	1,325,000	0	358,015	358,015	40,267	12/01/2040	1FE.....	
13063A 5G 5	STATE OF CALIFORNIA.....		06/01/2018	INTERFUND TRANSFER.....		3,269,014	2,195,000	2,857,243	2,798,997	0	(6,686)	0	(6,686)	0	2,792,311	0	476,702	476,702	110,482	04/01/2039	1FE.....	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					13,411,525	9,535,000	11,809,852	11,498,527	0	(28,856)	0	(28,856)	0	11,469,672	0	1,941,853	1,941,853	451,498	XXX	XXX	
<b>Bonds - U.S. Political Subdivisions of States</b>																						
64966H YV 6	NEW YORK N Y.....		06/01/2018	INTERFUND TRANSFER.....		5,040,431	4,015,000	4,015,000	4,015,000	0	0	0	0	0	4,015,000	0	1,025,431	1,025,431	117,358	06/01/2040	1FE.....	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					5,040,431	4,015,000	4,015,000	4,015,000	0	0	0	0	0	4,015,000	0	1,025,431	1,025,431	117,358	XXX	XXX	
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																						
02765U EK 6	AMERICAN MUN PWR OHIO INC.....		06/01/2018	INTERFUND TRANSFER.....		4,080,135	2,515,000	3,568,056	3,526,882	0	(4,987)	0	(4,987)	0	3,521,895	0	558,240	558,240	161,521	02/15/2050	1FE.....	
02765U CR 3	AMERICAN MUN PWR-OHIO INC.....		06/01/2018	INTERFUND TRANSFER.....		2,841,452	2,245,000	2,646,859	2,626,756	0	(3,294)	0	(3,294)	0	2,623,462	0	217,990	217,990	107,957	02/15/2043	1FE.....	
04351L AA 8	ASCENSION HEALTH.....		06/01/2018	INTERFUND TRANSFER.....		10,393,275	9,095,000	9,095,000	9,095,000	0	0	0	0	0	9,095,000	0	1,298,275	1,298,275	240,010	11/15/2053	1FE.....	
072024 NU 2	BAY AREA TOLL AUTH CALIF TOLL BRDG.....		06/01/2018	INTERFUND TRANSFER.....		10,628,103	7,695,000	10,293,926	10,183,680	0	(27,271)	0	(27,271)	0	10,156,410	0	471,694	471,694	354,893	04/01/2040	1FE.....	
30711X AA 2	CAS_13-C01.....		06/25/2018	SCHEDULED REDEMPTION.....		356,365	356,365	359,839	358,721	0	(2,355)	0	(2,355)	0	356,365	0	0	0	6,340	10/25/2023	1.....	
30711X AC 8	CAS_14-C01.....		06/25/2018	SCHEDULED REDEMPTION.....		192,633	192,633	192,633	192,633	0	0	0	0	0	192,633	0	0	0	3,060	01/25/2024	1.....	
30711X AE 4	CAS_14-C02.....		06/25/2018	SCHEDULED REDEMPTION.....		294,551	294,551	294,551	294,551	0	0	0	0	0	294,551	0	0	0	3,766	05/25/2024	1.....	
167725 AC 4	CHICAGO ILL TRANSIT AUTH.....		06/01/2018	INTERFUND TRANSFER.....		3,859,599	2,945,000	3,339,055	3,310,259	0	(3,210)	0	(3,210)	0	3,307,049	0	552,550	552,550	101,588	12/01/2040	1FE.....	
207758 KM 4	CONNECTICUT ST SPL TAX OBLIG.....		06/01/2018	INTERFUND TRANSFER.....		5,728,760	5,135,000	5,135,000	5,135,000	0	0	0	0	0	5,135,000	0	593,760	593,760	163,520	11/01/2030	1FE.....	
235241 LS 3	DALLAS TEX AREA RAPID TRAN SALES T.....		06/01/2018	INTERFUND TRANSFER.....		4,185,134	3,210,000	3,952,601	3,883,137	0	(5,329)	0	(5,329)	0	3,877,808	0	307,325	307,325	96,284	12/01/2044	1FE.....	
25477G EU 5	DISTRICT COLUMBIA INCOME TAX REV.....		06/01/2018	INTERFUND TRANSFER.....		1,930,526	1,605,000	1,605,000	1,605,000	0	0	0	0	0	1,605,000	0	325,526	325,526	44,796	12/01/2035	1FE.....	
312963 JE 6	FGOLD 15YR.....		06/01/2018	SCHEDULED REDEMPTION.....		1,682	1,682	1,679	1,682	0	0	0	0	0	1,682	0	0	0	39	12/01/2018	1.....	
312963 P5 4	FGOLD 15YR.....		06/01/2018	SCHEDULED REDEMPTION.....		714	714	713	714	0	0	0	0	0	714	0	0	0	17	12/01/2018	1.....	
3128FY 5N 1	FGOLD 30YR.....		06/01/2018	SCHEDULED REDEMPTION.....		1,232	1,232	1,265	1,268	0	(36)	0	(36)	0	1,232	0	0	0	43	04/01/2028	1.....	
31292G TN 6	FGOLD 30YR.....		06/01/2018	Various.....		21,275	19,463	19,800	19,822	0	(31)	0	(31)	0	19,792	0	1,483	1,483	680	10/01/2027	1.....	
31292G Y5 9	FGOLD 30YR.....		06/01/2018	Various.....		1,719	1,569	1,596	1,600	0	(4)	0	(4)	0	1,595	0	124	124	55	03/01/2029	1.....	
31292H 4H 4	FGOLD 30YR.....		06/01/2018	SCHEDULED REDEMPTION.....		14,319	14,319	14,168	14,162	0	158	0	158	0	14,319	0	0	0	334	12/01/2033	1.....	
31296P TL 6	FGOLD 30YR.....		06/01/2018	SCHEDULED REDEMPTION.....		414	414	417	417	0	(3)	0	(3)	0	414	0	0	0	11	10/01/2033	1.....	
31298F 2A 9	FGOLD 30YR.....		06/01/2018	Various.....		5,833	5,681	5,661	5,586	0	24	0	24	0	5,610	0	223	223	199	01/01/2031	1.....	
31298F JL 7	FGOLD 30YR.....		06/01/2018	Various.....		5,936	5,893	5,872	5,858	0	(1)	0	(1)	0	5,857	0	79	79	206	01/01/2031	1.....	
3132GG A7 0	FGOLD 30YR.....		06/01/2018	SCHEDULED REDEMPTION.....		3,058	3,058	3,183	3,182	0	(124)	0	(124)	0	3,058	0	0	0	61	08/01/2041	1.....	
3132GG BD 6	FGOLD 30YR.....		06/01/2018	SCHEDULED REDEMPTION.....		3,325	3,325	3,460	3,446	0	(121)	0	(121)	0	3,325	0	0	0	57	08/01/2041	1.....	
3132GG BZ 7	FGOLD 30YR.....		06/01/2018	SCHEDULED REDEMPTION.....		1,152	1,152	1,199	1,202	0	(50)	0	(50)	0	1,152	0	0	0	22	08/01/2041	1.....	
3132GJ EE 5	FGOLD 30YR.....		06/01/2018	SCHEDULED REDEMPTION.....		179	179	186	188	0	(8)	0	(8)	0	179	0	0	0	3	09/01/2041	1.....	

QE053

**SCHEDULE D - PART 4**

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

**QE05.4**

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3132GJ MJ 5	FGOLD 30YR		06/01/2018	SCHEDULED REDEMPTION		444	444	462	464	0	(20)	0	(20)	0	444	0	0	0	8	09/01/2041	1
3132GJ QQ 5	FGOLD 30YR		06/01/2018	SCHEDULED REDEMPTION		210	210	219	219	0	(9)	0	(9)	0	210	0	0	0	4	09/01/2041	1
3132GK BW 5	FGOLD 30YR		06/01/2018	SCHEDULED REDEMPTION		180	180	187	188	0	(8)	0	(8)	0	180	0	0	0	3	10/01/2041	1
3132GK DE 3	FGOLD 30YR		06/01/2018	SCHEDULED REDEMPTION		4,463	4,463	4,635	4,634	0	(171)	0	(171)	0	4,463	0	0	0	77	10/01/2041	1
3132GK DR 4	FGOLD 30YR		06/01/2018	SCHEDULED REDEMPTION		1,727	1,727	1,798	1,790	0	(62)	0	(62)	0	1,727	0	0	0	30	10/01/2041	1
3132GK EN 2	FGOLD 30YR		06/01/2018	SCHEDULED REDEMPTION		15,973	15,973	16,624	16,558	0	(585)	0	(585)	0	15,973	0	0	0	303	10/01/2041	1
31283H QX 6	FGOLD 30YR GIANT		06/01/2018	SCHEDULED REDEMPTION		899	899	929	937	0	(38)	0	(38)	0	899	0	0	0	25	03/01/2032	1
31283H X8 3	FGOLD 30YR GIANT		06/01/2018	SCHEDULED REDEMPTION		1,151	1,151	1,197	1,218	0	(67)	0	(67)	0	1,151	0	0	0	33	08/01/2033	1
3128M7 BX 3	FGOLD 30YR GIANT		06/01/2018	SCHEDULED REDEMPTION		1,054	1,054	1,121	1,128	0	(74)	0	(74)	0	1,054	0	0	0	31	12/01/2038	1
312903 NH 6	FHLMC_121		05/15/2018	SCHEDULED REDEMPTION		2	2	10	0	0	2	0	2	0	2	0	0	0	6	02/13/2021	1
312910 ZD 7	FHLMC_1306		06/01/2018	SCHEDULED REDEMPTION		7	7	200	61	0	(54)	0	(54)	0	7	0	0	0	34	06/01/2022	1
31394J WW 3	FHLMC_2680		06/15/2018	SCHEDULED REDEMPTION		26,449	26,449	26,499	26,461	0	(12)	0	(12)	0	26,449	0	0	0	276	10/15/2022	1
3137BG K3 2	FHMS_K043 IS		06/01/2018	INTERFUND TRANSFER		1,280,795	0	1,903,764	1,362,844	0	(103,547)	0	(103,547)	0	1,259,297	0	21,498	21,498	123,283	12/01/2024	1
3137BG K4 0	FHMS_K043 IS		06/01/2018	INTERFUND TRANSFER		1,380,211	0	1,866,394	1,409,291	0	(72,588)	0	(72,588)	0	1,336,702	0	43,508	43,508	124,341	02/01/2043	1
3137BM 7D 2	FHMS_K051 IS		05/23/2018	BARCLAYS CAPITAL INC		2,152,963	0	2,759,369	2,214,568	0	(76,777)	0	(76,777)	0	2,137,791	0	15,172	15,172	187,737	09/01/2025	1
3137BM TY 2	FHMS_K052 IS		05/23/2018	ROBERT W. BAIRD & CO. INCORPORATED		3,844,158	0	4,785,397	3,942,783	0	(212,644)	0	(212,644)	0	3,730,139	0	114,019	114,019	335,205	11/01/2025	1
3137BN 6H 2	FHMS_K053 IS		06/01/2018	Various		2,703,644	0	3,289,825	2,752,871	0	(122,145)	0	(122,145)	0	2,630,726	0	72,918	72,918	223,198	12/01/2025	1
3137BN GU 2	FHMS_K054 IS		05/23/2018	BREAN CAPITAL, LLC		2,543,231	0	3,107,809	2,580,151	0	(136,398)	0	(136,398)	0	2,443,753	0	99,478	99,478	207,668	01/01/2026	1
3137BP W3 9	FHMS_K055 IS		05/23/2018	MORGAN STANLEY & CO. LLC		5,518,307	0	6,639,563	5,677,420	0	(280,715)	0	(280,715)	0	5,396,706	0	121,601	121,601	444,435	03/01/2026	1
3137BP VP 1	FHMS_K152 IS		06/01/2018	INTERFUND TRANSFER		1,248,095	0	1,319,212	1,212,422	0	3,962	0	3,962	0	1,216,384	0	31,712	31,712	73,435	01/01/2031	1
3137BM JZ 0	FHMS_KF13		06/25/2018	SCHEDULED REDEMPTION		207,393	207,393	207,393	207,393	0	0	0	0	0	207,393	0	0	0	2,418	11/25/2025	1
31362J UN 3	FN 6/12 11TH COFI ARM		06/01/2018	SCHEDULED REDEMPTION		2,555	2,555	2,489	2,511	0	44	0	44	0	2,555	0	0	0	50	06/01/2028	1
31397U 3N 7	FNA_11-M2		05/22/2018	Various		1,976,055	1,941,653	1,948,934	1,944,331	0	(408)	0	(408)	0	1,943,922	0	32,133	32,133	35,160	04/01/2021	1
3136AQ V8 0	FNA_16-M1		06/01/2018	Various		9,919,769	10,203,950	10,254,434	10,245,644	0	(1,901)	0	(1,901)	0	10,243,743	0	(323,975)	(323,975)	145,465	01/01/2026	1
3136B1 XJ 8	FNA_18-M4		05/22/2018	CITIGROUP GLOBAL MARKETS, INC		5,185,688	5,400,000	5,268,462	0	0	1,224	0	1,224	0	5,269,686	0	(83,999)	(83,999)	25,013	03/01/2028	1
3136AV 6R 5	FNGT_17-T1		06/01/2018	Various		1,137,717	1,199,755	1,199,755	1,199,755	0	0	0	0	0	1,199,755	0	(62,038)	(62,038)	16,805	06/01/2027	1
31418P 6N 0	FNMA 15YR		06/01/2018	SCHEDULED REDEMPTION		13,426	13,426	13,756	13,737	0	(311)	0	(311)	0	13,426	0	0	0	239	03/01/2025	1
31418T XF 9	FNMA 15YR		06/01/2018	SCHEDULED REDEMPTION		2,775	2,775	2,926	2,917	0	(142)	0	(142)	0	2,775	0	0	0	61	05/01/2025	1
31418U 2M 5	FNMA 15YR		06/01/2018	SCHEDULED REDEMPTION		13,349	13,349	13,987	13,954	0	(605)	0	(605)	0	13,349	0	0	0	287	06/01/2025	1
31419A BJ 5	FNMA 15YR		06/01/2018	SCHEDULED REDEMPTION		7,333	7,333	7,820	7,757	0	(423)	0	(423)	0	7,333	0	0	0	171	06/01/2025	1
31419A HL 4	FNMA 15YR		06/01/2018	SCHEDULED REDEMPTION		10,377	10,377	10,832	10,797	0	(420)	0	(420)	0	10,377	0	0	0	219	08/01/2025	1
31371H VJ 4	FNMA 30YR		06/01/2018	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	09/01/2029	1
31371L CD 9	FNMA 30YR		06/01/2018	SCHEDULED REDEMPTION		551	551	569	573	0	(21)	0	(21)	0	551	0	0	0	13	09/01/2033	1
31371L DH 9	FNMA 30YR		06/01/2018	SCHEDULED REDEMPTION		6,230	6,230	6,267	6,268	0	(39)	0	(39)	0	6,230	0	0	0	163	10/01/2033	1
31383J WE 6	FNMA 30YR		06/01/2018	SCHEDULED REDEMPTION		16	16	16	16	0	0	0	0	0	16	0	0	0	1	07/01/2029	1
31383M QB 2	FNMA 30YR		06/01/2018	Various		34,705	32,531	32,912	32,965	0	(23)	0	(23)	0	32,941	0	1,764	1,764	1,218	12/01/2028	1
31383Q FC 3	FNMA 30YR		06/01/2018	SCHEDULED REDEMPTION		209	209	209	209	0	0	0	0	0	209	0	0	0	7	08/01/2029	1
31383S W5 5	FNMA 30YR		06/01/2018	SCHEDULED REDEMPTION		140	140	140	140	0	0	0	0	0	140	0	0	0	5	10/01/2029	1
31386M ZB 9	FNMA 30YR		06/01/2018	SCHEDULED REDEMPTION		3,291	3,291	3,349	3,374	0	(83)	0	(83)	0	3,291	0	0	0	102	10/01/2030	1
3138A2 BL 2	FNMA 30YR		06/01/2018	SCHEDULED REDEMPTION		2,106	2,106	2,195	2,191	0	(85)	0	(85)	0	2,106	0	0	0	41	12/01/2040	1

**SCHEDULE D - PART 4**

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138AK SA 8	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		510	510	532	538	0	(28)	0	(28)	0	510	0	0	0	10	08/01/2041	1
3138AR X3 3	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		658	658	685	684	0	(26)	0	(26)	0	658	0	0	0	12	09/01/2041	1
3138AS RZ 7	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		191,869	191,869	199,739	199,335	0	(7,465)	0	(7,465)	0	191,869	0	0	0	3,603	09/01/2041	1
3138EG EW 0	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		7,020	7,020	7,316	7,315	0	(295)	0	(295)	0	7,020	0	0	0	133	11/01/2040	1
31390B WE 4	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		1,297	1,297	1,373	1,369	0	(73)	0	(73)	0	1,297	0	0	0	43	04/01/2032	1
31390P GK 7	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		1,630	1,630	1,704	1,795	0	(165)	0	(165)	0	1,630	0	0	0	48	08/01/2032	1
31391U C5 2	FNMA	30YR		04/01/2018	SCHEDULED REDEMPTION		10,000	10,000	10,881	13,405	0	(3,405)	0	(3,405)	0	10,000	0	0	0	216	01/01/2033	1
31391W 5H 0	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		1,275	1,275	1,317	1,328	0	(53)	0	(53)	0	1,275	0	0	0	31	04/01/2033	1
31400J SJ 9	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		219	219	226	228	0	(9)	0	(9)	0	219	0	0	0	5	02/01/2033	1
31401B 4L 6	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		884	884	890	890	0	(7)	0	(7)	0	884	0	0	0	21	05/01/2033	1
31401B NS 0	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		698	698	703	704	0	(6)	0	(6)	0	698	0	0	0	18	04/01/2033	1
31402C PL 0	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		16,748	16,748	17,610	17,712	0	(964)	0	(964)	0	16,748	0	0	0	395	11/01/2033	1
31402C U6 7	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		763	763	788	793	0	(30)	0	(30)	0	763	0	0	0	18	03/01/2034	1
31402E AQ 1	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		92	92	95	97	0	(5)	0	(5)	0	92	0	0	0	2	07/01/2033	1
31403F JW 5	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		5,089	5,089	5,115	5,116	0	(27)	0	(27)	0	5,089	0	0	0	131	10/01/2033	1
31404B SQ 6	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		6,217	6,217	6,610	6,606	0	(389)	0	(389)	0	6,217	0	0	0	169	02/01/2034	1
31405A U9 2	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		5,360	5,360	5,275	5,266	0	94	0	94	0	5,360	0	0	0	139	06/01/2034	1
31406A 6Y 3	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		550	550	558	561	0	(10)	0	(10)	0	550	0	0	0	14	12/01/2034	1
31406D EL 6	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		75	75	76	76	0	(1)	0	(1)	0	75	0	0	0	2	12/01/2034	1
31410G RA 3	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		11,776	11,776	12,715	13,646	0	(1,869)	0	(1,869)	0	11,776	0	0	0	370	12/01/2037	1
31412N SL 1	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		9,448	9,448	10,103	10,112	0	(664)	0	(664)	0	9,448	0	0	0	237	12/01/2038	1
31413U TQ 2	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		2,802	2,802	2,950	2,956	0	(154)	0	(154)	0	2,802	0	0	0	83	12/01/2037	1
31415Q P9 1	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		53,491	53,491	58,531	59,817	0	(6,326)	0	(6,326)	0	53,491	0	0	0	1,396	01/01/2038	1
31416B VH 8	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		575	575	594	601	0	(25)	0	(25)	0	575	0	0	0	14	12/01/2034	1
31418M A2 8	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		2,995	2,995	3,139	3,157	0	(162)	0	(162)	0	2,995	0	0	0	77	08/01/2037	1
31418M PU 0	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		11,663	11,663	12,489	12,918	0	(1,255)	0	(1,255)	0	11,663	0	0	0	329	03/01/2037	1
31419A VB 0	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		13,260	13,260	14,441	15,076	0	(1,815)	0	(1,815)	0	13,260	0	0	0	344	04/01/2037	1
3138EL 5M 1	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		479,617	479,617	512,590	511,546	0	(31,930)	0	(31,930)	0	479,617	0	0	0	10,294	11/01/2043	1
3138EM HU 8	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		51,059	51,059	54,509	54,320	0	(3,261)	0	(3,261)	0	51,059	0	0	0	1,114	01/01/2044	1
3138ER NP 1	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		253,849	253,849	253,928	253,928	0	(79)	0	(79)	0	253,849	0	0	0	3,617	10/01/2046	1
3138W9 VJ 6	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		157,617	157,617	168,454	167,846	0	(10,229)	0	(10,229)	0	157,617	0	0	0	3,387	10/01/2043	1
3138WA N5 2	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		452,162	452,162	470,143	469,434	0	(17,272)	0	(17,272)	0	452,162	0	0	0	8,287	12/01/2043	1
3138WA SP 3	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		24,882	24,882	25,694	25,673	0	(792)	0	(792)	0	24,882	0	0	0	468	01/01/2044	1
3138WJ AU 2	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		41,822	41,822	41,809	41,809	0	13	0	13	0	41,822	0	0	0	581	10/01/2046	1
3138WK NT 8	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		38,994	38,994	38,982	38,982	0	12	0	12	0	38,994	0	0	0	553	04/01/2047	1
3138X0 PT 9	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		33,663	33,663	34,986	34,914	0	(1,251)	0	(1,251)	0	33,663	0	0	0	577	07/01/2043	1
3138X1 UK 0	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		53,760	53,760	56,952	56,501	0	(2,742)	0	(2,742)	0	53,760	0	0	0	1,058	08/01/2043	1
3138XB XY 5	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		350,898	350,898	375,022	374,027	0	(23,129)	0	(23,129)	0	350,898	0	0	0	7,312	12/01/2043	1
3138XF C4 5	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		6,138	6,138	6,416	6,372	0	(235)	0	(235)	0	6,138	0	0	0	121	04/01/2044	1
3138XQ VJ 7	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		13,043	13,043	13,410	13,403	0	(360)	0	(360)	0	13,043	0	0	0	216	07/01/2044	1
3138XS EJ 2	FNMA	30YR		06/01/2018	SCHEDULED REDEMPTION		89,771	89,771	92,296	92,065	0	(2,294)	0	(2,294)	0	89,771	0	0	0	1,562	07/01/2044	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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138Y5	WF 9 FNMA 30YR		06/01/2018	SCHEDULED REDEMPTION		34,021	34,021	36,439	36,691	0	(2,670)	0	(2,670)	0	34,021	0	0	0	642	12/01/2044	1
31402R	UN 7 FNMA 30YR		06/01/2018	SCHEDULED REDEMPTION		19,141	19,141	20,295	20,958	0	(1,817)	0	(1,817)	0	19,141	0	0	0	500	02/01/2035	1
31410L	VC 3 FNMA 30YR		06/01/2018	SCHEDULED REDEMPTION		182,727	182,727	183,783	183,768	0	(1,041)	0	(1,041)	0	182,727	0	0	0	2,620	01/01/2047	1
31413L	2G 3 FNMA 30YR		06/01/2018	SCHEDULED REDEMPTION		70	70	71	72	0	(1)	0	(1)	0	70	0	0	0	2	09/01/2037	1
31359S	JT 8 FNMA_01-5		06/01/2018	SCHEDULED REDEMPTION		3,157	3,157	3,192	3,187	0	(30)	0	(30)	0	3,157	0	0	0	104	03/01/2031	1
313921	A5 7 FNMA_01-65		06/25/2018	SCHEDULED REDEMPTION		13,084	13,084	13,109	13,267	0	(183)	0	(183)	0	13,084	0	0	0	144	11/25/2031	1
31392D	WQ 1 FNMA_02-51		06/25/2018	SCHEDULED REDEMPTION		6,539	6,539	6,550	6,543	0	(4)	0	(4)	0	6,539	0	0	0	69	08/25/2032	1
31396V	NH 7 FNMA_07-26		06/01/2018	SCHEDULED REDEMPTION		922,803	922,803	837,969	876,649	0	46,154	0	46,154	0	922,803	0	0	0	24,105	04/01/2037	1
31396W	G5 9 FNMA_07-65		06/01/2018	SCHEDULED REDEMPTION		557,292	557,292	503,532	528,405	0	28,886	0	28,886	0	557,292	0	0	0	14,395	07/01/2037	1
31397L	TB 5 FNMA_08-49		06/01/2018	SCHEDULED REDEMPTION		8,405	8,405	8,847	8,970	0	(564)	0	(564)	0	8,405	0	0	0	203	04/01/2038	1
313602	U7 7 FNMA_89-60		06/01/2018	SCHEDULED REDEMPTION		237	237	184	235	0	1	0	1	0	237	0	0	0	4	09/01/2019	1
313603	BF 8 FNMA_89-77		06/01/2018	SCHEDULED REDEMPTION		277	277	253	275	0	3	0	3	0	277	0	0	0	11	11/01/2019	1
313603	B4 3 FNMA_90-18		06/01/2018	SCHEDULED REDEMPTION		943	943	837	932	0	11	0	11	0	943	0	0	0	30	03/01/2020	1
487312	AA 8 KEENAN FT DETRICK ENERGY 144A		06/01/2018	Various		8,809,163	7,934,441	7,934,441	7,733,115	0	0	0	0	0	7,934,441	0	874,722	874,722	504,177	05/15/2033	1FE
59259Y	BY 4 METROPOLITAN TRANSN AUTH N Y		06/01/2018	INTERFUND TRANSFER		3,599,266	2,675,000	3,643,163	3,598,317	0	(10,826)	0	(10,826)	0	3,587,492	0	11,774	11,774	97,112	11/15/2039	1FE
59259Y	DC 0 METROPOLITAN TRANSN AUTH N Y		06/01/2018	INTERFUND TRANSFER		7,909,498	5,895,000	7,757,601	7,625,190	0	(18,204)	0	(18,204)	0	7,606,985	0	302,513	302,513	214,619	11/15/2040	1FE
59259Y	GF 0 METROPOLITAN TRANSN AUTH N Y REV F		06/01/2018	INTERFUND TRANSFER		3,652,128	2,700,000	3,690,390	3,628,363	0	(10,000)	0	(10,000)	0	3,618,363	0	33,765	33,765	100,166	11/15/2040	1FE
60242N	DG 3 MILWAUKEE REDEV TXBL POB SER C03		06/01/2018	INTERFUND TRANSFER		1,727,527	3,205,000	550,331	1,318,851	0	34,690	0	34,690	0	1,353,541	0	373,986	373,986	0	04/01/2032	1FE
60242N	DH 1 MILWAUKEE REDEV TXBL POB SER C03		06/01/2018	INTERFUND TRANSFER		2,004,671	3,905,000	628,236	1,507,590	0	39,718	0	39,718	0	1,547,308	0	457,363	457,363	0	04/01/2033	1FE
646139	W3 5 NEW JERSEY ST TPK AUTH		06/01/2018	INTERFUND TRANSFER		4,575,636	3,120,000	4,313,036	4,250,247	0	(12,377)	0	(12,377)	0	4,237,870	0	337,766	337,766	212,040	01/01/2040	1FE
646139	X8 3 NEW JERSEY ST TPK AUTH TPK REV		06/01/2018	INTERFUND TRANSFER		2,040,398	1,445,000	2,000,481	1,985,833	0	(5,713)	0	(5,713)	0	1,980,120	0	60,278	60,278	94,072	01/01/2041	1FE
649322	AC 8 NEW YORK PRESBYTERIAN HOS		06/01/2018	INTERFUND TRANSFER		1,648,499	1,731,000	1,688,920	1,690,294	0	629	0	629	0	1,690,923	0	(42,424)	(42,424)	51,396	08/01/2036	1FE
702274	AW 1 PASADENA CALIF PUB FING AUTH L		06/01/2018	INTERFUND TRANSFER		2,645,593	1,850,000	2,429,606	2,402,078	0	(4,630)	0	(4,630)	0	2,397,448	0	248,144	248,144	99,179	03/01/2043	1FE
73358W	CX 0 PORT AUTH N Y & N J		06/01/2018	INTERFUND TRANSFER		5,624,100	4,520,000	5,433,761	5,386,746	0	(9,428)	0	(9,428)	0	5,377,318	0	246,782	246,782	148,893	11/01/2040	1FE
73358W	EK 6 PORT AUTH N Y & N J		06/01/2018	INTERFUND TRANSFER		2,054,557	1,740,000	1,795,193	1,791,916	0	(265)	0	(265)	0	1,791,652	0	262,906	262,906	57,142	10/01/2051	1FE
73358W	CW 2 PORT AUTHORITY OF NEW YORK & NEW J		06/01/2018	INTERFUND TRANSFER		5,474,788	4,400,000	5,277,728	5,228,731	0	(9,015)	0	(9,015)	0	5,219,716	0	255,072	255,072	144,940	11/01/2040	1FE
73358W	JA 3 PORT AUTHORITY OF NEW YORK AND NEW		06/01/2018	INTERFUND TRANSFER		3,760,349	3,480,000	3,344,524	3,346,239	0	378	0	378	0	3,346,617	0	413,732	413,732	103,426	10/01/2062	1FE
73474T	AP 5 PORT MORROW ORE TRANSMISSION F		06/01/2018	INTERFUND TRANSFER		2,273,725	2,575,000	2,579,962	2,579,695	0	(79)	0	(79)	0	2,579,616	0	(305,891)	(305,891)	57,686	09/01/2036	1FE
759136	QP 2 REGIONAL TRANSN DIST COLO		06/01/2018	INTERFUND TRANSFER		7,983,842	6,140,000	7,063,037	7,005,499	0	(4,627)	0	(4,627)	0	7,000,872	0	982,970	982,970	209,313	11/01/2050	1FE
79765R	SV 2 SAN FRANCISCO CALIF CITY & CNTY PU		06/01/2018	INTERFUND TRANSFER		4,252,051	3,415,000	3,604,765	3,593,299	0	(1,957)	0	(1,957)	0	3,591,343	0	660,708	660,708	119,525	11/01/2040	1FE
3137G0	AA 7 STACR_13-DN1		06/25/2018	SCHEDULED REDEMPTION		54,013	54,013	55,720	55,213	0	(1,199)	0	(1,199)	0	54,013	0	0	0	1,319	07/25/2023	1
3137G0	AL 3 STACR_14-DN1		06/25/2018	SCHEDULED REDEMPTION		361,723	361,723	361,478	361,534	0	189	0	189	0	361,723	0	0	0	6,582	02/25/2024	1
3137G0	ET 2 STACR_15-DNA1		06/25/2018	SCHEDULED REDEMPTION		16,292	16,292	16,198	16,209	0	82	0	82	0	16,292	0	0	0	294	10/25/2027	1
3137G0	FT 1 STACR_15-DNA2		06/25/2018	SCHEDULED REDEMPTION		237,950	237,950	237,950	237,950	0	0	0	0	0	237,950	0	0	0	4,895	12/25/2027	1
3137G0	GT 0 STACR_15-DNA3		06/25/2018	SCHEDULED REDEMPTION		397,448	397,448	397,400	397,406	0	42	0	42	0	397,448	0	0	0	8,651	04/25/2028	1
91412G	DZ 5 UNIVERSITY CALIF REVS		06/01/2018	INTERFUND TRANSFER		2,991,580	2,370,000	2,937,057	2,917,995	0	(4,324)	0	(4,324)	0	2,913,670	0	77,910	77,910	76,723	05/15/2045	1FE
91412G	XE 0 UNIVERSITY CALIF REVS FOR PREV		06/01/2018	INTERFUND TRANSFER		4,268,059	4,280,000	4,293,659	4,292,957	0	(112)	0	(112)	0	4,292,845	0	(24,786)	(24,786)	91,601	05/15/2045	1FE
91412G	XY 6 UNIVERSITY CALIF REVS FOR PREV		06/01/2018	INTERFUND TRANSFER		3,891,899	3,825,000	3,825,000	3,825,000	0	0	0	0	0	3,825,000	0	66,899	66,899	86,028	05/15/2045	1FE
914440	LJ 9 UNIVERSITY MASS BLDG AUTH PROJ REV		06/01/2018	INTERFUND TRANSFER		4,346,188	3,635,000	3,454,922	3,474,580	0	1,435	0	1,435	0	3,476,016	0	870,172	870,172	115,563	11/01/2040	1FE

QE056

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					174,552,909	134,508,245	168,694,652	159,625,014	0	(1,117,313)	0	(1,117,313)	0	163,977,489	0	10,575,420	10,575,420	5,928,204	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
90131H	AL 9 21ST CENTURY FOX AMERICA INC.....		05/18/2018	MATURED.....		11,150,000	11,150,000	11,004,061	11,129,549	0	20,451	0	20,451	0	11,150,000	0	0	0	404,188	05/18/2018	2FE.....
90131H	AV 7 21ST CENTURY FOX AMERICA INC.....		06/01/2018	INTERFUND TRANSFER.....		8,235,178	6,420,000	7,856,943	7,515,012	0	(57,482)	0	(57,482)	0	7,457,530	0	777,648	777,648	535,357	07/15/2024	2FE.....
00764M	CS 4 AABST_04-4.....		06/01/2018	Various.....		1,372,819	1,365,776	1,365,776	1,365,776	0	0	0	0	0	1,365,776	0	7,043	7,043	15,987	10/25/2034	1FM.....
00764M	EM 5 AABST_05-1.....		06/25/2018	SCHEDULED REDEMPTION.....		118,737	118,737	112,577	115,815	0	2,922	0	2,922	0	118,737	0	0	0	1,265	03/25/2035	1FM.....
00764M	GF 8 AABST_05-4.....		06/25/2018	Various.....		3,274,081	3,274,276	3,203,944	3,264,097	0	8,379	0	8,379	0	3,272,476	0	1,605	1,605	23,693	10/25/2035	1FM.....
682439	AE 4 AACMT_05-C6A.....		06/01/2018	INTERFUND TRANSFER.....		9,255,191	8,359,375	8,399,271	8,385,961	0	(621)	0	(621)	0	8,385,341	0	869,850	869,850	259,045	10/11/2037	1FM.....
002824	AV 2 ABBOTT LABORATORIES.....		06/01/2018	INTERFUND TRANSFER.....		9,732,527	8,025,000	8,006,623	8,009,177	0	157	0	157	0	8,009,334	0	1,723,193	1,723,193	321,000	04/01/2039	2FE.....
00287Y	AR 0 ABBVIE INC.....		06/01/2018	INTERFUND TRANSFER.....		10,574,790	10,615,000	10,221,105	10,248,760	0	5,630	0	5,630	0	10,254,390	0	320,401	320,401	261,394	05/14/2035	2FE.....
139859	AB 8 ABC INC.....		06/01/2018	Various.....		4,650,783	4,000,000	5,199,840	4,363,799	0	(37,262)	0	(37,262)	0	4,326,537	0	324,245	324,245	274,891	08/15/2021	1FE.....
04542B	KS 0 ABFC_05-HE1.....		06/25/2018	SCHEDULED REDEMPTION.....		85,356	85,356	82,929	83,770	0	1,586	0	1,586	0	85,356	0	0	0	951	03/25/2035	1FM.....
00841L	AV 8 ABMT_14-3.....		06/01/2018	SCHEDULED REDEMPTION.....		2,564	2,564	2,548	2,549	0	15	0	15	0	2,564	0	0	0	46	11/01/2044	1FM.....
00841X	BJ 8 ABMT_15-2.....		06/01/2018	SCHEDULED REDEMPTION.....		8,318	8,318	7,687	7,731	0	587	0	587	0	8,318	0	0	0	147	03/01/2045	1FM.....
00842A	AD 1 ABMT_15-4.....		06/01/2018	SCHEDULED REDEMPTION.....		198,719	198,719	198,998	198,927	0	(209)	0	(209)	0	198,719	0	0	0	3,368	06/01/2045	1FM.....
04541G	KD 3 ABSHE_04-HE4.....		06/25/2018	SCHEDULED REDEMPTION.....		11,389	11,389	11,114	11,303	0	86	0	86	0	11,389	0	0	0	153	06/25/2034	1FM.....
04541G	SK 9 ABSHE_05-HE5.....		06/25/2018	SCHEDULED REDEMPTION.....		48,586	48,586	46,035	46,871	0	1,715	0	1,715	0	48,586	0	0	0	554	06/25/2035	1FM.....
04541G	TM 4 ABSHE_05-HE6.....		06/25/2018	SCHEDULED REDEMPTION.....		100,245	100,245	97,248	99,429	0	816	0	816	0	100,245	0	0	0	1,186	07/25/2035	1FM.....
04541G	UN 0 ABSHE_05-HE8.....		06/01/2018	Various.....		1,279,793	1,279,461	1,239,278	1,271,693	0	3,396	0	3,396	0	1,275,089	0	4,703	4,703	11,284	11/25/2035	1FM.....
004375	DU 2 ACCR_05-3.....		06/25/2018	SCHEDULED REDEMPTION.....		172,621	172,621	163,289	171,404	0	1,217	0	1,217	0	172,621	0	0	0	1,794	09/25/2035	1FM.....
00432C	CJ 8 ACCSS_05-A.....		04/25/2018	SCHEDULED REDEMPTION.....		823,857	823,857	794,970	823,857	0	0	0	0	0	823,857	0	0	0	8,139	07/25/2034	1FE.....
004421	MF 7 ACE_05-HE2.....		06/25/2018	SCHEDULED REDEMPTION.....		145,967	145,967	141,966	144,293	0	1,674	0	1,674	0	145,967	0	0	0	1,618	04/25/2035	1FM.....
004421	PS 6 ACE_05-HE4.....		06/25/2018	SCHEDULED REDEMPTION.....		165,320	165,320	158,397	162,498	0	2,823	0	2,823	0	165,320	0	0	0	1,647	07/25/2035	1FM.....
004421	QQ 9 ACE_05-WF1.....		05/16/2018	Various.....		392,741	392,741	374,822	384,323	0	1,461	0	1,461	0	385,783	0	6,957	6,957	3,642	05/25/2035	1FM.....
0010EP	AF 5 AEP TEXAS CENTRAL CO.....		06/01/2018	INTERFUND TRANSFER.....		1,879,745	1,472,000	1,464,817	1,466,742	0	86	0	86	0	1,466,828	0	412,917	412,917	77,767	02/15/2033	2FE.....
00130H	BT 1 AES CORPORATION (THE).....		05/29/2018	BANC OF AMERICA SECURITIES LLC.....		216,810	216,000	216,731	216,450	0	(87)	0	(87)	0	216,363	0	447	447	5,733	05/15/2023	3FE.....
00817Y	AG 3 AETNA INC.....		06/01/2018	INTERFUND TRANSFER.....		2,418,174	1,873,000	2,105,046	2,074,505	0	(2,273)	0	(2,273)	0	2,072,232	0	345,942	345,942	58,297	12/15/2037	2FE.....
13975K	AF 6 AFIN_15-1.....		06/01/2018	Various.....		5,002,355	5,000,000	4,998,815	4,999,672	0	118	0	118	0	4,999,791	0	2,565	2,565	61,783	05/20/2020	1FE.....
13976A	AH 3 AFIN_16-3.....		06/01/2018	Various.....		2,976,302	3,000,000	3,010,898	3,007,575	0	(1,303)	0	(1,303)	0	3,006,272	0	(29,970)	(29,970)	34,753	01/20/2024	1FE.....
001192	AH 6 AGL CAPITAL CORPORATION.....		06/01/2018	INTERFUND TRANSFER.....		11,292,392	9,556,000	9,551,171	9,551,658	0	37	0	37	0	9,551,695	0	1,740,697	1,740,697	399,228	03/15/2041	2FE.....
02660T	GN 7 AHM_05-4A.....		06/25/2018	SCHEDULED REDEMPTION.....		23,344	23,344	19,025	19,078	0	4,266	0	4,266	0	23,344	0	0	0	256	11/25/2045	1FM.....
00868P	AA 3 AHOLD LEASE SERIES 2001-A-2 PASS T - ABS.....		06/01/2018	INTERFUND TRANSFER.....		2,959,660	2,517,140	2,435,862	2,474,944	0	1,842	0	1,842	0	2,476,787	0	482,874	482,874	198,293	01/02/2025	2FE.....
010392	FB 9 ALABAMA POWER COMPANY.....		06/01/2018	INTERFUND TRANSFER.....		7,336,865	5,885,000	5,873,701	5,875,280	0	97	0	97	0	5,875,378	0	1,461,487	1,461,487	264,825	03/01/2039	1FE.....
010392	FF 0 ALABAMA POWER COMPANY.....		06/01/2018	INTERFUND TRANSFER.....		2,015,008	1,777,000	1,774,566	1,774,833	0	20	0	20	0	1,774,853	0	240,155	240,155	46,202	06/01/2041	1FE.....
013716	AQ 8 ALCAN INC.....		06/01/2018	INTERFUND TRANSFER.....		3,383,771	2,675,000	2,723,739	2,708,595	0	(655)	0	(655)	0	2,707,940	0	675,831	675,831	137,911	03/15/2031	1FE.....
018772	AT 0 ALLIANCE ONE INTERNATIONAL INC.....		05/08/2018	MARKET AXESS TRADING PLATFORM.....		152,163	147,000	151,778	150,916	0	(381)	0	(381)	0	150,535	0	1,627	1,627	7,115	04/15/2021	4FE.....
02006V	AG 6 ALLYA_14-3.....		04/11/2018	CANTOR FITZGERALD & CO.....		5,753,594	5,750,000	5,748,884	5,749,721	0	124	0	124	0	5,749,845	0	3,748	3,748	54,280	08/16/2021	1FE.....
02155F	AA 3 ALTICE US FIN I CORP.....		06/01/2018	INTERFUND TRANSFER.....		1,903,020	1,932,000	2,011,320	1,993,026	0	(6,717)	0	(6,717)	0	1,986,308	0	(83,288)	(83,288)	91,153	07/15/2023	3FE.....

QE05.7



**SCHEDULE D - PART 4**

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

QE058

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02209S AR 4	ALTRIA GROUP INC.....		06/01/2018	INTERFUND TRANSFER.....		2,919,570	2,675,000	2,663,605	2,664,311	0	80	0	80	0	2,664,390	0	255,180	255,180	120,217	01/31/2044	1FE.....
03065K AF 8	AMCAR_15-1.....		04/11/2018	CANTOR FITZGERALD & CO.....		8,991,211	9,000,000	8,998,820	8,999,695	0	76	0	76	0	8,999,771	0	(8,560)	(8,560)	78,438	01/08/2021	1FE.....
026874 DC 8	INC.....		06/01/2018	INTERFUND TRANSFER.....		3,541,422	3,906,000	3,555,905	3,585,284	0	5,263	0	5,263	0	3,590,546	0	(49,125)	(49,125)	132,858	01/15/2035	2FE.....
026874 DE 4	INC.....		06/01/2018	INTERFUND TRANSFER.....		12,837,093	12,947,000	12,915,358	12,917,856	0	451	0	451	0	12,918,307	0	(81,214)	(81,214)	542,587	07/10/2035	2FE.....
030288 AB 0	AMERICAN TRANSMISSION SYSTEMS INC.....		06/01/2018	INTERFUND TRANSFER.....		7,381,773	6,688,000	6,621,588	6,624,987	0	475	0	475	0	6,625,462	0	756,311	756,311	250,800	09/01/2044	2FE.....
00252F CU 3	AMIT_05-4.....		06/25/2018	SCHEDULED REDEMPTION.....		265,780	265,780	265,780	265,780	0	0	0	0	0	265,780	0	0	0	2,909	10/25/2035	1FM.....
03072S QC 2	AMSI_04-R3.....		06/25/2018	SCHEDULED REDEMPTION.....		71,534	71,534	67,193	68,174	0	3,360	0	3,360	0	71,534	0	0	0	836	05/25/2034	1FM.....
03072S RX 5	AMSI_04-R5.....		06/25/2018	SCHEDULED REDEMPTION.....		238,032	238,032	220,772	144,930	0	11,695	0	11,695	0	238,032	0	0	0	2,147	07/25/2034	1FM.....
03072S SH 9	AMSI_04-R6.....		06/25/2018	SCHEDULED REDEMPTION.....		222,012	222,012	219,778	221,559	0	453	0	453	0	222,012	0	0	0	1,527	07/25/2034	1FM.....
03072S SM 8	AMSI_04-R6.....		06/25/2018	SCHEDULED REDEMPTION.....		37,795	37,795	38,132	37,952	0	(156)	0	(156)	0	37,795	0	0	0	731	07/25/2034	1FM.....
03072S TZ 8	AMSI_04-R8.....		06/25/2018	SCHEDULED REDEMPTION.....		237,994	237,994	237,399	237,761	0	232	0	232	0	237,994	0	0	0	3,003	09/25/2034	1FM.....
03072S E3 5	AMSI_05-R5.....		06/25/2018	SCHEDULED REDEMPTION.....		299,648	299,648	288,504	296,445	0	3,202	0	3,202	0	299,648	0	0	0	3,474	07/25/2035	1FM.....
03072S G2 5	AMSI_05-R6.....		06/25/2018	SCHEDULED REDEMPTION.....		468,930	468,930	375,144	456,329	0	12,601	0	12,601	0	468,930	0	0	0	5,465	08/25/2035	1FM.....
03072S J8 9	AMSI_05-R7.....		06/25/2018	Various.....		995,829	994,823	933,767	923,084	0	(20,225)	0	(20,225)	0	987,551	0	8,278	8,278	10,495	09/25/2035	1FM.....
907834 AB 1	ANADARKO HOLDING CO.....		06/01/2018	INTERFUND TRANSFER.....		2,566,909	2,154,000	2,433,245	2,307,044	0	(5,492)	0	(5,492)	0	2,301,552	0	265,357	265,357	101,418	10/15/2026	3FE.....
907834 AG 0	ANADARKO HOLDING CO.....		06/01/2018	INTERFUND TRANSFER.....		3,151,037	2,729,000	2,987,955	2,884,585	0	(4,482)	0	(4,482)	0	2,880,104	0	270,934	270,934	106,234	05/15/2028	3FE.....
035229 BP 7	ANHEUSER-BUSCH COMPANIES INC.....		06/01/2018	INTERFUND TRANSFER.....		1,872,186	1,605,000	1,643,777	1,626,505	0	(650)	0	(650)	0	1,625,855	0	246,331	246,331	49,956	12/15/2027	2FE.....
03764Q AQ 5	APID_13-15A - ABS.....	C	04/20/2018	SCHEDULED REDEMPTION.....		9,300,000	9,300,000	9,300,000	9,300,000	0	0	0	0	0	9,300,000	0	0	0	143,277	10/20/2025	1FE.....
03938J AA 7	ARCH CAPITAL GROUP US INC.....		06/01/2018	INTERFUND TRANSFER.....		5,539,705	5,136,000	5,144,931	5,144,436	0	(67)	0	(67)	0	5,144,369	0	395,336	395,336	154,114	11/01/2043	2FE.....
03969A AM 2	ARDAGH PACKAGING FINANCE PLC.....	D	05/01/2018	BANC OF AMERICA SECURITIES LLC		988,020	998,000	998,211	998,172	0	(17)	0	(17)	0	998,155	0	(10,135)	(10,135)	26,863	09/15/2022	3FE.....
03969A AH 3	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	05/01/2018	TD SECURITIES (USA) LLC.....		507,265	506,000	506,000	506,000	0	0	0	0	0	506,000	0	1,265	1,265	10,921	05/15/2023	3FE.....
042856 AA 2	ARRW_18-1.....		06/01/2018	SCHEDULED REDEMPTION.....		328,534	328,534	328,527	0	0	7	0	7	0	328,534	0	0	0	1,030	04/01/2048	1FE.....
042856 AB 0	ARRW_18-1.....		06/01/2018	SCHEDULED REDEMPTION.....		173,028	173,028	173,026	0	0	2	0	2	0	173,028	0	0	0	579	04/01/2048	1FE.....
BHM1U9 HW 5	ASURION LLC.....		06/29/2018	SINKING FUND TRANSACTION.....		906	906	910	0	0	(3)	0	(3)	0	907	0	(1)	(1)	7	11/03/2023	4FE.....
049560 AK 1	ATMOS ENERGY CORPORATION.....		06/01/2018	INTERFUND TRANSFER.....		3,024,768	2,558,000	2,549,763	2,550,619	0	65	0	65	0	2,550,685	0	474,084	474,084	64,874	06/15/2041	1FE.....
BHM1S5 JC 8	AVOLON TLB BORROWER 1 (US) LLC.....		05/09/2018	HIMCO OPERATIONAL TRANSACTION		2,690,386	2,705,186	2,687,390	0	0	845	0	845	0	2,688,235	0	2,151	2,151	23,533	04/03/2022	3FE.....
05464P AB 8	AXIS_15-1 - ABS.....		06/20/2018	SCHEDULED REDEMPTION.....		482,279	482,279	482,180	482,266	0	14	0	14	0	482,279	0	0	0	6,631	03/20/2020	1FE.....
05464P AG 7	AXIS_15-1 - ABS.....		05/20/2018	SCHEDULED REDEMPTION.....		374,683	374,683	374,660	374,671	0	11	0	11	0	374,683	0	0	0	1,133	03/20/2020	1FE.....
05617Y AS 8	BABSN_13-IIA - ABS.....	C	04/06/2018	SCHEDULED REDEMPTION.....		9,900,000	9,900,000	9,900,000	9,900,000	0	0	0	0	0	9,900,000	0	0	0	143,912	01/18/2025	1FE.....
06053F AA 7	BANK OF AMERICA CORP.....		04/04/2018	RBC CAPITAL MARKETS, LLC.....		7,269,188	7,060,000	7,054,352	7,056,535	0	148	0	148	0	7,056,683	0	212,505	212,505	202,622	07/24/2023	2FE.....
059438 AG 6	BANK ONE CORPORATION.....		06/01/2018	INTERFUND TRANSFER.....		5,158,183	4,280,000	4,239,854	4,260,045	0	830	0	830	0	4,260,875	0	897,308	897,308	291,159	07/15/2025	2FE.....
06739G BP 3	BARCLAYS BANK PLC.....	D	05/22/2018	GOLDMAN SACHS & CO LLC.....		1,029,850	1,000,000	852,380	942,844	0	7,449	0	7,449	0	950,292	0	79,558	79,558	31,411	10/14/2020	2FE.....
07324Q CU 8	BAYV_03-AA.....		06/01/2018	SCHEDULED REDEMPTION.....		1,846	1,846	1,796	1,846	0	0	0	0	0	1,846	0	0	0	42	02/01/2033	1FM.....
07387# AA 2	BEAR SWAMP FINANCE LP.....		06/30/2018	Various.....		41,931	41,931	41,931	310,658	0	0	0	0	0	41,931	0	0	0	7,252	10/08/2025	2FE.....
075887 BG 3	BECTON DICKINSON AND COMPANY.....		06/01/2018	INTERFUND TRANSFER.....		1,777,605	1,825,000	1,825,000	1,825,000	0	0	0	0	0	1,825,000	0	(47,395)	(47,395)	39,426	12/15/2044	2FE.....
59562V BD 8	BERKSHIRE HATHAWAY ENERGY CO.....		06/01/2018	INTERFUND TRANSFER.....		6,135,359	5,350,000	5,318,606	5,320,430	0	230	0	230	0	5,320,660	0	814,698	814,698	150,008	11/15/2043	1FE.....
084664 BL 4	BERKSHIRE HATHAWAY FINANCE CORP		06/01/2018	INTERFUND TRANSFER.....		4,728,501	3,899,000	3,852,290	3,858,171	0	389	0	389	0	3,858,560	0	869,941	869,941	196,791	01/15/2040	1FE.....

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
BHM1NT NY 8	BJS WHOLESAL CLUB INC.....		04/20/2018	SINKING FUND TRANSACTION.....		5,470	5,470	5,415	5,419	0	2	0	2	0	5,421	0	49	49	218	01/27/2025	5FE.....
09247X AE 1	BLACKROCK INC.....		06/01/2018	INTERFUND TRANSFER.....		2,261,906	2,188,000	2,200,012	2,190,888	0	(597)	0	(597)	0	2,190,292	0	71,615	71,615	51,965	12/10/2019	1FE.....
12328M AW 1	BLX_06-AA.....		06/20/2018	SCHEDULED REDEMPTION.....		38,741	38,741	10,806	0	0	38,741	0	38,741	0	38,741	0	0	0	359	10/20/2038	1AM.....
097023 AK 1	BOEING COMPANY.....		06/01/2018	INTERFUND TRANSFER.....		4,017,516	2,675,000	3,471,134	3,355,657	0	(4,961)	0	(4,961)	0	3,350,696	0	666,819	666,819	132,245	04/15/2043	1FE.....
10623* AA 4	BRAZOS SANDY CREEK ELECTRIC COOPER		06/30/2018	SCHEDULED REDEMPTION.....		137,500	137,500	137,500	137,500	0	0	0	0	0	137,500	0	0	0	4,496	06/30/2024	1.....
073877 BH 4	BSABS_05-SD2.....		06/25/2018	SCHEDULED REDEMPTION.....		26,324	26,324	25,767	26,273	0	51	0	51	0	26,324	0	0	0	265	03/25/2035	1FM.....
073879 VF 2	BSABS_05-TC1.....		06/25/2018	Various.....		5,040	5,040	4,819	6,748	0	225	0	225	0	5,040	0	0	0	74	05/25/2035	1FM.....
07387U EJ 6	BSABS_06-HE2.....		06/25/2018	SCHEDULED REDEMPTION.....		121,715	121,715	119,394	121,129	0	586	0	586	0	121,715	0	0	0	1,167	02/25/2036	1FM.....
07400S AD 1	BSSBC_06-1A.....		06/25/2018	SCHEDULED REDEMPTION.....		203,172	203,172	203,172	203,172	0	0	0	0	0	203,172	0	0	0	2,100	01/25/2034	3AM.....
12189T AG 9	BURLINGTON NORTHERN SANTA FE CORP		06/01/2018	INTERFUND TRANSFER.....		3,302,584	2,675,000	2,664,675	2,669,173	0	174	0	174	0	2,669,347	0	633,238	633,238	91,953	12/01/2027	1FE.....
12189T AJ 3	BURLINGTON NORTHERN SANTA FE CORP		06/01/2018	INTERFUND TRANSFER.....		3,307,365	2,675,000	2,663,685	2,668,393	0	182	0	182	0	2,668,576	0	638,789	638,789	149,354	08/01/2028	1FE.....
12189T AQ 7	BURLINGTON NORTHERN SANTA FE CORP		06/01/2018	INTERFUND TRANSFER.....		2,338,541	2,140,000	2,364,293	2,185,456	0	(7,742)	0	(7,742)	0	2,177,713	0	160,828	160,828	109,155	04/15/2020	1FE.....
12189T BC 7	BURLINGTON NORTHERN SANTA FE CORP		06/01/2018	INTERFUND TRANSFER.....		2,471,771	2,410,000	2,405,783	2,409,115	0	204	0	204	0	2,409,319	0	62,451	62,451	75,513	10/01/2019	1FE.....
12189L AX 9	BURLINGTON NORTHERN SANTA FE LLC		06/01/2018	INTERFUND TRANSFER.....		5,808,570	5,350,000	5,327,316	5,328,179	0	162	0	162	0	5,328,342	0	480,228	480,228	188,588	09/01/2045	1FE.....
22533W AC 3	CAALT_15-1A.....		04/15/2018	SCHEDULED REDEMPTION.....		51,868	51,868	51,859	51,868	0	1	0	1	0	51,868	0	0	0	113	01/17/2023	1FE.....
22533W AE 9	CAALT_15-1A.....		04/15/2018	SCHEDULED REDEMPTION.....		750,000	750,000	749,995	749,999	0	1	0	1	0	750,000	0	0	0	8,250	07/17/2023	1FE.....
22534M AA 8	CAALT_16-2.....		06/15/2018	SCHEDULED REDEMPTION.....		28,140	28,140	28,133	28,137	0	2	0	2	0	28,140	0	0	0	341	11/15/2023	1FE.....
134429 AG 4	CAMPBELL SOUP CO.....		06/01/2018	INTERFUND TRANSFER.....		7,498,038	6,608,000	7,566,048	6,877,196	0	(30,129)	0	(30,129)	0	6,847,067	0	650,971	650,971	342,102	05/01/2021	2FE.....
136375 BD 3	CANADIAN NATIONAL RAILWAY CO.....	A	06/01/2018	INTERFUND TRANSFER.....		3,354,223	2,675,000	3,068,814	2,926,768	0	(7,396)	0	(7,396)	0	2,919,372	0	434,851	434,851	162,016	07/15/2028	1FE.....
136385 AC 5	CANADIAN NATURAL RESOURCES LTD	A	06/01/2018	INTERFUND TRANSFER.....		2,684,783	2,138,000	2,479,930	2,460,232	0	(6,401)	0	(6,401)	0	2,453,831	0	230,952	230,952	135,122	01/15/2032	2FE.....
141781 AF 1	CARGILL INC.....		06/01/2018	INTERFUND TRANSFER.....		2,664,590	1,972,000	1,930,805	1,938,673	0	348	0	348	0	1,939,021	0	725,569	725,569	83,399	11/01/2036	1FE.....
141784 AR 9	CARGILL INC.....		06/01/2018	INTERFUND TRANSFER.....		3,143,821	2,675,000	3,015,124	2,866,432	0	(6,411)	0	(6,411)	0	2,860,022	0	283,799	283,799	103,404	07/29/2027	1FE.....
144141 BP 2	CAROLINA POWER & LIGHT CO.....		06/01/2018	Various.....		3,499,368	3,000,000	3,290,130	3,090,051	0	(8,727)	0	(8,727)	0	3,081,324	0	418,044	418,044	181,660	09/15/2021	1FE.....
144531 CZ 1	CARR_05-NC3.....		06/25/2018	SCHEDULED REDEMPTION.....		142,072	142,072	136,212	138,188	0	3,884	0	3,884	0	142,072	0	0	0	1,625	06/25/2035	1FM.....
144531 DN 7	CARR_05-NC5.....		06/25/2018	SCHEDULED REDEMPTION.....		61,939	61,939	61,997	0	0	(58)	0	(58)	0	61,939	0	0	0	351	10/25/2035	4AM.....
149123 CB 5	CATERPILLAR INC.....		06/01/2018	INTERFUND TRANSFER.....		2,337,484	2,408,000	2,046,728	2,073,273	0	3,032	0	3,032	0	2,076,305	0	261,179	261,179	72,752	08/15/2042	1FE.....
12481H AA 3	CBAM_17-3A - ABS.....	C	04/17/2018	SCHEDULED REDEMPTION.....		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	3,472	10/17/2029	1FE.....
17305E DT 9	CCCIT_07-A3.....		06/01/2018	INTERFUND TRANSFER.....		2,938,123	2,317,000	2,740,577	2,672,675	0	(5,794)	0	(5,794)	0	2,666,882	0	271,241	271,241	127,606	06/15/2039	1FE.....
12514M BE 4	CD_16-CD1.....		06/01/2018	INTERFUND TRANSFER.....		1,759,770	1,872,500	1,928,644	1,921,961	0	(2,280)	0	(2,280)	0	1,919,681	0	(159,912)	(159,912)	27,395	08/01/2049	1FM.....
12508E AE 1	CDK GLOBAL INC.....		04/19/2018	EXCHANGE.....		932,497	954,000	932,609	333,813	0	9	0	9	0	932,497	0	0	0	17,828	06/01/2027	3FE.....
15089Q AC 8	CELANESE US HOLDINGS LLC.....		05/23/2018	CANTOR FITZGERALD & CO.....		941,171	886,000	921,815	909,395	0	(2,513)	0	(2,513)	0	906,883	0	34,289	34,289	23,134	06/15/2021	2FE.....
15135B AH 4	CENTENE CORPORATION.....		06/01/2018	INTERFUND TRANSFER.....		1,960,581	1,865,000	1,965,956	1,947,211	0	(7,602)	0	(7,602)	0	1,939,609	0	20,972	20,972	90,750	02/15/2024	3FE.....
15137T AA 8	CENTENE CORPORATION.....		05/10/2018	CITIGROUP GLOBAL MARKETS, INC		351,313	350,000	350,000	0	0	0	0	0	350,000	0	1,313	1,313	0	0	06/01/2026	3FE.....
12527E AD 0	CFCRE_11-C1.....		06/01/2018	SCHEDULED REDEMPTION.....		109,074	109,074	112,090	110,105	0	(1,032)	0	(1,032)	0	109,074	0	0	0	3,256	04/01/2044	1FM.....
165183 AM 6	CFII_17-2.....		04/30/2018	TD SECURITIES (USA) LLC.....		842,330	850,000	849,958	849,965	0	5	0	5	0	849,970	0	(7,640)	(7,640)	9,090	05/15/2029	1FE.....

QE059

**SCHEDULE D - PART 4**

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

QE05.10

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
165183 AN 4	CFII_17-2.....		04/30/2018	TD SECURITIES (USA) LLC.....		426,070	430,000	429,917	429,917	0	13	0	13	0	429,930	0	(3,860)	(3,860)	4,926	05/15/2029	1FE.....
165183 AP 9	CFII_17-2.....		04/27/2018	TD SECURITIES (USA) LLC.....		358,988	360,000	359,938	359,948	0	8	0	8	0	359,966	0	(968)	(968)	5,046	05/15/2029	2AM.....
17323C AK 3	CGCMT_15-GC27.....		06/01/2018	INTERFUND TRANSFER.....		1,655,975	1,679,900	1,730,169	1,717,109	0	(1,986)	0	(1,986)	0	1,715,123	0	(59,148)	(59,148)	31,683	02/01/2048	1FM.....
17323C AN 7	CGCMT_15-GC27.....		05/07/2018	BREAN CAPITAL, LLC.....		3,392,914	4,030,000	3,271,227	3,319,206	0	27,100	0	27,100	0	3,346,307	0	46,607	46,607	78,951	02/01/2048	1FM.....
17323Y AJ 8	CGCMT_15-GC31.....		04/04/2018	BREAN CAPITAL, LLC.....		500,672	600,000	418,266	443,667	0	3,884	0	3,884	0	447,551	0	53,120	53,120	8,532	06/01/2048	1FM.....
29429E AF 8	CGCMT_16-P4 IS.....		06/01/2018	INTERFUND TRANSFER.....		757,459	0	956,186	808,091	0	(59,730)	0	(59,730)	0	748,361	0	9,098	9,098	68,130	07/01/2049	1FE.....
14310U AQ 2	CGMS_14-4A - ABS.....	C	06/29/2018	SCHEDULED REDEMPTION.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	70,876	10/15/2026	1FE.....
159864 AC 1	CHARLES RIVER LABORATORIES INTERNA.....		04/19/2018	JP MORGAN SECURITIES LLC.....		144,525	141,000	141,000	0	0	0	0	0	141,000	0	3,525	3,525	431	04/01/2026	4FE.....	
16163Y AC 8	CHASE_16-1.....		06/01/2018	SCHEDULED REDEMPTION.....		43,224	43,224	42,638	42,828	0	396	0	396	0	43,224	0	0	0	761	04/01/2045	1FE.....
16163Y AD 6	CHASE_16-1.....		06/01/2018	SCHEDULED REDEMPTION.....		94,924	94,924	92,040	50,249	0	2,219	0	2,219	0	94,924	0	0	0	1,180	04/01/2045	1AM.....
16164A AD 7	CHASE_16-2.....		06/01/2018	SCHEDULED REDEMPTION.....		74,260	74,260	74,296	74,286	0	(26)	0	(26)	0	74,260	0	0	0	1,317	12/01/2045	3AM.....
12548C AH 0	CIFC_14-2A - ABS.....	C	05/24/2018	SCHEDULED REDEMPTION.....		3,175,000	3,175,000	3,175,000	3,175,000	0	0	0	0	0	3,175,000	0	0	0	51,779	05/24/2026	1FE.....
12548C AM 9	CIFC_14-2A - ABS.....	C	05/24/2018	SCHEDULED REDEMPTION.....		5,325,000	5,325,000	5,325,000	5,325,000	0	0	0	0	0	5,325,000	0	0	0	105,584	05/24/2026	1FE.....
172967 BL 4	CITIGROUP INC.....		06/01/2018	INTERFUND TRANSFER.....		7,599,215	6,378,000	7,022,752	6,854,793	0	(8,907)	0	(8,907)	0	6,845,887	0	753,328	753,328	194,839	06/15/2032	2FE.....
12559Q AA 0	CITM_07-1.....		06/25/2018	SCHEDULED REDEMPTION.....		1,003,861	1,003,861	998,842	999,048	0	4,814	0	4,814	0	1,003,861	0	0	0	14,624	10/25/2037	1FM.....
17307G SL 3	CMLTI_05-OPT3.....		06/01/2018	INTERFUND TRANSFER.....		1,960,961	1,954,355	1,732,047	1,848,741	0	22,242	0	22,242	0	1,870,983	0	89,978	89,978	24,642	05/25/2035	1FM.....
17321L AA 7	CMLTI_13-J1.....		06/01/2018	SCHEDULED REDEMPTION.....		18,789	18,789	18,406	18,477	0	312	0	312	0	18,789	0	0	0	304	10/01/2043	1FM.....
19687T AA 4	COLT_17-1.....		05/15/2018	Various.....		106,258	106,698	106,697	106,696	0	0	0	0	0	106,697	0	(439)	(439)	1,221	05/03/2047	1FE.....
19687T AB 2	COLT_17-1.....		05/15/2018	Various.....		57,362	57,675	57,675	57,675	0	0	0	0	0	57,675	0	(312)	(312)	712	05/03/2047	1FE.....
19687T AC 0	COLT_17-1.....		06/01/2018	SCHEDULED REDEMPTION.....		9,624	9,624	9,624	9,624	0	0	0	0	0	9,624	0	0	0	138	05/03/2047	1FE.....
20030N BQ 3	COMCAST CORP.....		06/01/2018	INTERFUND TRANSFER.....		1,582,639	1,619,000	1,617,786	1,617,837	0	9	0	9	0	1,617,846	0	(35,207)	(35,207)	59,165	08/15/2045	1FE.....
12623S AQ 3	COMM_12-CR5.....		06/01/2018	INTERFUND TRANSFER.....		1,173,939	1,180,046	1,256,749	1,231,007	0	(3,915)	0	(3,915)	0	1,227,092	0	(53,153)	(53,153)	21,364	12/01/2045	1FM.....
12626B AQ 7	COMM_13-CR10.....		06/01/2018	INTERFUND TRANSFER.....		1,106,023	1,070,000	1,079,360	1,076,872	0	(445)	0	(445)	0	1,076,427	0	29,595	29,595	21,492	08/01/2046	1FM.....
12625K AM 7	COMM_13-CR8.....		06/01/2018	INTERFUND TRANSFER.....		793,959	802,500	818,939	814,206	0	(827)	0	(827)	0	813,379	0	(19,420)	(19,420)	16,057	06/01/2046	1FM.....
12625E AA 7	COMM_13-SFS.....		06/01/2018	SCHEDULED REDEMPTION.....		8,651	8,651	8,651	8,651	0	0	0	0	0	8,651	0	0	0	77	04/01/2035	1FM.....
12591U AJ 2	COMM_14-UBS2.....		06/01/2018	INTERFUND TRANSFER.....		1,097,530	1,070,000	1,169,560	1,141,718	0	(5,028)	0	(5,028)	0	1,136,689	0	(39,159)	(39,159)	25,150	03/01/2047	1FM.....
12592X BE 5	COMM_15-CR22 IS.....		06/01/2018	INTERFUND TRANSFER.....		1,161,510	0	1,926,542	1,296,429	0	(146,731)	0	(146,731)	0	1,149,698	0	11,813	11,813	141,001	03/01/2048	1FE.....
12593A BD 6	COMM_15-CR23.....		06/01/2018	INTERFUND TRANSFER.....		1,073,158	1,070,000	1,126,844	1,118,923	0	(2,454)	0	(2,454)	0	1,116,468	0	(43,311)	(43,311)	22,379	05/01/2048	1FM.....
200474 BD 5	COMM_15-LC19 IS.....		06/01/2018	INTERFUND TRANSFER.....		2,073,063	0	3,174,124	2,235,887	0	(180,051)	0	(180,051)	0	2,055,835	0	17,227	17,227	213,304	02/01/2048	1FE.....
12594J AJ 4	COMM_16-GCT.....		06/01/2018	INTERFUND TRANSFER.....		1,298,749	1,337,500	1,338,986	1,338,610	0	(119)	0	(119)	0	1,338,491	0	(39,742)	(39,742)	23,405	08/01/2029	1FM.....
20451P KN 5	COMPASS BANK.....		06/01/2018	Various.....		4,124,481	4,150,000	4,140,372	4,146,490	0	805	0	805	0	4,147,295	0	(22,814)	(22,814)	75,686	09/29/2019	2FE.....
207597 CZ 6	CONNECTICUT LIGHT AND POWER CO.....		06/01/2018	INTERFUND TRANSFER.....		6,030,962	4,976,000	5,474,446	5,209,083	0	(11,469)	0	(11,469)	0	5,197,614	0	833,348	833,348	261,240	10/01/2024	1FE.....
207597 DX 0	CONNECTICUT LIGHT AND POWER CO.....		06/01/2018	INTERFUND TRANSFER.....		7,771,904	6,420,000	6,357,854	6,369,478	0	611	0	611	0	6,370,089	0	1,401,816	1,401,816	276,863	03/01/2037	1FE.....
208251 AE 8	CONOCO INC.....		06/01/2018	INTERFUND TRANSFER.....		2,006,898	1,605,000	1,468,687	1,516,539	0	2,101	0	2,101	0	1,518,639	0	488,259	488,259	70,027	04/15/2029	2FE.....
209111 EU 3	CONSOLIDATED EDISON CO OF NEW YORK.....		06/01/2018	INTERFUND TRANSFER.....		5,394,752	4,013,000	4,001,242	4,002,928	0	99	0	99	0	4,003,027	0	1,391,725	1,391,725	180,585	04/01/2038	1FE.....
210805 CY 1	CONTINENTAL AIRLINES PASS THROUGH - ABS.....		05/01/2018	SCHEDULED REDEMPTION.....		236,898	236,898	237,517	237,051	0	(153)	0	(153)	0	236,898	0	0	0	9,533	11/01/2020	1FE.....
210805 DH 7	CONTINENTAL AIRLINES PASS THROUGH - ABS.....		06/15/2018	SCHEDULED REDEMPTION.....		29	29	28	29	0	0	0	0	0	29	0	0	0	1	06/15/2021	1FE.....
212015 AL 5	CONTINENTAL RESOURCES INC.....		05/24/2018	BARCLAYS CAPITAL INC.....		13,780,415	13,524,000	13,718,044	0	0	(8,506)	0	(8,506)	0	13,709,538	0	70,877	70,877	370,220	04/15/2023	2FE.....

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
21870K AE 8	CORE_15-WEST IS	06/01/2018	INTERFUND TRANSFER		889,632	0	1,304,535	967,508	0	(51,564)	0	(51,564)	0	915,944	0	(26,312)	(26,312)	81,100	02/01/2037	1FE	
224044 BR 7	COX COMMUNICATIONS INC	06/01/2018	INTERFUND TRANSFER		3,029,630	2,675,000	2,575,870	2,580,001	0	1,054	0	1,054	0	2,581,055	0	448,575	448,575	86,269	12/01/2036	2FE	
224050 AE 4	COX ENTERPRISES	06/01/2018	INTERFUND TRANSFER		6,399,852	5,350,000	5,350,000	5,350,000	0	0	0	0	0	5,350,000	0	1,049,852	1,049,852	346,338	07/15/2027	2FE	
140274 AA 9	CPLSE_05-1A	04/29/2018	SCHEDULED REDEMPTION		157,596	157,596	156,020	157,596	0	0	0	0	0	157,596	0	0	0	3,882	01/29/2040	1FE	
13056U AE 9	CRART_15-1	05/23/2018	GOLDMAN SACHS & CO LLC		3,083,531	3,100,000	3,099,290	3,099,731	0	86	0	86	0	3,099,817	0	(16,286)	(16,286)	34,582	02/16/2021	1FE	
22541L AE 3	CREDIT SUISSE (USA) INC	06/01/2018	INTERFUND TRANSFER		21,662,274	16,746,000	16,702,513	16,713,560	0	510	0	510	0	16,714,070	0	4,948,204	4,948,204	1,047,323	07/15/2032	1FE	
12626P AJ 2	CRH AMERICA INC	04/27/2018	CALL TRANSACTION		50,621	50,000	49,982	49,999	0	1	0	1	0	49,999	0	1	1	3,803	07/15/2018	2FE	
126281 BD 5	CSAIL_15-C1	06/01/2018	INTERFUND TRANSFER		1,616,864	1,605,000	1,653,137	1,641,264	0	(1,895)	0	(1,895)	0	1,639,369	0	(22,505)	(22,505)	30,423	04/01/2050	1FM	
126281 BF 0	CSAIL_15-C1	06/01/2018	INTERFUND TRANSFER		1,859,027	1,872,500	1,890,427	1,886,188	0	(687)	0	(687)	0	1,885,501	0	(26,474)	(26,474)	40,681	04/01/2050	1FM	
126281 BB 9	CSAIL_15-C1 IS	06/01/2018	INTERFUND TRANSFER		1,357,506	0	2,110,606	1,464,968	0	(130,331)	0	(130,331)	0	1,334,637	0	22,870	22,870	149,261	04/01/2050	1FE	
12647M BY 0	CSMC_13-6	06/01/2018	SCHEDULED REDEMPTION		21,596	21,596	21,195	21,213	0	383	0	383	0	21,596	0	0	0	349	08/01/2043	1FM	
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS	06/10/2018	Various		5,511,375	4,581,835	4,581,835	4,581,835	0	0	0	0	0	4,581,835	0	929,540	929,540	193,309	10/10/2031	2	
126650 BP 4	CVS PASSTHROUGH TRUST - ABS	06/10/2018	Various		2,853,746	2,661,451	2,592,710	2,590,967	0	3,471	0	3,471	0	2,594,438	0	259,308	259,308	35,498	12/10/2028	2FE	
126659 AA 9	CVS PASSTHROUGH TRUST - ABS	06/10/2018	Various		5,478,027	4,487,548	4,487,548	4,487,548	0	0	0	0	0	4,487,548	0	990,480	990,480	201,579	07/10/2031	2FE	
126673 NW 8	CWABS_04-12	06/25/2018	SCHEDULED REDEMPTION		649,052	649,052	643,778	646,018	0	3,033	0	3,033	0	649,052	0	0	0	10,126	03/25/2035	1FM	
126673 QG 0	CWL_04-AB2	06/25/2018	SCHEDULED REDEMPTION		295,219	295,219	274,553	282,587	0	12,632	0	12,632	0	295,219	0	0	0	3,723	05/25/2036	1FM	
126670 EK 0	CWL_05-12	06/25/2018	SCHEDULED REDEMPTION		154,249	154,249	142,681	148,338	0	5,911	0	5,911	0	154,249	0	0	0	1,568	02/25/2036	1FM	
126670 LP 1	CWL_05-14	06/25/2018	SCHEDULED REDEMPTION		532,243	532,243	464,382	497,462	0	34,780	0	34,780	0	532,243	0	0	0	5,552	04/25/2036	1FM	
152314 PN 4	CXHE_05-D	06/25/2018	SCHEDULED REDEMPTION		718,513	718,513	688,650	709,048	0	9,465	0	9,465	0	718,513	0	0	0	7,527	10/25/2035	1FM	
23312L AW 8	DBJPM_16-C1 IS	06/01/2018	INTERFUND TRANSFER		1,279,800	0	1,594,060	1,317,992	0	(65,364)	0	(65,364)	0	1,252,628	0	27,172	27,172	114,863	05/01/2049	1FE	
23312V AH 9	DBJPM_16-C3	06/01/2018	INTERFUND TRANSFER		935,970	989,750	1,019,386	1,015,702	0	(1,134)	0	(1,134)	0	1,014,569	0	(78,599)	(78,599)	15,049	09/01/2049	1FM	
244199 AZ 8	DEERE & CO	06/01/2018	INTERFUND TRANSFER		6,791,582	4,941,000	5,574,296	5,363,385	0	(9,099)	0	(9,099)	0	5,354,287	0	1,437,296	1,437,296	217,898	05/15/2030	1FE	
244199 BA 2	DEERE & CO	06/01/2018	INTERFUND TRANSFER		1,762,281	1,338,000	1,331,096	1,333,253	0	93	0	93	0	1,333,346	0	428,936	428,936	70,970	03/03/2031	1FE	
25179M AU 7	DEVON ENERGY CORPORATION	06/01/2018	INTERFUND TRANSFER		5,967,117	5,671,000	5,346,335	5,351,867	0	2,160	0	2,160	0	5,354,027	0	613,090	613,090	130,748	06/15/2045	2FE	
386088 AH 1	DIAGEO INVESTMENT CORP	06/01/2018	INTERFUND TRANSFER		5,319,990	3,745,000	4,457,299	4,305,308	0	(7,816)	0	(7,816)	0	4,297,492	0	1,022,498	1,022,498	175,152	04/15/2035	1FE	
260543 CL 5	DOW CHEMICAL COMPANY (THE)	06/01/2018	INTERFUND TRANSFER		6,728,332	6,710,000	6,298,140	6,314,236	0	2,981	0	2,981	0	6,317,217	0	411,115	411,115	206,892	10/01/2044	2FE	
26442C AH 7	DUKE ENERGY CAROLINAS LLC	06/01/2018	INTERFUND TRANSFER		3,161,390	2,675,000	2,836,624	2,814,561	0	(1,482)	0	(1,482)	0	2,813,079	0	348,311	348,311	112,632	02/15/2040	1FE	
26442R AD 3	DUKE ENERGY PROGRESS INC	06/01/2018	INTERFUND TRANSFER		4,507,333	4,433,000	4,417,839	4,418,687	0	122	0	122	0	4,418,808	0	88,524	88,524	91,985	12/01/2044	1FE	
268789 AB 0	E.ON INTERNATIONAL FINANCE B.V.	06/01/2018	INTERFUND TRANSFER		3,373,377	2,674,000	2,826,632	2,805,086	0	(1,368)	0	(1,368)	0	2,803,719	0	569,658	569,658	104,223	04/30/2038	2FE	
263534 BG 3	EI DU PONT DE NEMOURS & CO	06/01/2018	INTERFUND TRANSFER		6,475,367	5,350,000	5,257,552	5,298,226	0	1,546	0	1,546	0	5,299,772	0	1,175,595	1,175,595	305,247	01/15/2028	1FE	
52465# AS 4	EIRE JACKSONVILLE FLA LLC LEASE BA - ABS	06/01/2018	Various		4,904,484	4,639,990	4,639,990	4,639,990	0	0	0	0	0	4,639,990	0	264,494	264,494	177,750	09/10/2020	2	
283695 AZ 7	EL PASO NATURAL GAS COMPANY	06/01/2018	INTERFUND TRANSFER		5,273,310	4,548,000	4,656,015	4,587,976	0	(3,550)	0	(3,550)	0	4,584,426	0	688,885	688,885	344,322	01/15/2022	2FE	
291011 AQ 7	EMERSON ELECTRIC CO	06/01/2018	INTERFUND TRANSFER		2,359,562	1,980,000	1,947,033	1,956,898	0	416	0	416	0	1,957,313	0	402,249	402,249	94,380	08/15/2032	1FE	
29445F BH 0	EMLT_04-2	06/01/2018	Various		1,245,661	1,243,076	1,205,006	1,232,995	0	3,720	0	3,720	0	1,236,714	0	8,947	8,947	12,879	10/25/2034	1FM	
29445F CP 1	EMLT_05-1	06/25/2018	SCHEDULED REDEMPTION		42,934	42,934	41,056	41,848	0	1,086	0	1,086	0	42,934	0	0	0	495	04/25/2035	1FM	
29273V AD 2	ENERGY TRANSFER EQUITY LP	05/24/2018	JP MORGAN SECURITIES LLC		402,480	387,000	396,748	176,861	0	(305)	0	(305)	0	395,945	0	6,535	6,535	13,574	01/15/2024	3FE	
293791 AT 6	ENTERPRISE PRODUCTS OPERATING LLC	06/01/2018	INTERFUND TRANSFER		3,474,146	3,157,000	3,064,279	3,079,216	0	1,105	0	1,105	0	3,080,322	0	393,824	393,824	136,146	03/01/2035	2FE	
29379V AT 0	ENTERPRISE PRODUCTS OPERATING LLC	06/01/2018	INTERFUND TRANSFER		9,893,947	8,507,000	8,595,435	8,586,354	0	(706)	0	(706)	0	8,585,648	0	1,308,299	1,308,299	421,805	02/01/2041	2FE	
29379V AV 5	ENTERPRISE PRODUCTS OPERATING LLC	06/01/2018	INTERFUND TRANSFER		6,088,407	5,350,000	5,343,955	5,344,525	0	45	0	45	0	5,344,570	0	743,837	743,837	242,266	02/15/2042	2FE	

QE05.11

**TALCOTT RESOLUTION LIFE 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
294751 DK 5	EQABS_03-4		04/25/2018	SCHEDULED REDEMPTION		.....0	.....15,053	.....1,602	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....277	10/25/2034	1FM
656531 AC 4	EQUINOR ASA	D	06/01/2018	INTERFUND TRANSFER		.....5,858,000	.....4,882,000	.....5,087,080	.....4,959,922	.....0	.....(4,925)	.....0	.....(4,925)	.....0	.....4,954,997	.....0	.....903,003	.....903,003	.....174,464	06/15/2023	1FE
656531 AM 2	EQUINOR ASA	D	06/01/2018	INTERFUND TRANSFER		.....3,391,408	.....2,675,000	.....2,754,474	.....2,721,521	.....0	.....(1,420)	.....0	.....(1,420)	.....0	.....2,720,101	.....0	.....671,307	.....671,307	.....133,601	09/23/2027	1FE
26882P BE 1	ERAC USA FINANCE LLC		06/01/2018	INTERFUND TRANSFER		.....1,883,891	.....1,498,000	.....1,978,618	.....1,962,646	.....0	.....(6,089)	.....0	.....(6,089)	.....0	.....1,956,558	.....0	.....(72,667)	.....(72,667)	.....65,829	10/15/2037	2FE
Q3629# AM 5	ETSA UTILITIES FINANCE PTY LTD	D	06/01/2018	INTERFUND TRANSFER		.....5,505,922	.....6,000,000	.....6,000,000	.....6,000,000	.....0	.....0	.....0	.....0	.....0	.....6,000,000	.....0	.....(494,078)	.....(494,078)	.....153,260	08/10/2028	1.....
811054 AG 0	EW SCRIPPS CO		05/18/2018	WELLS FARGO ADVISORS, LLC		.....171,498	.....181,000	.....184,708	.....184,349	.....0	.....(217)	.....0	.....(217)	.....0	.....184,133	.....0	.....(12,635)	.....(12,635)	.....4,818	05/15/2025	4FE
30161N AQ 4	EXELON CORPORATION		06/01/2018	INTERFUND TRANSFER		.....5,290,593	.....4,866,000	.....4,852,853	.....4,853,553	.....0	.....190	.....0	.....190	.....0	.....4,853,743	.....0	.....436,850	.....436,850	.....111,066	06/15/2035	2FE
35104X AA 6	FCRT_17-1		06/15/2018	SCHEDULED REDEMPTION		.....91,782	.....91,782	.....91,775	.....91,776	.....0	.....6	.....0	.....6	.....0	.....91,782	.....0	.....0	.....0	.....1,019	04/15/2022	1FE
32027N LA 7	FFML_04-FF7		06/25/2018	SCHEDULED REDEMPTION		.....364,554	.....364,554	.....337,499	.....343,953	.....0	.....20,601	.....0	.....20,601	.....0	.....364,554	.....0	.....0	.....0	.....4,518	09/25/2034	1FM
32027N LR 0	FFML_04-FFH3		06/25/2018	Various		.....3,257,542	.....3,274,386	.....3,187,410	.....3,229,660	.....0	.....9,023	.....0	.....9,023	.....0	.....3,238,683	.....0	.....18,859	.....18,859	.....37,451	10/25/2034	1FM
32027N VS 7	FFML_05-FF9		06/25/2018	SCHEDULED REDEMPTION		.....223,879	.....223,879	.....218,771	.....219,774	.....0	.....4,104	.....0	.....4,104	.....0	.....223,879	.....0	.....0	.....0	.....2,464	10/25/2035	1FM
32027N VV 0	FFML_05-FF9		06/25/2018	SCHEDULED REDEMPTION		.....130,210	.....130,210	.....121,421	.....122,904	.....0	.....7,306	.....0	.....7,306	.....0	.....130,210	.....0	.....0	.....0	.....1,506	10/25/2035	1FM
32027N XD 8	FFML_05-FFH4		06/25/2018	SCHEDULED REDEMPTION		.....24,403	.....24,403	.....23,030	.....23,554	.....0	.....849	.....0	.....849	.....0	.....24,403	.....0	.....0	.....0	.....274	12/25/2035	1FM
320276 AB 4	FFML_06-FF9		06/25/2018	Various		.....2,188,137	.....2,200,833	.....2,044,711	.....2,056,305	.....0	.....88,793	.....0	.....88,793	.....0	.....2,145,098	.....0	.....43,039	.....43,039	.....19,654	06/25/2036	1FM
35729P JE 1	FHLT_05-1		06/25/2018	Various		.....2,262,372	.....2,256,342	.....1,532,197	.....2,138,485	.....0	.....29,827	.....0	.....29,827	.....0	.....2,168,311	.....0	.....94,061	.....94,061	.....29,438	06/25/2035	1FM
35729P HM 5	FHLT_05-A		06/01/2018	Various		.....2,138,200	.....2,134,538	.....2,134,538	.....2,134,538	.....0	.....0	.....0	.....0	.....0	.....2,134,538	.....0	.....3,662	.....3,662	.....20,882	01/25/2035	1FM
317350 BT 2	FINA_04-3		06/25/2018	SCHEDULED REDEMPTION		.....112,767	.....112,767	.....68,018	.....112,767	.....0	.....0	.....0	.....0	.....0	.....112,767	.....0	.....0	.....0	.....1,312	11/25/2034	1FM
BHM1QZ 06 7	FIRST DATA CORPORATION		06/26/2018	SINKING FUND TRANSACTION		.....10,498	.....10,498	.....10,484	.....10,486	.....0	.....1	.....0	.....1	.....0	.....10,487	.....0	.....11	.....11	.....203	07/10/2022	3FE
34407D AB 5	FLY LEASING LTD	D	04/05/2018	JEFFERIES & CO. INC		.....209,000	.....200,000	.....209,250	.....208,714	.....0	.....(809)	.....0	.....(809)	.....0	.....207,905	.....0	.....1,095	.....1,095	.....6,163	10/15/2021	3FE
344868 AA 2	FOOTBALL TRUST V - ABS		06/01/2018	Various		.....4,174,452	.....4,000,000	.....4,000,000	.....4,000,000	.....0	.....0	.....0	.....0	.....0	.....4,000,000	.....0	.....174,452	.....174,452	.....139,861	10/05/2020	1FE
345397 YF 4	FORD MOTOR CREDIT COMPANY LLC		05/22/2018	MIZUHO SECURITIES USA INC		.....2,850,523	.....2,824,000	.....2,824,000	.....2,824,000	.....0	.....0	.....0	.....0	.....0	.....2,824,000	.....0	.....26,523	.....26,523	.....47,624	01/09/2020	2FE
34528Q DY 7	FORDF_15-2		05/23/2018	BOK FINANCIAL SECURITIES, INC.		.....4,190,068	.....4,250,000	.....4,249,984	.....4,249,993	.....0	.....2	.....0	.....2	.....0	.....4,249,994	.....0	.....(59,926)	.....(59,926)	.....41,178	01/15/2022	1FE
35671D AZ 8	FREEMF-MCMORAN INC		04/12/2018	MORGAN STANLEY & CO. LLC		.....422,280	.....432,000	.....402,104	.....405,795	.....0	.....1,287	.....0	.....1,287	.....0	.....407,082	.....0	.....15,198	.....15,198	.....8,397	03/15/2023	3FE
30286X AN 9	FREMF_15-K43		06/01/2018	INTERFUND TRANSFER		.....3,067,914	.....3,103,000	.....3,119,207	.....3,118,657	.....0	.....(829)	.....0	.....(829)	.....0	.....3,117,828	.....0	.....(49,914)	.....(49,914)	.....58,601	02/01/2048	1FM
30292N AG 8	FREMF_15-K44		06/01/2018	INTERFUND TRANSFER		.....935,594	.....963,000	.....955,011	.....956,900	.....0	.....315	.....0	.....315	.....0	.....957,214	.....0	.....(21,620)	.....(21,620)	.....17,940	01/01/2048	1FM
30293X AJ 9	FREMF_15-K51		06/01/2018	INTERFUND TRANSFER		.....1,597,696	.....1,605,000	.....1,418,631	.....1,448,318	.....0	.....6,816	.....0	.....6,816	.....0	.....1,455,134	.....0	.....142,562	.....142,562	.....32,083	10/01/2048	1FM
30288B AE 5	FREMF_15-K721		06/01/2018	INTERFUND TRANSFER		.....1,336,939	.....1,357,000	.....1,351,964	.....1,352,995	.....0	.....334	.....0	.....334	.....0	.....1,353,329	.....0	.....(16,389)	.....(16,389)	.....24,449	11/01/2047	1FM
350910 AN 5	FTST_06-4TS		06/11/2018	Various		.....5,646,775	.....5,373,074	.....5,399,843	.....5,379,840	.....0	.....(722)	.....0	.....(722)	.....0	.....5,379,117	.....0	.....267,657	.....267,657	.....156,388	12/11/2028	1FM
350910 AQ 8	FTST_06-4TS IS		06/01/2018	INTERFUND TRANSFER		.....1,726,237	.....0	.....7,378,698	.....1,967,719	.....0	.....(308,210)	.....0	.....(308,210)	.....0	.....1,659,509	.....0	.....66,728	.....66,728	.....333,106	12/11/2028	1FE
33736L AW 5	FULB_97-C2 IS		06/01/2018	SCHEDULED REDEMPTION		.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,610	11/01/2029	6FE
39153V BY 9	GALC_15-1 - ABS		04/27/2018	WELLS FARGO ADVISORS, LLC		.....3,193,000	.....3,200,000	.....3,199,658	.....3,199,909	.....0	.....38	.....0	.....38	.....0	.....3,199,947	.....0	.....(6,947)	.....(6,947)	.....27,830	06/21/2021	1FE
39153V BZ 6	GALC_15-1 - ABS		04/27/2018	WELLS FARGO ADVISORS, LLC		.....2,426,672	.....2,428,000	.....2,427,161	.....2,427,775	.....0	.....93	.....0	.....93	.....0	.....2,427,868	.....0	.....(1,196)	.....(1,196)	.....23,678	06/20/2022	1FE
36164Q NA 2	GE CAPITAL INTERNATIONAL FUNDING C	C	06/01/2018	INTERFUND TRANSFER		.....4,217,734	.....4,377,000	.....4,414,080	.....4,412,163	.....0	.....(554)	.....0	.....(554)	.....0	.....4,411,609	.....0	.....(193,875)	.....(193,875)	.....105,282	11/15/2035	1FE
37045V AQ 3	GENERAL MOTORS CO		04/13/2018	RBC CAPITAL MARKETS, LLC		.....5,635,003	.....5,525,000	.....5,520,967	.....5,520,988	.....0	.....16	.....0	.....16	.....0	.....5,521,004	.....0	.....113,999	.....113,999	.....207,188	04/01/2048	2FE
373334 JN 2	GEORGIA POWER COMPANY		05/22/2018	TENDER TRANSACTION		.....12,393,300	.....10,000,000	.....9,962,800	.....9,968,086	.....0	.....303	.....0	.....303	.....0	.....9,968,390	.....0	.....2,424,911	.....2,424,911	.....480,958	02/01/2039	1FE
373334 JR 3	GEORGIA POWER COMPANY		05/22/2018	TENDER TRANSACTION		.....15,437,180	.....13,190,000	.....13,092,221	.....13,104,463	.....0	.....777	.....0	.....777	.....0	.....13,105,240	.....0	.....2,331,940	.....2,331,940	.....338,324	06/01/2040	1FE
375558 BG 7	GILEAD SCIENCES INC		06/01/2018	INTERFUND TRANSFER		.....2,633,115	.....2,542,000	.....2,551,787	.....2,551,088	.....0	.....(147)	.....0	.....(147)	.....0	.....2,550,942	.....0	.....82,174	.....82,174	.....87,699	09/01/2035	1FE
377372 AE 7	GLAXOSMITHKLINE CAPITAL INC		06/01/2018	INTERFUND TRANSFER		.....21,314,425	.....16,318,000	.....20,991,954	.....20,671,199	.....0	.....(55,878)	.....0	.....(55,878)	.....0	.....20,615,321	.....0	.....699,104	.....699,104	.....566,371	05/15/2038	1FE
655422 AV 5	GLENOCORE CANADA CORP	A	06/01/2018	INTERFUND TRANSFER		.....1,718,939	.....1,605,000	.....1,778,517	.....1,755,584	.....0	.....(2,210)	.....0	.....(2,210)	.....0	.....1,753,375	.....0	.....(34,436)	.....(34,436)	.....45,885	06/15/2035	2FE

QE05.12

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38141G	GM 0 GOLDMAN SACHS GROUP INC.....		06/01/2018	INTERFUND TRANSFER.....		3,132,407	2,609,000	3,177,605	3,150,167	0	(5,467)	0	(5,467)	0	3,144,700	0	(12,293)	(12,293)	135,885	02/01/2041	1FE.....
38218G	AA 0 GOODG_18-1 - ABS.....	D	06/15/2018	SCHEDULED REDEMPTION.....		69,354	69,354	69,347	0	0	7	0	7	0	69,354	0	0	0	0	10/15/2053	1FE.....
36242D	2A 0 GSAMP_05-AHL.....		05/25/2018	SCHEDULED REDEMPTION.....		166,315	166,315	164,503	166,315	0	0	0	0	0	166,315	0	0	0	1,345	04/25/2035	1FM.....
36245E	AE 8 GSAMP_06-HE7.....		06/25/2018	SCHEDULED REDEMPTION.....		206,833	206,833	188,283	190,887	0	15,946	0	15,946	0	206,833	0	0	0	1,896	10/25/2046	1FM.....
362334	EC 4 GSAMP_06-NC1.....		06/25/2018	SCHEDULED REDEMPTION.....		232,062	232,062	201,604	213,930	0	18,132	0	18,132	0	232,062	0	0	0	2,212	02/25/2036	1FM.....
362429	AD 4 GSAMP_07-HS1.....		06/01/2018	INTERFUND TRANSFER.....		1,497,923	1,465,900	1,472,771	1,471,670	0	(363)	0	(363)	0	1,471,307	0	26,616	26,616	29,943	02/25/2047	1FM.....
36192B	AY 3 GSMS_12-GC6.....		06/01/2018	INTERFUND TRANSFER.....		3,108,264	3,070,000	3,102,054	3,088,444	0	(1,576)	0	(1,576)	0	3,086,867	0	21,397	21,397	53,449	01/01/2045	1FM.....
36197X	AQ 7 GSMS_13-GC12.....		06/01/2018	INTERFUND TRANSFER.....		2,653,710	2,675,000	2,573,926	2,601,758	0	5,296	0	5,296	0	2,607,054	0	46,656	46,656	50,517	06/01/2046	1FM.....
36250H	AS 2 GSMS_14-GC26.....		05/31/2018	DEUTSCHE BANK SECURITIES INC.....		2,647,781	3,050,000	2,534,375	2,569,843	0	11,857	0	11,857	0	2,581,700	0	66,081	66,081	70,721	11/01/2047	1FM.....
40064@	AB 3 GUADALUPE VALLEY ELECTRIC COOPERAT.....		06/01/2018	Various.....		9,614,321	9,675,000	9,675,000	9,675,000	0	0	0	0	0	9,675,000	0	(60,679)	(60,679)	188,179	12/01/2045	1FE.....
41242*	AK 8 HARDWOOD FUNDING LLC.....		06/07/2018	MATURED.....		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	184,450	06/07/2018	1FE.....
41242*	BB 7 HARDWOOD FUNDING LLC.....		06/01/2018	INTERFUND TRANSFER.....		3,878,264	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(121,736)	(121,736)	66,120	06/07/2026	1FE.....
40431R	AD 7 HASC_07-WF1.....		06/25/2018	SCHEDULED REDEMPTION.....		42,677	42,677	40,877	41,647	0	1,031	0	1,031	0	42,677	0	0	0	387	05/25/2037	1FM.....
197677	AH 0 HCA INC.....		05/15/2018	SUMRIDGE PARTNERS, LLC.....		233,050	236,000	205,910	205,922	0	1	0	1	0	205,924	0	27,126	27,126	8,948	11/15/2095	3FE.....
437084	ET 9 HEAT_04-6.....		06/25/2018	SCHEDULED REDEMPTION.....		15,903	15,903	14,974	15,394	0	510	0	510	0	15,903	0	0	0	191	12/25/2034	1FM.....
437084	KS 4 HEAT_05-3.....		04/25/2018	SCHEDULED REDEMPTION.....		13,291	13,291	13,200	13,291	0	0	0	0	0	13,291	0	0	0	23	08/25/2035	1FM.....
437084	MH 6 HEAT_05-5.....		06/25/2018	SCHEDULED REDEMPTION.....		19,311	19,311	18,466	19,017	0	294	0	294	0	19,311	0	0	0	206	11/25/2035	1FM.....
437084	ND 4 HEAT_05-6.....		06/25/2018	SCHEDULED REDEMPTION.....		29,404	29,404	28,053	28,758	0	645	0	645	0	29,404	0	0	0	298	12/25/2035	1FM.....
437084	PZ 3 HEAT_05-8.....		06/25/2018	SCHEDULED REDEMPTION.....		73,771	73,771	73,759	73,760	0	11	0	11	0	73,771	0	0	0	730	02/25/2036	1FM.....
437084	UP 9 HEAT_06-3.....	C	06/25/2018	SCHEDULED REDEMPTION.....		123,607	123,607	121,801	122,250	0	1,357	0	1,357	0	123,607	0	0	0	1,195	07/25/2036	1FM.....
42806L	AB 7 HERC RENTALS INC.....		04/05/2018	JP MORGAN SECURITIES LLC.....		469,251	431,000	459,715	456,673	0	(1,394)	0	(1,394)	0	455,279	0	13,972	13,972	11,876	06/01/2024	4FE.....
42770U	AA 1 HERO_15-2A - ABS.....		06/20/2018	SCHEDULED REDEMPTION.....		58,825	58,825	60,075	60,633	0	(1,808)	0	(1,808)	0	58,825	0	0	0	1,230	09/20/2040	1FE.....
42770X	AC 1 HERO_16-3A - ABS.....		06/20/2018	Various.....		5,467,899	5,389,283	5,523,917	5,529,796	0	(9,103)	0	(9,103)	0	5,520,693	0	(52,794)	(52,794)	116,166	09/20/2042	1FE.....
428041	AX 5 HFLF_17-1.....		06/10/2018	SCHEDULED REDEMPTION.....		53,472	53,472	53,465	53,467	0	4	0	4	0	53,472	0	0	0	569	04/10/2031	1FE.....
BHM1PW	S7 3 HILTON WORLDWIDE FINANCE LLC.....		04/19/2018	Various.....		1,174,491	1,174,491	1,174,491	1,174,491	0	0	0	0	0	1,174,491	0	0	0	13,997	10/25/2023	3FE.....
437076	AV 4 HOME DEPOT INC.....		06/01/2018	INTERFUND TRANSFER.....		17,834,291	14,090,000	14,164,356	14,156,469	0	(601)	0	(601)	0	14,155,868	0	3,678,423	3,678,423	558,903	04/01/2041	1FE.....
33632*	TW 7 HOOK SUPERX INC GUARANTEED BY C - ABS.....		06/10/2018	SCHEDULED REDEMPTION.....		169,275	169,275	169,264	169,763	0	(488)	0	(488)	0	169,275	0	0	0	4,797	01/10/2023	2.....
443628	AF 9 HUDBAY MINERALS INC.....	A	05/29/2018	DEUTSCHE BANK SECURITIES INC.....		551,200	530,000	567,100	0	0	(2,228)	0	(2,228)	0	564,872	0	(13,672)	(13,672)	14,516	01/15/2023	4FE.....
44416*	AB 2 HUDSON TRANSMISSION PARTNERS LLC.....		05/31/2018	SCHEDULED REDEMPTION.....		115,982	115,982	115,982	115,982	0	0	0	0	0	115,982	0	0	0	2,563	05/31/2033	2FE.....
44421L	AA 0 HY_16-10HY.....		06/01/2018	INTERFUND TRANSFER.....		1,863,019	1,966,125	2,024,963	2,017,906	0	(2,396)	0	(2,396)	0	2,015,510	0	(152,491)	(152,491)	27,870	08/01/2038	1FM.....
44421L	AG 7 HY_16-10HY.....		06/01/2018	INTERFUND TRANSFER.....		1,119,878	1,201,075	1,207,099	1,206,425	0	(227)	0	(227)	0	1,206,198	0	(86,321)	(86,321)	14,996	08/01/2038	1FM.....
45254T	PW 8 IMSA_04-3.....		06/25/2018	SCHEDULED REDEMPTION.....		148,004	148,004	149,114	148,446	0	(442)	0	(442)	0	148,004	0	0	0	2,029	11/25/2034	1FM.....
43708A	AT 9 INABS_05-A.....		06/25/2018	SCHEDULED REDEMPTION.....		173,472	173,472	169,623	173,237	0	235	0	235	0	173,472	0	0	0	2,134	03/25/2035	1FM.....
456606	GU 0 INABS_05-B.....		06/01/2018	Various.....		2,647,481	2,648,192	1,827,253	2,544,296	0	33,803	0	33,803	0	2,578,099	0	69,383	69,383	25,301	08/25/2035	1FM.....
45326T	AA 6 INCITEC PIVOT FINANCE LLC.....		06/01/2018	Various.....		6,924,776	6,670,000	6,625,511	6,659,161	0	2,171	0	2,171	0	6,661,332	0	263,444	263,444	186,477	12/10/2019	2FE.....
454889	AQ 9 INDIANA MICHIGAN POWER COMPANY.....		06/01/2018	INTERFUND TRANSFER.....		2,084,639	1,964,000	1,957,263	1,957,465	0	48	0	48	0	1,957,513	0	127,126	127,126	63,546	03/15/2046	1FE.....
455434	BH 2 INDIANAPOLIS PWR & LT.....		06/01/2018	INTERFUND TRANSFER.....		9,710,964	8,025,000	7,973,480	7,983,303	0	507	0	507	0	7,983,810	0	1,727,154	1,727,154	323,675	10/01/2036	2FE.....

QE05.13

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
458140	BF	6		INTEL CORPORATION.....		20,726,639	27,147,000	20,680,141	19,958,731	0	41,003	0	41,003	0	20,726,674	0	(35)	(35)	526,545	12/08/2047	1FE	
47215Y	AA	5		JDA BOND FINANCE INC / JDA ESCROW MARKET AXESS TRADING PLATFORM		202,913	196,000	201,888	200,667	0	(431)	0	(431)	0	200,235	0	2,678	2,678	8,713	10/15/2024	5FE	
478375	AJ	7	C	JOHNSON CONTROLS INTERNATIONAL PLC	06/01/2018	5,022,101	4,462,000	4,427,901	4,428,581	0	293	0	293	0	4,428,874	0	593,227	593,227	190,751	03/01/2041	2FE	
46642E	AX	4		JPMBB_14-C21.....	06/01/2018	1,077,071	1,070,000	1,086,217	1,082,620	0	(756)	0	(756)	0	1,081,864	0	(4,793)	(4,793)	18,686	08/01/2047	1FM	
46644A	BH	4		JPMBB_15-C27 IS.....	06/01/2018	2,828,152	0	4,460,105	3,072,342	0	(250,337)	0	(250,337)	0	2,822,005	0	6,147	6,147	394,220	02/01/2048	1FE	
46644R	BH	7		JPMBB_15-C29.....	04/20/2018	838,072	1,050,000	827,016	841,739	0	6,626	0	6,626	0	848,365	0	(10,293)	(10,293)	15,563	05/01/2048	1FM	
46625M	AN	9		JPMCC_01-CIBC.....	06/01/2018	23,949	23,949	15,516	10,910	0	13,039	0	13,039	0	23,949	0	0	0	654	03/01/2033	1FM	
46625Y	JN	4		JPMCC_05-CB11.....	06/01/2018	2,702,737	2,675,000	1,978,275	2,473,081	0	44,688	0	44,688	0	2,517,769	0	184,968	184,968	74,869	08/01/2037	1FM	
46590K	AE	4		JPMCC_15-JP1.....	06/01/2018	1,748,741	1,712,000	1,763,350	1,754,330	0	(1,956)	0	(1,956)	0	1,752,374	0	(3,633)	(3,633)	33,504	01/01/2049	1FM	
485134	BH	2		KANSAS CITY POWER & LIGHT CO.....	06/01/2018	12,837,100	10,700,000	10,635,990	10,649,232	0	667	0	667	0	10,649,899	0	2,187,201	2,187,201	352,446	11/15/2035	2FE	
491674	BG	1		KENTUCKY UTILITIES CO.....	06/01/2018	4,127,732	3,531,000	3,493,040	3,497,321	0	326	0	326	0	3,497,647	0	630,085	630,085	105,562	11/01/2040	1FE	
49306C	AB	7		KEYBANK NATIONAL ASSOCIATION.....	06/01/2018	4,253,977	3,516,000	3,663,442	3,598,549	0	(2,460)	0	(2,460)	0	3,596,090	0	657,887	657,887	203,635	02/01/2028	2FE	
494368	BC	6		KIMBERLY-CLARK CORPORATION.....	06/01/2018	38,420,523	28,308,000	28,009,634	28,056,920	0	2,656	0	2,656	0	28,059,576	0	10,360,948	10,360,948	1,562,838	08/01/2037	1FE	
494368	BG	7		KIMBERLY-CLARK CORPORATION.....	06/01/2018	2,922,846	2,461,000	2,428,742	2,432,356	0	264	0	264	0	2,432,620	0	490,226	490,226	97,825	03/01/2041	1FE	
494550	BK	1		KINDER MORGAN ENERGY PARTNERS L.P.	06/01/2018	2,764,334	2,675,000	2,661,839	2,663,133	0	102	0	102	0	2,663,234	0	101,100	101,100	112,852	09/01/2041	2FE	
28368E	AE	6		KINDER MORGAN INC.....	06/01/2018	4,092,865	3,291,000	4,151,695	4,055,404	0	(15,481)	0	(15,481)	0	4,039,924	0	52,942	52,942	223,879	01/15/2032	2FE	
482480	AD	2		KLA-TENCOR CORPORATION.....	05/22/2018	1,017,190	1,000,000	999,830	999,901	0	10	0	10	0	999,910	0	17,280	17,280	23,260	11/01/2021	2FE	
K3752#	AD	0	D	KOBENHAVNS LUFTHAVNE.....	06/29/2018	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	394,800	06/29/2018	2	
50076Q	AE	6		KRAFT FOODS GROUP INC.....	06/01/2018	6,101,334	6,280,000	6,879,740	6,845,157	0	(5,453)	0	(5,453)	0	6,839,704	0	(738,370)	(738,370)	154,383	06/04/2042	2FE	
501044	BM	2		KROGER CO. (THE).....	06/01/2018	7,815,916	7,640,000	7,283,670	7,606,781	0	13,906	0	13,906	0	7,620,687	0	195,229	195,229	234,860	12/15/2018	2FE	
493268	AW	6		KSLT_00-A.....	05/25/2018	16,385	16,385	16,385	16,385	0	0	0	0	0	16,385	0	0	0	164	05/25/2029	1FE	
493268	AU	0		KSLT_99-B.....	05/25/2018	216,124	216,124	216,124	216,124	0	0	0	0	0	216,124	0	0	0	2,599	11/25/2036	1FE	
542514	KU	7		LBMLT_05-2.....	06/25/2018	67,776	67,776	66,145	66,913	0	863	0	863	0	67,776	0	0	0	832	04/25/2035	1FM	
94978#	AT	4		LEGG MASON MTGE CAPITAL (WALGREEN) - ABS	06/01/2018	193,553	193,553	198,279	195,850	0	(2,298)	0	(2,298)	0	193,553	0	0	0	6,080	08/01/2027	2	
526057	CB	8		LENNAR CORPORATION.....	06/13/2018	1,957,318	1,927,000	1,958,533	1,139,823	0	(1,190)	0	(1,190)	0	1,957,318	0	0	0	49,326	11/29/2027	3FE	
526057	CQ	5		LENNAR CORPORATION.....	06/13/2018	546,891	510,000	548,557	0	0	(1,666)	0	(1,666)	0	546,891	0	0	0	17,312	11/15/2024	3FE	
53359#	AF	9		LINCOLN ELECTRIC HOLDINGS INC.....	06/01/2018	5,349,548	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(650,452)	(650,452)	111,605	10/20/2033	2	
53944Y	AC	7	D	LLOYDS BANKING GROUP PLC.....	05/25/2018	3,616,713	3,700,000	3,680,435	3,683,293	0	1,624	0	1,624	0	3,684,918	0	(68,205)	(68,205)	98,358	01/11/2022	1FE	
546676	AU	1		LOUISVILLE GAS & ELECTRIC CO.....	06/01/2018	2,168,639	1,894,000	1,873,582	1,875,878	0	175	0	175	0	1,876,053	0	292,586	292,586	52,848	11/15/2040	1FE	
525221	EM	5		LXS_05-7N.....	06/25/2018	35,292	35,292	33,120	33,155	0	2,138	0	2,138	0	35,292	0	0	0	342	12/25/2035	1FM	
525221	HQ	3		LXS_06-1.....	06/25/2018	456,478	456,478	439,748	445,784	0	10,694	0	10,694	0	456,478	0	0	0	4,647	02/25/2036	1FM	
57643L	JH	0		MABS_05-HE1.....	06/25/2018	9,957	9,957	8,762	9,585	0	372	0	372	0	9,957	0	0	0	99	05/25/2035	1FM	
57233#	AA	3		MARSHALL EXCELSIOR CO.....	03/31/2018	15	15	14	14	0	0	0	0	0	15	0	0	0	1	09/17/2022	5*GI	
575634	AS	9		MASSACHUSETTS ELECTRIC COMPANY.....	06/01/2018	9,333,586	7,424,000	7,485,312	7,477,204	0	(558)	0	(558)	0	7,476,647	0	1,856,940	1,856,940	238,475	11/15/2039	1FE	
577081	BB	7		MATTEL INC.....	04/20/2018	666,590	698,000	700,779	17,169	0	(113)	0	(113)	0	700,665	0	(34,075)	(34,075)	16,359	12/31/2025	3FE	
BHM1UQ	AZ	7		MCDERMOTT TECHNOLOGY AMERICAS INC	06/29/2018	3,828	3,828	3,751	0	0	1	0	1	0	3,752	0	76	76	10	03/27/2025	3FE	

QE05.14

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
58013M EC 4	MCDONALDS CORPORATION.....	06/01/2018.	INTERFUND TRANSFER.....	6,148,528	4,882,000	5,617,812	5,535,822	0	(8,227)	0	(8,227)	0	5,527,595	0	620,933	620,933	193,083	10/15/2037.	2FE.....		
58013M EF 7	MCDONALDS CORPORATION.....	06/01/2018.	INTERFUND TRANSFER.....	2,730,646	2,149,000	2,394,136	2,354,258	0	(2,361)	0	(2,361)	0	2,351,897	0	378,749	378,749	101,540	03/01/2038.	2FE.....		
58013M EG 5	MCDONALDS CORPORATION.....	06/01/2018.	INTERFUND TRANSFER.....	2,716,778	2,675,000	2,674,091	2,674,879	0	46	0	46	0	2,674,925	0	41,853	41,853	111,458	02/01/2019.	2FE.....		
58013M EH 3	MCDONALDS CORPORATION.....	06/01/2018.	INTERFUND TRANSFER.....	6,297,212	5,350,000	5,325,390	5,329,026	0	218	0	218	0	5,329,244	0	967,968	967,968	254,125	02/01/2039.	2FE.....		
58013M EK 6	MCDONALDS CORPORATION.....	06/01/2018.	INTERFUND TRANSFER.....	3,141,939	2,919,000	2,898,158	2,900,908	0	186	0	186	0	2,901,094	0	240,844	240,844	124,909	07/15/2040.	2FE.....		
58013M EZ 3	MCDONALDS CORPORATION.....	06/01/2018.	INTERFUND TRANSFER.....	2,508,453	2,354,000	2,451,143	2,445,057	0	(1,516)	0	(1,516)	0	2,443,540	0	64,913	64,913	52,860	12/09/2035.	2FE.....		
55281B AN 9	MCFL 17-2A - ABS.....	04/20/2018.	SINKING FUND TRANSACTION.....	1,315,993	1,315,993	1,315,993	0	0	0	0	0	0	1,315,993	0	0	0	0	07/20/2030.	3AM.....		
961548 AV 6	MEADWESTVACO CORP.....	06/01/2018.	INTERFUND TRANSFER.....	3,103,545	2,309,000	2,807,511	2,685,822	0	(8,935)	0	(8,935)	0	2,676,886	0	426,659	426,659	166,197	01/15/2030.	2FE.....		
961548 AY 0	MEADWESTVACO CORP.....	06/01/2018.	INTERFUND TRANSFER.....	3,218,460	2,392,000	2,850,410	2,764,715	0	(7,830)	0	(7,830)	0	2,756,885	0	461,575	461,575	151,075	02/15/2031.	2FE.....		
585055 BU 9	MEDTRONIC INC.....	06/01/2018.	INTERFUND TRANSFER.....	3,827,248	3,542,000	3,532,614	3,532,983	0	70	0	70	0	3,533,053	0	294,195	294,195	116,492	03/15/2045.	1FE.....		
BHM1UM GD 9	MGM GROWTH PROPERTIES OPERATING PA	06/29/2018.	SINKING FUND TRANSACTION.....	1,297	1,297	1,298	0	0	(1)	0	(1)	0	1,297	0	0	0	15	03/16/2025.	3FE.....		
61913P AS 1	MHL_05-1.....	06/25/2018.	SCHEDULED REDEMPTION.....	11,782	11,782	10,972	11,037	0	745	0	745	0	11,782	0	0	0	141	02/25/2035.	1FM.....		
595112 BG 7	MICRON TECHNOLOGY INC.....	05/21/2018.	CALL TRANSACTION.....	904,350	842,000	768,240	780,239	0	2,290	0	2,290	0	782,529	0	59,471	59,471	102,608	01/15/2026.	3FE.....		
594918 AM 6	MICROSOFT CORPORATION.....	06/01/2018.	INTERFUND TRANSFER.....	3,241,953	2,675,000	2,652,370	2,654,934	0	187	0	187	0	2,655,121	0	586,832	586,832	115,389	02/08/2041.	1FE.....		
60040# AB 8	MILLENNIUM PIPELINE CO LLC.....	06/30/2018.	SCHEDULED REDEMPTION.....	307,143	307,143	307,143	307,143	0	0	0	0	0	307,143	0	0	0	9,214	06/30/2032.	2FE.....		
59020U G9 0	MLMI_05-AR1.....	06/25/2018.	Various.....	1,972,886	1,972,251	1,850,659	1,874,620	0	16,979	0	16,979	0	1,891,600	0	81,286	81,286	22,525	06/25/2036.	1FM.....		
59020U WL 5	MLMI_05-WMC2.....	06/25/2018.	SCHEDULED REDEMPTION.....	86,461	86,461	82,638	85,211	0	1,250	0	1,250	0	86,461	0	0	0	1,093	04/25/2036.	1FM.....		
60855R AG 5	MOLINA HEALTHCARE INC.....	05/21/2018.	SUNTRUST ROBINSON HUMPHREY, INC.	526,012	527,000	543,937	541,310	0	(1,039)	0	(1,039)	0	540,270	0	(14,259)	(14,259)	14,793	11/15/2022.	4FE.....		
61166W AQ 4	MONSANTO COMPANY.....	06/01/2018.	INTERFUND TRANSFER.....	3,912,849	4,270,000	4,230,844	4,231,582	0	96	0	96	0	4,231,679	0	(318,830)	(318,830)	176,161	07/15/2064.	1FE.....		
615369 AE 5	MOODYS CORPORATION.....	06/01/2018.	INTERFUND TRANSFER.....	4,276,528	3,745,000	3,724,852	3,725,905	0	140	0	140	0	3,726,046	0	550,482	550,482	172,582	07/15/2044.	2FE.....		
61744C WK 8	MSAC_05-HE7.....	06/25/2018.	SCHEDULED REDEMPTION.....	22,745	22,745	22,227	22,586	0	160	0	160	0	22,745	0	0	0	206	11/25/2035.	1FM.....		
617451 DR 7	MSAC_06-HE1.....	06/25/2018.	Various.....	3,119,211	3,146,333	2,940,875	2,955,654	0	19,772	0	19,772	0	2,975,426	0	143,785	143,785	31,877	01/25/2036.	1FM.....		
617451 ER 6	MSAC_06-HE2.....	06/25/2018.	SCHEDULED REDEMPTION.....	205,781	205,781	188,161	191,112	0	14,669	0	14,669	0	205,781	0	0	0	2,002	03/25/2036.	1FM.....		
61749H AA 8	MSAC_06-HE3.....	06/25/2018.	SCHEDULED REDEMPTION.....	547,765	547,765	507,538	514,157	0	33,607	0	33,607	0	547,765	0	0	0	5,346	04/25/2036.	1FM.....		
61690G AH 4	MSBAM_14-C14.....	06/01/2018.	INTERFUND TRANSFER.....	1,586,497	1,551,500	1,597,996	1,582,493	0	(1,887)	0	(1,887)	0	1,580,606	0	5,891	5,891	34,009	02/01/2047.	1FM.....		
61764X BL 8	MSBAM_15-C21.....	06/01/2018.	INTERFUND TRANSFER.....	1,703,656	1,712,000	1,763,264	1,750,492	0	(2,266)	0	(2,266)	0	1,748,226	0	(44,571)	(44,571)	31,261	03/01/2048.	1FM.....		
61764X BP 9	MSBAM_15-C21.....	06/01/2018.	INTERFUND TRANSFER.....	1,825,432	1,899,250	1,931,822	1,926,778	0	(1,412)	0	(1,412)	0	1,925,366	0	(99,934)	(99,934)	39,946	03/01/2048.	1FM.....		
61764X BK 0	MSBAM_15-C21 IS.....	06/01/2018.	INTERFUND TRANSFER.....	2,710,745	0	4,220,890	2,972,538	0	(288,989)	0	(288,989)	0	2,683,548	0	27,196	27,196	289,887	03/01/2048.	1FE.....		
61745M 2H 5	MSC_05-IQ9.....	06/01/2018.	SCHEDULED REDEMPTION.....	215,787	215,787	216,772	215,787	0	0	0	0	0	215,787	0	0	0	7,493	07/01/2056.	1FM.....		
61760V AD 5	MSC_12-C4.....	06/01/2018.	INTERFUND TRANSFER.....	1,190,952	1,166,835	1,313,145	1,261,625	0	(8,680)	0	(8,680)	0	1,252,945	0	(61,992)	(61,992)	31,975	03/01/2045.	1FM.....		
61765D AX 6	MSC_15-MS1.....	06/01/2018.	INTERFUND TRANSFER.....	1,040,434	1,070,000	1,132,695	1,125,231	0	(2,721)	0	(2,721)	0	1,122,511	0	(82,077)	(82,077)	21,802	05/01/2048.	1FM.....		
61766C AL 3	MSC_16-UBS9.....	06/01/2018.	INTERFUND TRANSFER.....	1,296,359	1,284,000	1,182,820	1,196,582	0	3,553	0	3,553	0	1,200,134	0	96,224	96,224	29,493	03/01/2049.	1FM.....		
BHM1S6 8U 8	MULTI-COLOR CORP.....	05/16/2018.	BANC OF AMERICA SECURITIES LLC	176,438	175,560	175,560	175,560	0	0	0	0	0	175,560	0	878	878	3,165	09/18/2024.	3FE.....		
P7077@ AK 0	NASSAU AIRPORT DEVELOPMENT CO.	06/30/2018.	SCHEDULED REDEMPTION.....	37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,208	06/30/2035.	2FE.....		
63859W AE 9	NATIONWIDE BUILDING SOCIETY.....	04/24/2018.	CREDIT SUISSE SECURITIES (USA) LLC	237,780	250,000	248,200	248,302	0	52	0	52	0	248,354	0	(10,574)	(10,574)	6,167	09/14/2026.	2FE.....		
BHM1SP 19 0	NAVISTAR INTERNATIONAL CORPORATION	04/30/2018.	SINKING FUND TRANSACTION.....	4,858	4,858	4,833	4,834	0	1	0	1	0	4,835	0	23	23	108	11/02/2024.	3FE.....		

QE05.15





**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
69882@ AA 4	PAPA GINOS INC/THE SMITH & WOLLENK		06/01/2018	HIMCO OPERATIONAL TRANSACTION		0	21,369,023	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2018	6*
701885 AB 1	PARSLEY ENERGY LLC/ PARSLEY FINACE		04/09/2018	GOLDMAN SACHS & CO LLC		777,000	740,000	778,285	772,656	0	(1,853)	0	(1,853)	0	770,803	0	6,197	6,197	16,701	06/01/2024	4FE
717081 CY 7	PFIZER INC		06/01/2018	INTERFUND TRANSFER		22,803,573	16,117,000	16,107,652	16,108,747	0	71	0	71	0	16,108,818	0	6,694,754	6,694,754	825,190	03/15/2039	1FE
718172 AP 4	PHILIP MORRIS INTERNATIONAL INC		06/01/2018	INTERFUND TRANSFER		7,454,632	7,490,000	6,999,929	7,036,082	0	4,130	0	4,130	0	7,040,211	0	414,421	414,421	234,999	03/20/2042	1FE
718172 AW 9	PHILIP MORRIS INTERNATIONAL INC		06/01/2018	INTERFUND TRANSFER		6,434,006	6,822,000	6,226,564	6,268,836	0	4,882	0	4,882	0	6,273,717	0	160,288	160,288	208,711	03/04/2043	1FE
718172 BD 0	PHILIP MORRIS INTERNATIONAL INC		06/01/2018	INTERFUND TRANSFER		8,395,546	8,025,000	7,912,008	7,919,474	0	850	0	850	0	7,920,324	0	475,223	475,223	212,997	11/15/2043	1FE
718592 AB 4	PHILLIPS-VAN HEUSEN CORPORATION		05/24/2018	Various		183,155	156,000	158,175	157,201	0	(69)	0	(69)	0	157,132	0	26,023	26,023	6,403	11/15/2023	2FE
725906 AH 4	PLACER DOME INC	A	06/01/2018	INTERFUND TRANSFER		6,825,328	5,896,000	6,086,174	6,029,686	0	(2,376)	0	(2,376)	0	6,027,310	0	798,018	798,018	281,903	03/01/2033	2FE
72650T AA 6	PLAINS END FINANCING LLC		04/15/2018	SCHEDULED REDEMPTION		128,020	128,020	129,913	129,565	0	(1,545)	0	(1,545)	0	128,020	0	0	0	3,847	04/15/2028	3FE
736508 P* 7	PORTLAND GENERAL ELECTRIC COMP		06/01/2018	INTERFUND TRANSFER		6,856,983	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(143,017)	(143,017)	158,618	01/06/2021	1
BHM1UC 94 9	POST HOLDINGS INC		06/25/2018	SINKING FUND TRANSACTION		3,013	3,013	3,018	0	0	(4)	0	(4)	0	3,014	0	(2)	(2)	35	05/24/2024	3FE
69351U AM 5	PPL ELECTRIC UTILITIES CORPORATION		06/01/2018	INTERFUND TRANSFER		2,154,656	1,686,000	1,739,935	1,732,659	0	(457)	0	(457)	0	1,732,202	0	422,454	422,454	57,371	05/15/2039	1FE
70069F CW 5	PPSI_04-MHQ1		06/25/2018	Various		7,876,704	7,853,073	6,554,958	7,668,989	0	76,010	0	76,010	0	7,744,999	0	131,705	131,705	91,105	12/25/2034	1FM
70069F AY 3	PPSI_04-WCW2		06/25/2018	SCHEDULED REDEMPTION		79,536	79,536	78,095	78,144	0	1,392	0	1,392	0	79,536	0	0	0	1,018	10/25/2034	1FM
70069F DL 8	PPSI_04-WWF1		04/25/2018	SCHEDULED REDEMPTION		4,288	4,288	4,256	4,282	0	7	0	7	0	4,288	0	0	0	10	12/25/2034	1FM
70069F GC 5	PPSI_05-WHQ1		06/25/2018	SCHEDULED REDEMPTION		1,889,370	1,889,370	1,332,006	1,843,240	0	46,130	0	46,130	0	1,889,370	0	0	0	22,959	03/25/2035	1FM
70069F HV 2	PPSI_05-WHQ2		06/25/2018	SCHEDULED REDEMPTION		332,860	332,860	127,185	272,322	0	60,539	0	60,539	0	332,860	0	0	0	3,883	05/25/2035	1FM
70069F JR 9	PPSI_05-WHQ3		06/25/2018	SCHEDULED REDEMPTION		178,901	178,901	164,505	175,049	0	3,851	0	3,851	0	178,901	0	0	0	2,056	06/25/2035	1FM
70069F MS 3	PPSI_05-WHQ4		06/25/2018	SCHEDULED REDEMPTION		1,040,420	1,040,420	1,040,420	1,040,420	0	0	0	0	0	1,040,420	0	0	0	12,050	09/25/2035	1FM
740212 AE 5	PRECISION DRILLING CORP	A	06/15/2018	SCHEDULED REDEMPTION		393,162	393,162	398,105	162,738	0	(4,244)	0	(4,244)	0	393,162	0	0	0	14,491	12/15/2021	3FE
740816 AH 6	PRESIDENT & FELLOWS OF HARVARD		06/01/2018	INTERFUND TRANSFER		3,990,500	3,430,000	3,407,122	3,410,015	0	202	0	202	0	3,410,216	0	580,283	580,283	104,972	10/15/2040	1FE
74166M AA 4	PRIME SECURITY SERVICES BORROWER L		04/03/2018	CITIGROUP GLOBAL MARKETS, INC		200,494	185,000	204,888	203,557	0	(1,853)	0	(1,853)	0	201,704	0	(1,211)	(1,211)	6,655	05/15/2023	4FE
89837L AB 1	PRINCETON UNIVERSITY		06/01/2018	INTERFUND TRANSFER		16,685,092	12,900,000	13,096,634	13,066,722	0	(1,777)	0	(1,777)	0	13,064,945	0	3,620,147	3,620,147	551,475	03/01/2039	1FE
742741 AA 9	PROCTER & GAMBLE - ESOP		05/22/2018	BANC OF AMERICA SECURITIES LLC		1,764,774	1,634,050	2,030,619	1,702,261	0	(6,907)	0	(6,907)	0	1,695,354	0	69,420	69,420	137,227	01/01/2021	1FE
743315 AJ 2	PROGRESSIVE CORP		06/01/2018	INTERFUND TRANSFER		2,226,039	1,819,000	1,740,510	1,769,092	0	1,258	0	1,258	0	1,770,350	0	455,689	455,689	90,382	03/01/2029	1FE
743315 AL 7	PROGRESSIVE CORP		06/01/2018	INTERFUND TRANSFER		6,607,534	5,350,000	5,335,555	5,339,664	0	177	0	177	0	5,339,841	0	1,267,692	1,267,692	167,188	12/01/2032	1FE
744320 AX 0	PRUDENTIAL FINANCIAL INC		05/04/2018	EXCHANGE		30,507,421	36,139,000	30,472,837	30,478,483	0	28,938	0	28,938	0	30,507,421	0	0	0	576,251	12/07/2047	1FE
744448 CA 7	PUBLIC SERVICE COMPANY OF COLORADO		06/01/2018	INTERFUND TRANSFER		2,542,741	1,896,000	1,888,378	1,889,455	0	65	0	65	0	1,889,519	0	653,222	653,222	102,700	08/01/2038	1FE
74456Q AP 1	PUBLIC SERVICE ELECTRIC AND GAS CO		06/01/2018	INTERFUND TRANSFER		7,877,706	6,859,000	6,837,394	6,842,655	0	242	0	242	0	6,842,897	0	1,034,809	1,034,809	330,089	07/01/2035	1FE
74531E AA 0	PUGET SOUND ENERGY INC		06/01/2018	INTERFUND TRANSFER		1,647,724	1,338,000	1,338,000	1,338,000	0	0	0	0	0	1,338,000	0	309,724	309,724	66,793	12/01/2027	1FE
74733V AC 4	QEP RESOURCES INC		05/11/2018	MORGAN STANLEY & CO. LLC		1,750,838	1,773,000	1,776,120	1,775,813	0	(174)	0	(174)	0	1,775,638	0	(24,801)	(24,801)	50,161	05/01/2023	3FE
74732@ AD 0	QUAD GRAPHICS INC		04/14/2018	SCHEDULED REDEMPTION		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	6,795	04/14/2026	3
76112B C5 7	RAMP_05-EFC4		06/25/2018	SCHEDULED REDEMPTION		148,069	148,069	140,758	146,368	0	1,701	0	1,701	0	148,069	0	0	0	1,600	09/25/2035	1FM
76112B LJ 7	RAMP_05-RS3		06/25/2018	SCHEDULED REDEMPTION		28,530	28,530	26,902	28,019	0	511	0	511	0	28,530	0	0	0	322	03/25/2035	1FM
76112B WJ 5	RAMP_05-RZ2		06/01/2018	Various		946,533	946,381	881,317	936,946	0	5,562	0	5,562	0	942,508	0	4,025	4,025	8,737	05/25/2035	1FM

QE05.17





**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83611M	DH 8		06/25/2018	SCHEDULED REDEMPTION		113,633	113,633	99,145	103,487	0	10,146	0	10,146	0	113,633	0	0	0	1,337	06/25/2035	1FM
83611M	GH 5		06/25/2018	SCHEDULED REDEMPTION		281,345	281,345	271,234	277,709	0	3,637	0	3,637	0	281,345	0	0	0	3,309	08/25/2035	1FM
83612M	AE 7		06/25/2018	SCHEDULED REDEMPTION		144,451	144,451	136,416	141,985	0	2,466	0	2,466	0	144,451	0	0	0	1,333	12/25/2036	1FM
871503	AK 4		05/09/2018	Various		41,918	42,000	42,053	42,046	0	(3)	0	(3)	0	42,042	0	(124)	(124)	656	06/15/2022	3FE
871503	AU 2		05/18/2018	BANC OF AMERICA SECURITIES LLC		1,271,595	1,299,000	1,319,100	670,712	0	(1,415)	0	(1,415)	0	1,317,222	0	(45,627)	(45,627)	38,712	04/15/2025	3FE
87155M	AC 5	C	06/01/2018	INTERFUND TRANSFER		856,921	856,000	845,835	850,167	0	630	0	630	0	850,798	0	6,123	6,123	17,357	01/15/2024	1FE
872287	AF 4		06/01/2018	INTERFUND TRANSFER		5,184,281	4,173,000	4,782,800	4,474,756	0	(11,881)	0	(11,881)	0	4,462,876	0	721,405	721,405	261,073	02/15/2026	1FE
872287	AL 1		06/01/2018	INTERFUND TRANSFER		3,279,529	2,675,000	2,545,958	2,597,312	0	2,185	0	2,185	0	2,599,497	0	680,032	680,032	151,416	02/15/2028	1FE
88023U	AG 6		05/18/2018	JEFFERIES & CO. INC.		450,655	467,000	471,543	470,944	0	(203)	0	(203)	0	470,741	0	(20,086)	(20,086)	11,201	06/15/2026	4FE
88160Q	AM 5		06/01/2018	INTERFUND TRANSFER		1,931,414	1,808,000	1,941,963	1,918,152	0	(9,627)	0	(9,627)	0	1,908,525	0	22,889	22,889	67,235	05/01/2024	2FE
87246Y	AA 4		06/01/2018	Various		2,986,511	2,995,000	2,989,609	2,992,932	0	450	0	450	0	2,993,382	0	(6,871)	(6,871)	50,740	11/01/2019	2FE
88732J	BD 9		06/01/2018	INTERFUND TRANSFER		2,042,707	2,421,000	2,364,542	2,368,209	0	483	0	483	0	2,368,693	0	(325,986)	(325,986)	77,472	09/15/2042	2FE
88731E	AJ 9		06/01/2018	INTERFUND TRANSFER		3,129,420	2,461,000	2,894,674	2,774,553	0	(4,773)	0	(4,773)	0	2,769,781	0	359,639	359,639	180,918	07/15/2033	2FE
889175	BD 6		06/01/2018	INTERFUND TRANSFER		6,597,374	5,350,000	5,341,975	5,343,418	0	75	0	75	0	5,343,493	0	1,253,881	1,253,881	179,136	05/15/2037	2FE
89152U	AD 4	D	06/01/2018	INTERFUND TRANSFER		1,951,505	1,889,000	1,920,641	1,898,152	0	(1,473)	0	(1,473)	0	1,896,679	0	54,826	54,826	36,660	06/24/2020	1FE
89156@	AA 1		04/09/2018	HIMCO OPERATIONAL TRANSACTION		2,447,801	23,669,972	573,740	573,740	0	0	0	0	0	573,740	0	1,874,060	1,874,060	0	10/31/2018	6
89173U	AA 5		05/09/2018	Various		6,070,738	6,192,582	6,207,782	6,207,134	0	(819)	0	(819)	0	6,206,314	0	(135,576)	(135,576)	74,614	06/01/2057	1FM
89307#	AA 7		06/30/2018	SCHEDULED REDEMPTION		87,000	87,000	87,000	87,000	0	0	0	0	0	87,000	0	0	0	1,275	06/30/2047	1FE
893526	DJ 7	A	06/01/2018	INTERFUND TRANSFER		4,121,164	3,721,000	3,708,088	3,711,542	0	151	0	151	0	3,711,694	0	409,470	409,470	139,496	03/31/2034	1FE
893526	DF 9	A	06/01/2018	INTERFUND TRANSFER		3,130,052	2,675,000	2,666,601	2,667,555	0	66	0	66	0	2,667,621	0	462,432	462,432	81,588	06/01/2040	1FE
89352H	AE 9	A	06/01/2018	INTERFUND TRANSFER		5,989,953	4,573,000	4,571,262	4,571,483	0	14	0	14	0	4,571,497	0	1,418,456	1,418,456	263,392	08/15/2038	1FE
893570	BL 4		06/01/2018	INTERFUND TRANSFER		3,083,414	2,675,000	2,823,463	2,750,224	0	(2,785)	0	(2,785)	0	2,747,438	0	335,975	335,975	166,242	07/15/2026	2FE
89417E	AH 2		06/01/2018	INTERFUND TRANSFER		6,477,466	5,516,000	5,481,746	5,485,788	0	285	0	285	0	5,486,074	0	991,393	991,393	172,145	11/01/2040	1FE
89420G	AE 9		06/01/2018	INTERFUND TRANSFER		3,356,314	2,675,000	3,060,307	2,981,385	0	(5,569)	0	(5,569)	0	2,975,815	0	380,499	380,499	121,267	03/15/2033	1FE
89566E	A* 9		04/08/2018	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	21,429	04/08/2019	1
89675*	AN 7		04/30/2018	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	12,140	04/30/2020	2
89675*	AQ 0		04/30/2018	SCHEDULED REDEMPTION		171,429	171,429	171,429	171,429	0	0	0	0	0	171,429	0	0	0	5,246	04/30/2020	2
910637	R@ 8		06/01/2018	INTERFUND TRANSFER		13,160,009	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	2,160,009	2,160,009	558,250	07/27/2040	1
91324P	AX 0		06/01/2018	INTERFUND TRANSFER		2,017,632	1,539,000	1,706,505	1,683,089	0	(1,721)	0	(1,721)	0	1,681,369	0	336,263	336,263	46,127	06/15/2037	1FE
91324P	BN 1		06/01/2018	INTERFUND TRANSFER		2,066,798	1,703,000	1,779,428	1,771,724	0	(763)	0	(763)	0	1,770,961	0	295,837	295,837	60,939	10/15/2040	1FE
91324P	BQ 4		06/01/2018	INTERFUND TRANSFER		6,066,356	4,864,000	4,838,415	4,841,043	0	196	0	196	0	4,841,240	0	1,225,117	1,225,117	229,919	02/15/2041	1FE
914744	AB 3		06/01/2018	INTERFUND TRANSFER		6,973,566	5,885,000	5,866,874	5,869,124	0	156	0	156	0	5,869,280	0	1,104,286	1,104,286	216,274	03/01/2041	1FE
90320M	AA 3	D	06/01/2018	INTERFUND TRANSFER		1,057,920	1,102,000	1,064,670	1,071,720	0	1,473	0	1,473	0	1,073,193	0	(15,273)	(15,273)	51,993	01/15/2025	3FE
903293	BD 9		06/14/2018	GOLDMAN SACHS & CO LLC		473,769	455,000	471,598	469,437	0	(1,158)	0	(1,158)	0	468,279	0	5,490	5,490	19,950	03/01/2025	3FE

QE05.20

**TALCOTT RESOLUTION LIFE 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
903293 BE 7	USG CORPORATION.....		06/18/2018	Various.....		1,738,099	1,711,000	1,766,983	1,765,887	0	(2,592)	0	(2,592)	0	1,763,295	0	(25,196)	(25,196)	41,741	06/01/2027	3FE.....
91913Y AB 6	VALERO ENERGY CORP.....		06/01/2018	INTERFUND TRANSFER.....		6,175,560	4,612,000	5,807,402	5,424,986	0	(18,346)	0	(18,346)	0	5,406,640	0	768,920	768,920	186,081	06/15/2030	2.....
91913Y AE 0	VALERO ENERGY CORP.....		06/01/2018	INTERFUND TRANSFER.....		3,455,857	2,675,000	2,628,963	2,641,067	0	560	0	560	0	2,641,627	0	814,229	814,229	125,948	04/15/2032	2FE.....
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I.....		06/15/2018	SCHEDULED REDEMPTION.....		26,257	26,257	26,257	26,257	0	0	0	0	0	26,257	0	0	0	221	05/15/2035	2.....
92887G AF 6	VFET_15-1A - ABS.....		05/22/2018	CREDIT SUISSE SECURITIES (USA) LLC.....		3,859,418	3,870,000	3,869,496	3,869,835	0	68	0	68	0	3,869,903	0	(10,485)	(10,485)	41,364	11/15/2022	1FE.....
92552V AK 6	VIASAT INC.....		04/20/2018	WELLS FARGO ADVISORS, LLC.....		1,000,840	1,048,000	1,055,839	1,055,467	0	(441)	0	(441)	0	1,055,026	0	(54,186)	(54,186)	34,879	09/15/2025	4FE.....
Q39396# AC 5	VICTORIA POWER NETWORKS (FINANCE).....	D	06/07/2018	MATURED.....		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	223,300	06/07/2018	1.....
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC.....		06/30/2018	SCHEDULED REDEMPTION.....		7,895	7,895	7,895	7,895	0	0	0	0	0	7,895	0	0	0	155	06/30/2030	1FE.....
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011 - ABS.....		06/25/2018	SCHEDULED REDEMPTION.....		47,715	47,715	47,715	47,715	0	0	0	0	0	47,715	0	0	0	1,152	12/25/2036	1.....
25468P BW 5	WALT DISNEY CO.....		06/01/2018	INTERFUND TRANSFER.....		8,755,181	6,554,000	7,284,300	7,066,404	0	(9,635)	0	(9,635)	0	7,056,769	0	1,698,412	1,698,412	344,085	03/01/2032	1FE.....
92922F 4R 6	WAMU_05-AR13.....		06/25/2018	Various.....		1,709,986	1,712,035	1,563,940	1,576,424	0	45,831	0	45,831	0	1,622,255	0	87,730	87,730	17,924	10/25/2045	1FM.....
92922F 4S 4	WAMU_05-AR13.....		06/25/2018	SCHEDULED REDEMPTION.....		60,356	60,356	54,773	57,959	0	2,397	0	2,397	0	60,356	0	0	0	609	10/25/2045	1FM.....
92925C BD 3	WAMU_05-AR19.....		06/25/2018	SCHEDULED REDEMPTION.....		76,934	76,934	70,097	70,281	0	6,653	0	6,653	0	76,934	0	0	0	788	12/25/2045	1FM.....
92922F U5 5	WAMU_05-AR9.....		06/25/2018	SCHEDULED REDEMPTION.....		186,367	186,367	164,236	164,234	0	22,133	0	22,133	0	186,367	0	0	0	2,212	07/25/2045	1FM.....
95736X AD 0	WCHC_07-1A - ABS.....	C	05/01/2018	SCHEDULED REDEMPTION.....		49,812	49,812	46,263	47,672	0	2,140	0	2,140	0	49,812	0	0	0	231	08/01/2022	1FE.....
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS.....		06/10/2018	Various.....		2,827,872	2,648,086	2,648,086	2,648,086	0	0	0	0	0	2,648,086	0	179,786	179,786	74,290	10/10/2027	2.....
94978# DC 8	WELLS FARGO-WACHOVIA BANK - ABS.....		06/01/2018	INTERFUND TRANSFER.....		5,742,017	5,407,507	5,407,507	5,407,507	0	0	0	0	0	5,407,507	0	334,511	334,511	270,814	01/02/2025	1.....
95709T AK 6	WESTAR ENERGY INC.....		06/01/2018	INTERFUND TRANSFER.....		2,820,622	2,675,000	2,674,947	2,674,951	0	0	0	0	0	2,674,951	0	145,671	145,671	92,789	09/01/2043	1FE.....
BHM1ST DP 3	WESTERN DIGITAL CORPORATION.....		05/15/2018	HIMCO OPERATIONAL TRANSACTION.....		737,679	748,101	734,127	734,469	0	860	0	860	0	735,330	0	2,349	2,349	13,166	04/29/2023	2FE.....
BHM1VB S1 5	WESTERN DIGITAL CORPORATION.....		06/29/2018	SINKING FUND TRANSACTION.....		1,870	1,870	1,844	0	0	1	0	1	0	1,845	0	25	25	2	04/29/2023	2FE.....
94989C BD 2	WFCM_15-C26.....		06/01/2018	INTERFUND TRANSFER.....		2,576,746	2,678,210	2,678,057	2,678,094	0	6	0	6	0	2,678,100	0	(101,354)	(101,354)	45,429	02/01/2048	1FM.....
94989C BA 8	WFCM_15-C26 IS.....		06/01/2018	INTERFUND TRANSFER.....		1,522,264	0	2,390,758	1,655,857	0	(151,907)	0	(151,907)	0	1,503,950	0	18,314	18,314	161,867	02/01/2048	1FE.....
94989D AG 4	WFCM_15-C27.....		04/25/2018	KGS ALPHA CAPITAL MARKETS, L.P.....		2,132,684	2,700,000	1,998,844	2,052,315	0	23,020	0	23,020	0	2,075,335	0	57,349	57,349	41,260	02/01/2048	1FM.....
94989D AY 5	WFCM_15-C27.....		06/01/2018	INTERFUND TRANSFER.....		2,878,831	2,883,650	2,970,079	2,948,617	0	(3,373)	0	(3,373)	0	2,945,244	0	(66,413)	(66,413)	55,308	02/01/2048	1FM.....
94989D AZ 2	WFCM_15-C27 IS.....		06/01/2018	INTERFUND TRANSFER.....		2,269,257	0	3,534,203	2,372,212	0	(157,285)	0	(157,285)	0	2,214,926	0	54,330	54,330	230,905	02/01/2048	1FE.....
94989E AK 3	WFCM_15-LC20.....		06/01/2018	INTERFUND TRANSFER.....		2,585,095	2,621,500	2,699,956	2,681,126	0	(3,446)	0	(3,446)	0	2,677,681	0	(92,585)	(92,585)	48,747	04/01/2050	1FM.....
94989E AH 0	WFCM_15-LC20 IS.....		06/01/2018	INTERFUND TRANSFER.....		2,983,420	0	4,779,416	3,302,951	0	(351,536)	0	(351,536)	0	2,951,415	0	32,006	32,006	349,733	04/01/2050	1FE.....
94989T BH 6	WFCM_15-LC22.....		03/27/2018	Various.....		0	0	252,116	252,116	0	1,122	0	1,122	0	0	0	0	0	3,442	09/01/2058	1FM.....
95000A AU 1	WFCM_15-P2.....		06/01/2018	INTERFUND TRANSFER.....		1,358,797	1,337,500	1,377,582	1,370,465	0	(1,529)	0	(1,529)	0	1,368,936	0	(10,139)	(10,139)	25,473	12/01/2048	1FM.....
95000F AV 8	WFCM_16-C35.....		06/01/2018	INTERFUND TRANSFER.....		1,186,492	1,230,500	1,267,401	1,262,697	0	(1,414)	0	(1,414)	0	1,261,283	0	(74,790)	(74,790)	19,590	07/01/2048	1FM.....
95000H BH 4	WFCM_16-LC24.....		06/01/2018	INTERFUND TRANSFER.....		1,042,486	1,070,000	1,102,021	1,098,461	0	(1,212)	0	(1,212)	0	1,097,249	0	(54,763)	(54,763)	18,013	10/01/2049	1FM.....
86359B MW 8	WFHET_04-1.....		06/25/2018	SCHEDULED REDEMPTION.....		201,001	201,001	201,567	201,001	0	0	0	0	0	201,001	0	0	0	2,369	04/25/2034	1FM.....
92939F BA 6	WFRBS_14-C21 IS.....		06/01/2018	INTERFUND TRANSFER.....		625,328	0	877,993	690,752	0	(76,478)	0	(76,478)	0	614,274	0	11,054	11,054	89,173	08/01/2047	1FE.....
92939L AJ 5	WFRBS_14-C25.....		06/01/2018	INTERFUND TRANSFER.....		2,983,563	3,012,532	3,073,488	3,058,405	0	(2,414)	0	(2,414)	0	3,055,991	0	(72,427)	(72,427)	65,854	11/01/2047	1FM.....
96221T AG 2	WFRBS_14-LC14.....		06/01/2018	INTERFUND TRANSFER.....		823,321	802,500	826,510	818,366	0	(967)	0	(967)	0	817,399	0	5,922	5,922	17,458	03/01/2047	1FM.....

QE05.21

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
969457 BW 9	WILLIAMS COS INC		05/21/2018	MORGAN STANLEY & CO. LLC	144,504	144,504	125,640	128,538	0	768	0	768	0	129,306	0	15,198	15,198	2,712	06/24/2024	3FE	
88432C AS 5	WINDR_14-1A - ABS	C	05/31/2018	SCHEDULED REDEMPTION	4,545,000	4,545,000	4,545,000	4,545,000	0	0	0	0	0	4,545,000	0	0	0	92,244	04/18/2026	1FE	
88432C AU 0	WINDR_14-1A - ABS	C	05/31/2018	SCHEDULED REDEMPTION	7,504,000	7,504,000	7,504,688	7,504,193	0	(4,193)	0	(4,193)	0	7,500,000	0	0	0	152,217	04/18/2026	1FE	
88432C AW 6	WINDR_14-1A - ABS	C	05/31/2018	SCHEDULED REDEMPTION	4,655,000	4,655,000	4,655,000	4,655,000	0	0	0	0	0	4,655,000	0	0	0	114,842	04/18/2026	1FE	
96042C AL 5	WLAKE_15-2A		06/15/2018	SCHEDULED REDEMPTION	61,720	61,720	59,389	61,118	0	603	0	603	0	61,720	0	0	0	1,030	01/15/2021	1FE	
951681 AK 1	WSTC_12-1A - ABS	C	04/30/2018	SCHEDULED REDEMPTION	4,943,105	4,943,105	4,943,105	4,943,105	0	0	0	0	0	4,943,105	0	0	0	42,871	10/30/2023	1FE	
026609 AC 1	WYETH		06/01/2018	INTERFUND TRANSFER	2,897,963	2,461,000	2,506,209	2,478,697	0	(1,205)	0	(1,205)	0	2,477,493	0	420,470	420,470	133,817	03/01/2023	1FE	
98389B AH 3	XCEL ENERGY INC		06/01/2018	INTERFUND TRANSFER	6,314,101	4,874,000	5,415,208	5,334,425	0	(6,005)	0	(6,005)	0	5,328,421	0	985,681	985,681	290,409	07/01/2036	2FE	
983793 AF 7	XPO LOGISTICS INC		05/08/2018	BNP PARIBAS SECURITIES CORP	328,310	360,000	376,960	374,714	0	(1,328)	0	(1,328)	0	407,235	0	(35,535)	(35,535)	15,251	09/01/2023	4FE	
3899999	Total - Bonds - Industrial and Miscellaneous				1,594,404,901	1,474,458,563	1,472,512,944	1,431,216,147	0	(1,449,498)	0	(1,449,498)	0	1,454,340,620	0	140,032,628	140,032,628	50,452,388	XXX	XXX	
8399997	Total - Bonds - Part 4				2,151,029,759	1,943,657,140	1,985,816,232	1,846,248,459	0	(3,661,482)	0	(3,661,482)	0	1,963,272,637	(31,652)	187,757,121	187,725,470	63,656,194	XXX	XXX	
8399999	Total - Bonds				2,151,029,759	1,943,657,140	1,985,816,232	1,846,248,459	0	(3,661,482)	0	(3,661,482)	0	1,963,272,637	(31,652)	187,757,121	187,725,470	63,656,194	XXX	XXX	

**Preferred Stocks - Industrial and Miscellaneous**

03335* 11 8	HEALTHCARE SOLUTIONS INC		05/22/2018	CAPITAL DISTRIBUTION	50,000	65	1.00	65	65	0	0	0	0	65	0	0	0	13,583	XXX	RP6*V
89157@ 11 0	TOURNEAU ACQUISITION HOLDINGS INC		04/09/2018	CAPITAL DISTRIBUTION	908,259	0	1.00	0	0	0	0	0	0	0	0	0	0	0	XXX	P6A
89157@ 12 8	TOURNEAU ACQUISITION HOLDINGS INC		04/09/2018	CAPITAL DISTRIBUTION	908,259	0	1.00	0	0	0	0	0	0	0	0	0	0	0	XXX	P6A
8499999	Total - Preferred Stocks - Industrial and Miscellaneous				65	XXX	65	65	0	0	0	0	0	65	0	0	0	13,583	XXX	XXX
8999997	Total - Preferred Stocks - Part 4				65	XXX	65	65	0	0	0	0	0	65	0	0	0	13,583	XXX	XXX
8999999	Total - Preferred Stocks				65	XXX	65	65	0	0	0	0	0	65	0	0	0	13,583	XXX	XXX

**Common Stocks - Industrial and Miscellaneous**

BHM024 UF 1	TOURNEAU ACQUISITION HOLDINGS INC		04/11/2018	CAPITAL DISTRIBUTION	1,511,520	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	U
891990 T5 2	TOURNEAU ACQUISITION-WT CS		04/09/2018	HIMCO OPERATIONAL TRANSACTION	1,418,120	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	U
92999T D2 9	TOURNEAU ACQUISITION-WT JR PRFRD		04/09/2018	HIMCO OPERATIONAL TRANSACTION	507,460	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	U
92999T D1 1	TOURNEAU ACQUISITION-WT SR PRFRD		04/09/2018	HIMCO OPERATIONAL TRANSACTION	507,460	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	U
9099999	Total - Common Stocks - Industrial and Miscellaneous				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

**Common Stocks - Parent, Subsidiaries and Affiliates**

41661* 10 4	HARTFORD LIFE INTL HOLDING CO		04/27/2018	DIRECT WITH INSURER	1,000,000	478,310,379	XXX	478,310,379	1,204,360,010	(727,053,016)	0	0	(727,053,016)	0	478,310,379	0	0	0	860	XXX	K
02740# 10 7	AMERICAN MATURITY LIFE INSURANCE COMPANY		05/25/2018	DIRECT WITH INSURER	18,846	18,846	XXX	18,846	0	0	0	0	0	18,846	0	0	0	0	0	XXX	K
45069# 10 9	TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE CO		05/25/2018	DIRECT WITH INSURER	309,517,194	309,517,194	XXX	309,517,194	0	0	0	0	0	309,517,194	0	0	0	0	0	XXX	K
000000 00 0	HARTFORD INTERNATIONAL ASSET MANAGEMENT COMPANY, LTD		06/22/2018	DIRECT WITH INSURER	3,999,970	3,999,970	XXX	3,999,970	0	0	0	0	0	3,999,970	0	0	0	0	0	XXX	K
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates				791,846,389	791,846,389	XXX	791,846,389	1,204,360,010	(727,053,016)	0	0	(727,053,016)	0	791,846,389	0	0	0	860	XXX	XXX

**Common Stocks - Mutual Funds**

41664L 34 4	HARTFORD DIVERSIF INTL FUND CL Y..		05/25/2018	HIMCO OPERATIONAL TRANSACTION	17,626,653	200,415	XXX	88,149	194,372	(112,944)	0	0	(112,944)	0	88,149	0	112,266	112,266	6,720	XXX	U
-------------	------------------------------------	--	------------	-------------------------------	------------	---------	-----	--------	---------	-----------	---	---	-----------	---	--------	---	---------	---------	-------	-----	---

QE05.22

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
41664T 88 3	HARTFORD ENVIRONMENTAL OPRT CL I	..	05/25/2018	HIMCO OPERATIONAL TRANSACTION	.....830,564.780	.....10,000,000	XXX	.....8,349,137	.....10,365,448	..(2,016,311)	.....0	.....0	.....(2,016,311)	.....0	.....8,349,137	.....0	..1,650,863	.....1,650,863	.....988,297	XXX	U.....
41664R 33 3	HARTFORD LNG SHRT GLBL EQT CL Y.	..	05/25/2018	HIMCO OPERATIONAL TRANSACTION	.....431,379.608	.....5,120,467	XXX	.....4,268,001	.....5,146,359	.....(878,358)	.....0	.....0	.....(878,358)	.....0	.....4,267,992	.....0	.....852,475	.....852,475	.....207,207	XXX	U.....
9299999.	Total - Common Stocks - Mutual Funds.....					.....15,320,882	XXX	.....12,705,287	.....15,706,180	..(3,007,613)	.....0	.....0	.....(3,007,613)	.....0	.....12,705,278	.....0	..2,615,604	.....2,615,604	..1,202,225	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....					.....807,167,271	XXX	.....804,551,676	....1,220,066,190	(730,060,629)	.....0	.....0	..(730,060,629)	.....0	.....804,551,667	.....0	..2,615,604	.....2,615,604	..1,203,085	XXX	XXX
9799999.	Total - Common Stocks.....					.....807,167,271	XXX	.....804,551,676	....1,220,066,190	(730,060,629)	.....0	.....0	..(730,060,629)	.....0	.....804,551,667	.....0	..2,615,604	.....2,615,604	..1,203,085	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					.....807,167,336	XXX	.....804,551,741	....1,220,066,255	(730,060,629)	.....0	.....0	..(730,060,629)	.....0	.....804,551,732	.....0	..2,615,604	.....2,615,604	..1,216,668	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					2,958,197,095	XXX	2,790,367,973	...3,066,314,714	(730,060,629)	... (3,661,482)	.....0	..(733,722,111)	.....21,694	...2,767,824,369	... (31,652)	190,372,725	..190,341,074	64,872,862	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 7.



**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
<b>Purchased Options - Hedging Other - Call Options and Warrants</b>																						
SWPTN: 15Y RTR 3ML(3.08%) 02/28/28.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018	02/28/2028	.....0	...10,000,000	.....3.0900	.....0	.....725,000	.....0	.....855,510		.....855,510	.....130,510	.....0	.....0	.....0	.....0		0004.....
SWPTN: 20Y RTR 3ML(3.04%) 02/28/28.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018	02/28/2028	.....0	...5,000,000	.....3.0500	.....0	.....439,000	.....0	.....527,905		.....527,905	.....88,905	.....0	.....0	.....0	.....0		0004.....
SWPTN: 10Y RTR 3ML(3.21%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018	02/27/2025	.....0	...5,000,000	.....3.2100	.....0	.....285,000	.....0	.....317,245		.....317,245	.....32,245	.....0	.....0	.....0	.....0		0004.....
SWPTN: 15Y RTR 3ML(3.19%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018	02/27/2025	.....0	...20,000,000	.....3.1900	.....0	.....1,499,000	.....0	.....1,715,720		.....1,715,720	.....216,720	.....0	.....0	.....0	.....0		0004.....
SWPTN: 20Y RTR 3ML(3.07%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018	02/27/2025	.....0	...5,000,000	.....3.0800	.....0	.....428,000	.....0	.....499,385		.....499,385	.....71,385	.....0	.....0	.....0	.....0		0004.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										.....0	.....3,376,000	.....0	.....3,915,765	XX	.....3,915,765	.....539,765	.....0	.....0	.....0	.....0		XXX XXX
<b>Purchased Options - Hedging Other - Put Options</b>																						
S&P IDX PUT @ 2400 12/21/18.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	11/02/2017	12/21/2018	.....0	...407,755,500	.....2,400.0000	.....0	.....0	.....0	.....(8,077,004)		.....(8,077,004)	.....(4,709,060)	.....0	.....0	.....0	.....0		0003.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....										.....0	.....0	.....0	.....(8,077,004)	XX	.....(8,077,004)	.....(4,709,060)	.....0	.....0	.....0	.....0		XXX XXX
0149999. Total-Purchased Options-Hedging Other.....										.....0	.....3,376,000	.....0	.....(4,161,239)	XX	.....(4,161,239)	.....(4,169,295)	.....0	.....0	.....0	.....0		XXX XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										.....0	.....3,376,000	.....0	.....3,915,765	XX	.....3,915,765	.....539,765	.....0	.....0	.....0	.....0		XXX XXX
0379999. Total-Purchased Options-Put Options.....										.....0	.....0	.....0	.....(8,077,004)	XX	.....(8,077,004)	.....(4,709,060)	.....0	.....0	.....0	.....0		XXX XXX
0429999. Total-Purchased Options.....										.....0	.....3,376,000	.....0	.....(4,161,239)	XX	.....(4,161,239)	.....(4,169,295)	.....0	.....0	.....0	.....0		XXX XXX
<b>Written Options - Hedging Other - Put Options</b>																						
SWPTN: 15Y RTP 3ML(3.08%) 02/28/28.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018	02/28/2028	.....0	...10,000,000	.....3.0900	.....0	.....(711,000)	.....0	.....(747,480)		.....(747,480)	.....(36,480)	.....0	.....0	.....0	.....0		0004.....
SWPTN: 20Y RTP 3ML(3.04%) 02/28/28.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018	02/28/2028	.....0	...5,000,000	.....3.0500	.....0	.....(426,000)	.....0	.....(458,290)		.....(458,290)	.....(32,290)	.....0	.....0	.....0	.....0		0004.....
SWPTN: 10Y RTP 3ML(3.21%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018	02/27/2025	.....0	...5,000,000	.....3.2100	.....0	.....(248,000)	.....0	.....(245,145)		.....(245,145)	.....2,855	.....0	.....0	.....0	.....0		0004.....
SWPTN: 15Y RTP 3ML(3.19%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018	02/27/2025	.....0	...20,000,000	.....3.1900	.....0	.....(1,308,100)	.....0	.....(1,309,840)		.....(1,309,840)	.....(1,740)	.....0	.....0	.....0	.....0		0004.....
SWPTN: 20Y RTP 3ML(3.07%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018	02/27/2025	.....0	...5,000,000	.....3.0800	.....0	.....(417,000)	.....0	.....(426,545)		.....(426,545)	.....(9,545)	.....0	.....0	.....0	.....0		0004.....
0519999. Total-Written Options-Hedging Other-Put Options.....										.....0	.....(3,110,100)	.....0	.....(3,187,300)	XX	.....(3,187,300)	.....(77,200)	.....0	.....0	.....0	.....0		XXX XXX
0569999. Total-Written Options-Hedging Other.....										.....0	.....(3,110,100)	.....0	.....(3,187,300)	XX	.....(3,187,300)	.....(77,200)	.....0	.....0	.....0	.....0		XXX XXX
0799999. Total-Written Options-Put Options.....										.....0	.....(3,110,100)	.....0	.....(3,187,300)	XX	.....(3,187,300)	.....(77,200)	.....0	.....0	.....0	.....0		XXX XXX
0849999. Total-Written Options.....										.....0	.....(3,110,100)	.....0	.....(3,187,300)	XX	.....(3,187,300)	.....(77,200)	.....0	.....0	.....0	.....0		XXX XXX
<b>Swaps - Hedging Effective - Interest Rate</b>																						
SWP: 2.78%(3ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	BARCLAYS BANK PLC	12/12/2008	12/16/2018	.....0	...30,000,000	2.78%(3ML)...	.....0	.....0	.....125,590	.....0		.....45,963	.....0	.....0	.....0	.....0	.....102,068		99/100.....
SWP: 1.69%(1ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	DEUTSCHE BANK, AG	11/18/2011	12/16/2018	.....0	...100,000,000	1.69%(1ML)...	.....0	.....0	.....(39,379)	.....0		.....(255,880)	.....0	.....0	.....0	.....0	.....340,226		100/100.....
SWP: 1.69%(1ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	DEUTSCHE BANK, AG	11/18/2011	12/16/2018	.....0	...40,000,000	1.69%(1ML)...	.....0	.....0	.....(15,752)	.....0		.....(102,352)	.....0	.....0	.....0	.....0	.....136,090		100/100.....
SWP: 1.71%(1ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	CITIBANK, N.A....	11/18/2011	12/16/2018	.....0	...50,000,000	1.71%(1ML)...	.....0	.....0	.....(14,065)	.....0		.....(122,806)	.....0	.....0	.....0	.....0	.....170,113		100/100.....
SWP: 2.06%(3ML) 03/07/22.....	Bond Portfolio.....	D PART 1	A.....	BARCLAYS BANK PLC	03/05/2012	03/07/2022	.....0	...150,000,000	2.06%(3ML)...	.....0	.....0	.....150,514	.....0		.....(4,215,459)	.....0	.....0	.....0	.....0	.....1,440,248		100/100.....

QE06

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 2.12%(3ML) 03/13/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	03/09/2012	03/13/2022	.....0	..150,000,000	2.12%(3ML)...	.....0	.....0	.....153,339	.....0	...	.....(4,013,997)	.....0	.....0	.....0	.....0	.....1,443,455	.....	100/100.....
SWP: 1.24%(3ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	08/28/2015	12/16/2018	.....0	..50,000,000	1.24%(3ML)...	.....0	.....0	.....(176,183)	.....0	...	.....(275,445)	.....0	.....0	.....0	.....0	.....170,113	.....	99/100.....
SWP: 1.99%(1ML) 03/20/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	03/20/2022	.....0	..380,000,000	1.99%(1ML)...	.....0	.....0	.....423,594	.....0	...	.....(10,436,510)	.....0	.....0	.....0	.....0	.....3,666,206	.....	99/100.....
SWP: 2.11%(3ML) 03/16/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	03/16/2022	.....0	..200,000,000	2.11%(3ML)...	.....0	.....0	.....171,266	.....0	...	.....(5,386,278)	.....0	.....0	.....0	.....0	.....1,926,740	.....	99/100.....
SWP: 1.49%(3ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	12/16/2018	.....0	..230,000,000	1.49%(3ML)...	.....0	.....0	.....(525,244)	.....0	...	.....(1,006,722)	.....0	.....0	.....0	.....0	.....782,519	.....	89/100.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										.....0	.....0	.....253,679	.....0	XX	.....(25,769,485)	.....0	.....0	.....0	.....0	.....10,177,777	XXX	XXX

**Swaps - Hedging Effective - Foreign Exchange**

CSWP: USD 5.97%(EUR 5.38%) 04/29/24.....	W9801LCS7 - VATTENFALL TREASURY AB.....	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.....	08/25/2004	04/29/2024	.....0	..12,223,235	USD 5.97%(EUR 5.38%)	.....0	.....0	.....43,424	.....421,000	...	.....(1,053,394)	.....0	.....332,500	.....0	.....0	.....147,638	.....	100/100.....
CSWP: USD 5.75%(EUR 5.38%) 04/29/24.....	W9801LCS7 - VATTENFALL TREASURY AB.....	D PART 1	D.....	HSBC BANK USA 1E8VN30JCEQV1H4R804.....	10/18/2004	04/29/2024	.....0	..15,511,267	USD 5.75%(EUR 5.38%)	.....0	.....0	.....61,768	.....1,011,600	...	.....(465,960)	.....0	.....399,000	.....0	.....0	.....187,353	.....	100/100.....
CSWP: USD 5.79%(GBP 5.50%) 06/05/26.....	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC.....	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.....	10/20/2004	06/05/2026	.....0	..21,920,860	USD 5.79%(GBP 5.50%)	.....0	.....0	.....194,335	.....6,063,900	...	.....5,333,963	.....0	.....399,750	.....0	.....0	.....308,784	.....	100/100.....
CSWP: EUR 10YLIBR(USD 5.84%) 08/01/21.....	Liability.....	N/A.....	D.....	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	07/18/2006	08/01/2021	.....0	..93,693,784	EUR 10YLIBR(USD 5.84%)	.....0	.....0	.....0	.....(6,127,464)	@	.....(11,132,779)	.....1	.....(2,493,716)	.....0	.....0	.....823,548	.....	100/100.....
CSWP: USD 3.00%(EUR 0.98%) 10/27/24.....	D8286#AA8 - SIRONA DENTAL SERVICES GMBH.....	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.....	10/05/2016	10/27/2024	.....0	..3,364,500	USD 3.00%(EUR 0.98%)	.....0	.....0	.....32,894	.....(142,650)	...	.....(291,050)	.....0	.....99,750	.....0	.....0	.....42,330	.....	100/100.....
CSWP: USD 3.20%(EUR 1.34%) 10/31/26.....	031100G*5 - AMETEK INC.....	D PART 1	D.....	CITIBANK, N.A. E57ODZWZ7FF32WEFA76.....	10/14/2016	10/31/2026	.....0	..3,303,000	USD 3.20%(EUR 1.34%)	.....0	.....0	.....28,790	.....(201,600)	...	.....(390,841)	.....0	.....99,750	.....0	.....0	.....47,701	.....	100/100.....
CSWP: USD 4.00%(EUR 1.84%) 12/07/27.....	B9550@AA9 - UMICORE SA.....	D PART 1	D.....	CITIBANK, N.A. E57ODZWZ7FF32WEFA76.....	04/05/2017	12/07/2027	.....0	..5,331,571	USD 4.00%(EUR 1.84%)	.....0	.....0	.....52,440	.....(506,179)	...	.....(733,239)	.....0	.....166,250	.....0	.....0	.....81,922	.....	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										.....0	.....0	.....413,652	.....518,607	XX	.....(8,733,300)	.....1	.....(996,716)	.....0	.....0	.....1,639,276	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										.....0	.....0	.....667,332	.....518,607	XX	.....(34,502,785)	.....1	.....(996,716)	.....0	.....0	.....11,817,054	XXX	XXX

**Swaps - Hedging Other - Interest Rate**

SWP: 3ML(5.68%) 05/23/26.....	OFFSET.....	OFFSET.	C.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86.....	05/19/2006	05/23/2026	.....0	..115,000,000	3ML(5.68%)...	.....0	.....0	.....(2,181,195)	.....(22,775,066)	...	.....(22,775,066)	.....6,727,441	.....0	.....0	.....0	.....1,616,289	.....	0001.....
SWP: 3ML(5.64%) 06/06/21.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/02/2006	06/06/2021	.....0	..64,750,000	3ML(5.64%)...	.....0	.....0	.....(1,211,857)	.....(5,056,239)	...	.....(5,056,239)	.....2,338,324	.....0	.....0	.....0	.....554,831	.....	0001.....
SWP: 3ML(5.64%) 06/06/21.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/02/2006	06/06/2021	.....0	..27,750,000	3ML(5.64%)...	.....0	.....0	.....(519,367)	.....(2,166,959)	...	.....(2,166,959)	.....1,002,139	.....0	.....0	.....0	.....237,785	.....	0001.....
SWP: 3ML(5.66%) 06/08/21.....	OFFSET.....	OFFSET.	C.....	MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48.....	06/06/2006	06/08/2021	.....0	..28,000,000	3ML(5.66%)...	.....0	.....0	.....(526,226)	.....(2,217,045)	...	.....(2,217,045)	.....1,015,204	.....0	.....0	.....0	.....240,151	.....	0001.....
SWP: 3ML(5.63%) 06/16/21.....	OFFSET.....	OFFSET.	C.....	MERRILL LYNCH CAP SV GDWTX03601TB7DW3U69.....	06/14/2006	06/16/2021	.....0	..93,000,000	3ML(5.63%)...	.....0	.....0	.....(1,712,719)	.....(7,336,505)	...	.....(7,336,505)	.....3,359,724	.....0	.....0	.....0	.....800,608	.....	0001.....
SWP: 3ML(5.63%) 06/16/21.....	OFFSET.....	OFFSET.	C.....	MERRILL LYNCH CAP SV GDWTX03601TB7DW3U69.....	06/14/2006	06/16/2021	.....0	..46,500,000	3ML(5.63%)...	.....0	.....0	.....(856,359)	.....(3,668,252)	...	.....(3,668,252)	.....1,679,862	.....0	.....0	.....0	.....400,304	.....	0001.....
SWP: ZERO 3ML(5.19%) 01/25/46.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/18/2007	01/25/2046	.....0	..26,100,000	3ML(5.19%)...	.....0	.....0	.....(858,735)	.....(43,437,539)	...	.....(43,437,539)	.....8,949,885	.....0	.....0	.....0	.....685,489	.....	0001.....
SWP: ZERO 1ML(5.19%) 08/11/45.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.....	12/18/2007	08/11/2045	.....0	..55,300,000	1ML(5.19%)...	.....0	.....0	.....(1,879,734)	.....(94,096,680)	...	.....(94,096,680)	.....17,858,333	.....0	.....0	.....0	.....1,440,304	.....	0001.....

QE06.1

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: ZERO 1ML(5.20%) 09/13/45.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/18/2007	09/13/2045	.....0	25,188,000	1ML(5.20%)...	.....0	.....0	.....(858,481)	.....(43,215,128)	.....	.....(43,215,128)	.....8,176,367	.....0	.....0	.....0	.....657,120	.....	0001.....
SWP: ZERO 3ML(5.24%) 08/10/34.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/18/2007	08/10/2034	.....0	36,657,000	3ML(5.24%)...	.....0	.....0	.....(1,239,044)	.....(30,589,721)	.....	.....(30,589,721)	.....7,035,776	.....0	.....0	.....0	.....735,959	.....	0001.....
SWP: ZERO 3ML(5.13%) 10/12/24.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88...	12/19/2007	10/12/2024	.....0	37,441,000	3ML(5.13%)...	.....0	.....0	.....(1,189,535)	.....(9,984,300)	.....	.....(9,984,300)	.....3,397,749	.....0	.....0	.....0	.....469,523	.....	0001.....
SWP: ZERO 1ML(5.21%) 07/28/35.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	12/19/2007	07/28/2035	.....0	54,600,000	1ML(5.21%)...	.....0	.....0	.....(1,863,130)	.....(48,944,102)	.....	.....(48,944,102)	.....10,914,263	.....0	.....0	.....0	.....1,128,507	.....	0001.....
SWP: ZERO 1ML(5.17%) 07/21/45.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	12/19/2007	07/21/2045	.....0	53,170,000	1ML(5.17%)...	.....0	.....0	.....(1,791,916)	.....(88,878,483)	.....	.....(88,878,483)	.....17,002,976	.....0	.....0	.....0	.....1,383,358	.....	0001.....
SWP: 3ML(5.02%) 11/15/41.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	12/20/2007	11/15/2041	.....0	100,000,000	3ML(5.02%)...	.....0	.....0	.....(1,571,361)	.....(36,267,375)	.....	.....(36,267,375)	.....9,982,229	.....0	.....0	.....0	.....2,418,394	.....	0001.....
SWP: 1ML(5.00%) 09/13/46.....	OFFSET.....	OFFSET.	A.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86....	12/20/2007	09/13/2046	.....0	50,000,000	1ML(5.00%)...	.....0	.....0	.....(809,283)	.....(21,781,519)	.....	.....(21,781,519)	.....5,426,894	.....0	.....0	.....0	.....1,328,172	.....	0001.....
SWP: 3ML(5.00%) 08/10/56.....	OFFSET.....	OFFSET.	A.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86....	12/20/2007	08/10/2056	.....0	50,000,000	3ML(5.00%)...	.....0	.....0	.....(779,090)	.....(25,584,592)	.....	.....(25,584,592)	.....6,671,908	.....0	.....0	.....0	.....1,543,934	.....	0001.....
SWP: 3ML(5.02%) 06/07/41.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/20/2007	06/07/2041	.....0	50,000,000	3ML(5.02%)...	.....0	.....0	.....(780,879)	.....(17,894,099)	.....	.....(17,894,099)	.....4,933,037	.....0	.....0	.....0	.....1,197,743	.....	0001.....
SWP: ZERO 4.47%(1ML) 08/11/45.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	05/04/2010	08/11/2045	.....0	86,798,210	4.47%(1ML)...	.....0	.....0	.....1,929,342	.....77,662,627	.....	.....77,662,627	.....(19,834,735)	.....0	.....0	.....0	.....2,260,683	.....	0001.....
SWP: ZERO 4.29%(3ML) 08/10/34.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88...	05/06/2010	08/10/2034	.....0	60,400,000	4.29%(3ML)...	.....0	.....0	.....1,201,785	.....21,846,133	.....	.....21,846,133	.....(8,462,477)	.....0	.....0	.....0	.....1,212,645	.....	0001.....
SWP: ZERO 4.27%(1ML) 07/28/35.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/06/2010	07/28/2035	.....0	90,000,000	4.27%(1ML)...	.....0	.....0	.....1,828,529	.....36,667,288	.....	.....36,667,288	.....(12,761,618)	.....0	.....0	.....0	.....1,860,176	.....	0001.....
SWP: ZERO 4.18%(3ML) 10/12/24.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88...	05/04/2010	10/12/2024	.....0	61,500,000	4.18%(3ML)...	.....0	.....0	.....1,130,995	.....7,596,957	.....	.....7,596,957	.....(4,101,425)	.....0	.....0	.....0	.....771,231	.....	0001.....
SWP: ZERO 4.33%(1ML) 09/13/45.....	OFFSET.....	OFFSET.	A.....	HSBC BANK USA 1IE8VN30JCEQV1H4R804.....	05/06/2010	09/13/2045	.....0	42,250,000	4.33%(1ML)...	.....0	.....0	.....883,173	.....33,670,224	.....	.....33,670,224	.....(9,249,816)	.....0	.....0	.....0	.....1,102,244	.....	0001.....
SWP: 3ML(4.12%) 09/01/40.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88...	07/01/2011	09/01/2040	.....0	5,100,000	3ML(4.12%)...	.....0	.....0	.....(56,862)	.....(961,269)	.....	.....(961,269)	.....456,683	.....0	.....0	.....0	.....120,118	.....	0001.....
SWP: 3ML(3.58%) 09/01/40.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88...	08/03/2011	09/01/2040	.....0	15,600,000	3ML(3.58%)...	.....0	.....0	.....(131,791)	.....(1,524,681)	.....	.....(1,524,681)	.....1,307,110	.....0	.....0	.....0	.....367,421	.....	0001.....
SWP: 3ML(2.19%) 02/01/21.....	OFFSET.....	OFFSET.	A.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	08/23/2011	02/01/2021	.....0	6,000,000	3ML(2.19%)...	.....0	.....0	.....(8,308)	.....97,415	.....	.....97,415	.....103,015	.....0	.....0	.....0	.....48,323	.....	0001.....
SWP: 2.06%(3ML) 02/01/21.....	OFFSET.....	OFFSET.	A.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76....	11/02/2011	02/01/2021	.....0	6,000,000	2.06%(3ML)...	.....0	.....0	.....4,483	.....(116,465)	.....	.....(116,465)	.....(99,244)	.....0	.....0	.....0	.....48,323	.....	0001.....
SWP: 3ML(2.88%) 09/01/40.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/10/2011	09/01/2040	.....0	6,400,000	3ML(2.88%)...	.....0	.....0	.....(31,468)	.....80,905	.....	.....80,905	.....474,205	.....0	.....0	.....0	.....150,737	.....	0001.....
SWP: 2.51%(3ML) 05/23/26.....	OFFSET.....	OFFSET.	C.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/17/2011	05/23/2026	.....0	115,000,000	2.51%(3ML)...	.....0	.....0	.....356,720	.....(3,223,413)	.....	.....(3,223,413)	.....(4,617,999)	.....0	.....0	.....0	.....1,616,289	.....	0001.....
SWP: 2.78%(3ML) 08/10/56.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/17/2011	08/10/2056	.....0	50,000,000	2.78%(3ML)...	.....0	.....0	.....223,090	.....(1,638,598)	.....	.....(1,638,598)	.....(4,820,026)	.....0	.....0	.....0	.....1,543,934	.....	0001.....
SWP: 2.84%(3ML) 06/07/41.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/10/2011	06/07/2041	.....0	50,000,000	2.84%(3ML)...	.....0	.....0	.....236,504	.....(931,994)	.....	.....(931,994)	.....(3,751,042)	.....0	.....0	.....0	.....1,197,743	.....	0001.....
SWP: 2.10%(3ML) 06/16/21.....	OFFSET.....	OFFSET.	C.....	ROYAL BANK OF SCOTLA RR3QWICWVWPCS8A4S074....	11/21/2011	06/16/2021	.....0	93,000,000	2.10%(3ML)...	.....0	.....0	.....68,944	.....(1,994,916)	.....	.....(1,994,916)	.....(1,731,414)	.....0	.....0	.....0	.....800,608	.....	0001.....
SWP: 2.16%(3ML) 06/06/21.....	OFFSET.....	OFFSET.	C.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/17/2011	06/06/2021	.....0	64,750,000	2.16%(3ML)...	.....0	.....0	.....87,150	.....(1,254,979)	.....	.....(1,254,979)	.....(1,226,562)	.....0	.....0	.....0	.....554,831	.....	0001.....
SWP: 2.77%(3ML) 09/01/40.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/05/2011	09/01/2040	.....0	15,600,000	2.77%(3ML)...	.....0	.....0	.....68,319	.....(479,992)	.....	.....(479,992)	.....(1,138,149)	.....0	.....0	.....0	.....367,421	.....	0001.....

QE06.2

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 2.44%(3ML) 09/01/40.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VP5I7OUK5573.....	07/02/2012	09/01/2040	.....0	5,100,000	2.44%(3ML).....	.....0	.....0	13,952	(439,645)		(439,645)	(354,367)	.....0	.....0	.....0	120,118	.....	0001.....
SWP: 2.44%(3ML) 09/01/40.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VP5I7OUK5573.....	07/02/2012	09/01/2040	.....0	6,400,000	2.44%(3ML).....	.....0	.....0	17,508	(551,711)		(551,711)	(444,695)	.....0	.....0	.....0	150,737	.....	0001.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	04/09/2014	04/11/2024	.....0	15,000,000	3ML(2.81%).....	.....0	.....0	(62,368)	76,405		76,405	527,904	.....0	.....0	.....0	180,410	.....	0001.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	04/09/2014	04/11/2024	.....0	30,000,000	3ML(2.81%).....	.....0	.....0	(124,736)	152,810		152,810	1,055,807	.....0	.....0	.....0	360,821	.....	0001.....
SWP: 2.57%(3ML) 04/11/24.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	05/15/2014	04/11/2024	.....0	9,000,000	2.57%(3ML).....	.....0	.....0	26,756	(158,598)		(158,598)	(305,386)	.....0	.....0	.....0	108,246	.....	0001.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/02/2014	04/11/2024	.....0	15,000,000	2.60%(3ML).....	.....0	.....0	46,731	(241,450)		(241,450)	(511,253)	.....0	.....0	.....0	180,410	.....	0001.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/02/2014	04/11/2024	.....0	14,000,000	2.60%(3ML).....	.....0	.....0	43,615	(225,353)		(225,353)	(477,170)	.....0	.....0	.....0	168,383	.....	0001.....
SWP: 2.66%(3ML) 04/11/24.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/03/2014	04/11/2024	.....0	7,000,000	2.66%(3ML).....	.....0	.....0	23,663	(93,853)		(93,853)	(240,560)	.....0	.....0	.....0	84,192	.....	0001.....
SWP: ZERO 2.70%(3ML) 01/25/46.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/18/2015	01/25/2046	.....0	82,105,270	2.70%(3ML).....	.....0	.....0	359,187	(6,977,677)		(6,977,677)	(10,171,886)	.....0	.....0	.....0	2,156,408	.....	0001.....
SWP: ZERO 2.51%(1ML) 07/21/45.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/22/2015	07/21/2045	.....0	173,208,000	2.51%(1ML).....	.....0	.....0	725,075	(18,507,917)		(18,507,917)	(19,332,008)	.....0	.....0	.....0	4,506,464	.....	0001.....
SWP: 2.01%(3ML) 06/06/21.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	06/06/2021	.....0	27,750,000	2.01%(3ML).....	.....0	.....0	16,607	(663,483)		(663,483)	(504,283)	.....0	.....0	.....0	237,785	.....	0001.....
SWP: 2.75%(3ML) 11/15/41.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	11/15/2041	.....0	100,000,000	2.75%(3ML).....	.....0	.....0	437,611	(4,358,871)		(4,358,871)	(7,699,583)	.....0	.....0	.....0	2,418,394	.....	0001.....
SWP: 2.00%(3ML) 06/08/21.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	06/08/2021	.....0	28,000,000	2.00%(3ML).....	.....0	.....0	14,176	(678,151)		(678,151)	(507,583)	.....0	.....0	.....0	240,151	.....	0001.....
SWP: 2.01%(3ML) 06/16/21.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	06/16/2021	.....0	46,500,000	2.01%(3ML).....	.....0	.....0	14,709	(1,124,925)		(1,124,925)	(845,321)	.....0	.....0	.....0	400,304	.....	0001.....
SWP: 2.65%(1ML) 09/13/46.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	09/13/2046	.....0	50,000,000	2.65%(1ML).....	.....0	.....0	223,033	(2,265,079)		(2,265,079)	(4,064,485)	.....0	.....0	.....0	1,328,172	.....	0001.....
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....0	75,000,000	2.56%(3ML).....	.....0	.....0	211,315	(6,281,170)		(6,281,170)	(6,216,613)	.....0	.....0	.....0	2,029,143	.....	0002.....
SWP: 2.50%(3ML) 10/05/67.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/05/2067	.....0	250,000,000	2.50%(3ML).....	.....0	.....0	0	(8,415,580)		(8,415,580)	(9,666,775)	.....0	.....0	.....0	8,776,623	.....	0002.....
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....0	75,000,000	2.56%(3ML).....	.....0	.....0	209,628	(6,350,279)		(6,350,279)	(6,212,084)	.....0	.....0	.....0	2,029,143	.....	0002.....
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....0	70,000,000	2.56%(3ML).....	.....0	.....0	195,127	(5,948,428)		(5,948,428)	(5,796,536)	.....0	.....0	.....0	1,893,867	.....	0002.....
SWP: 2.55%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....0	70,000,000	2.55%(3ML).....	.....0	.....0	193,727	(6,005,762)		(6,005,762)	(5,792,779)	.....0	.....0	.....0	1,893,867	.....	0002.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										.....0	.....0	(10,252,993)	(407,457,079)	XX	(407,457,079)	(30,541,040)	.....0	.....0	.....0	60,124,839	XXX	XXX

QE06.3

**Swaps - Hedging Other - Credit Default**

CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	05/09/2018	02/17/2051	.....0	1,233	CREDIT EVENT(0.96%).....	.....0	.....0	(2)	256		256	256	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	07/26/2016	02/17/2051	.....0	545	CREDIT EVENT(0.96%).....	.....0	.....0	(3)	113		113	25	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	06/28/2016	02/17/2051	.....0	586	CREDIT EVENT(0.96%).....	.....0	.....0	(3)	121		121	27	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	02/29/2016	02/17/2051	.....0	1,209	CREDIT EVENT(0.96%).....	.....0	.....0	(6)	251		251	56	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	11/27/2015	02/17/2051	.....0	248	CREDIT EVENT(0.96%).....	.....0	.....0	(1)	52		52	11	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	10/27/2015	02/17/2051	.....0	1,188	CREDIT EVENT(0.96%).....	.....0	.....0	(6)	246		246	55	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	08/31/2015	02/17/2051	.....0	342	CREDIT EVENT(0.96%).....	.....0	.....0	(2)	71		71	16	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	04/28/2015	02/17/2051	.....0	128	CREDIT EVENT(0.96%).....	.....0	.....0	(1)	27		27	6	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	08/25/2014	02/17/2051	.....0	0	CREDIT EVENT(0.96%).....	.....0	.....0	0	0		0	0	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	05/30/2014	02/17/2051	.....0	3,176	CREDIT EVENT(0.96%).....	.....0	.....0	(15)	658		658	146	.....0	.....0	.....0	.....0	5.....	0001.....

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	04/25/2014	02/17/2051	0	461	CREDIT EVENT(0.96%)	0	0	(2)	96		96	21	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/25/2014	02/17/2051	0	2,480	CREDIT EVENT(0.96%)	0	0	(12)	514		514	114	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/20/2008	02/17/2051	0	10,479,841	CREDIT EVENT(0.96%)	2,754,675	0	491,722	2,172,471		2,172,471	483,121	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	12/27/2016	02/17/2051	0	206	CREDIT EVENT(0.96%)	0	0	(1)	43		43	9	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/29/2016	02/17/2051	0	47	CREDIT EVENT(0.96%)	0	0	(0)	10		10	2	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/29/2015	02/17/2051	0	2,087	CREDIT EVENT(0.96%)	0	0	(10)	433		433	96	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/26/2015	02/17/2051	0	18	CREDIT EVENT(0.96%)	0	0	(0)	4		4	1	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/25/2014	02/17/2051	0	7,896	CREDIT EVENT(0.96%)	0	0	(38)	1,637		1,637	364	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	01/29/2014	02/17/2051	0	231	CREDIT EVENT(0.96%)	0	0	(1)	48		48	11	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	05/09/2018	02/17/2051	0	1,233	0.96%(CREDIT EVENT)	0	0	2	(256)		(256)	(256)	0	0	0	1,233	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	12/27/2016	02/17/2051	0	206	0.96%(CREDIT EVENT)	0	0	1	(43)		(43)	(9)	0	0	0	206	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	06/28/2016	02/17/2051	0	586	0.96%(CREDIT EVENT)	0	0	3	(121)		(121)	(27)	0	0	0	586	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/29/2016	02/17/2051	0	47	0.96%(CREDIT EVENT)	0	0	0	(10)		(10)	(2)	0	0	0	47	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	11/27/2015	02/17/2051	0	248	0.96%(CREDIT EVENT)	0	0	1	(52)		(52)	(11)	0	0	0	248	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	10/27/2015	02/17/2051	0	1,188	0.96%(CREDIT EVENT)	0	0	6	(246)		(246)	(55)	0	0	0	1,188	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	09/29/2015	02/17/2051	0	2,087	0.96%(CREDIT EVENT)	0	0	10	(433)		(433)	(96)	0	0	0	2,087	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	04/28/2015	02/17/2051	0	128	0.96%(CREDIT EVENT)	0	0	1	(27)		(27)	(6)	0	0	0	128	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/26/2015	02/17/2051	0	18	0.96%(CREDIT EVENT)	0	0	0	(4)		(4)	(1)	0	0	0	18	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	05/30/2014	02/17/2051	0	3,176	0.96%(CREDIT EVENT)	0	0	15	(658)		(658)	(146)	0	0	0	3,176	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	04/25/2014	02/17/2051	0	461	0.96%(CREDIT EVENT)	0	0	2	(96)		(96)	(21)	0	0	0	461	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/25/2014	02/17/2051	0	7,896	0.96%(CREDIT EVENT)	0	0	38	(1,637)		(1,637)	(364)	0	0	0	7,896	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	01/30/2014	02/17/2051	0	231	0.96%(CREDIT EVENT)	0	0	1	(48)		(48)	(11)	0	0	0	231	5	0001

QE064

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/18/2008	02/17/2051	0	10,479,841	0.96%(CREDIT EVENT)	(3,524,943)	0	(491,742)	(2,172,471)		(2,172,471)	(483,121)	0	0	0	10,479,841	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	07/26/2016	02/17/2051	0	545	0.96%(CREDIT EVENT)	0	0	3	(113)		(113)	(25)	0	0	0	545	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	02/29/2016	02/17/2051	0	1,209	0.96%(CREDIT EVENT)	0	0	6	(251)		(251)	(56)	0	0	0	1,209	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/31/2015	02/17/2051	0	342	0.96%(CREDIT EVENT)	0	0	2	(71)		(71)	(16)	0	0	0	342	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/26/2014	02/17/2051	0	0	0.96%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	02/25/2014	02/17/2051	0	2,480	0.96%(CREDIT EVENT)	0	0	12	(514)		(514)	(114)	0	0	0	2,480	5	0001
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008	02/15/2051	0	163	0.96%(CREDIT EVENT)(0.35% CREDIT EVENT(0.35%))	20	0	(13)	0		0	(1,186)	0	0	0	0	1	0001
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	08/10/2016	02/15/2051	0	36	0.96%(CREDIT EVENT)(0.35% CREDIT EVENT(0.35%))	0	0	(0)	0		0	(0)	0	0	0	0	1	0001
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008	02/15/2051	0	163	0.96%(CREDIT EVENT)(0.35% CREDIT EVENT(0.35%))	20	0	(0)	0		0	(0)	0	0	0	0	1	0001
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	08/09/2016	02/15/2051	0	36	0.96%(CREDIT EVENT)(0.35% CREDIT EVENT(0.35%))	0	0	(0)	0		0	(0)	0	0	0	0	1	0001
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	08/10/2016	02/15/2051	0	11	0.96%(CREDIT EVENT)(0.35% CREDIT EVENT(0.35%))	0	0	0	0		0	(0)	0	0	0	0	1	0001
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008	02/15/2051	0	50	0.96%(CREDIT EVENT)(0.35% CREDIT EVENT(0.35%))	6	0	(0)	0		0	(0)	0	0	0	0	1	0001
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008	02/15/2051	0	163	0.35%(CREDIT EVENT)	(15)	0	13	(0)		(0)	1,186	0	0	0	163	1	0001
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/10/2016	02/15/2051	0	36	0.35%(CREDIT EVENT)	0	0	0	(0)		(0)	0	0	0	0	36	1	0001
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/10/2016	02/15/2051	0	36	0.35%(CREDIT EVENT)	0	0	0	(0)		(0)	0	0	0	0	36	1	0001
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008	02/15/2051	0	163	0.35%(CREDIT EVENT)	(15)	0	0	(0)		(0)	0	0	0	0	163	1	0001
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/10/2016	02/15/2051	0	11	0.35%(CREDIT EVENT)	0	0	0	(0)		(0)	0	0	0	0	11	1	0001
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008	02/15/2051	0	50	0.35%(CREDIT EVENT)	(5)	0	0	(0)		(0)	0	0	0	0	50	1	0001
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86	05/13/2009	10/12/2052	0	1,571,963	0.84%(CREDIT EVENT)	762,402	0	(5,697)	140,062		140,062	(2,987)	0	0	0	0	1	0001
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QVICWIPCS8A4S074	05/13/2009	10/12/2052	0	1,571,963	0.84%(CREDIT EVENT)	795,806	0	(5,697)	140,062		140,062	(2,987)	0	0	0	0	1	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86	07/28/2017	03/15/2049	0	0	1.09%(CREDIT EVENT)	0	0	0	0		0	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86	03/29/2016	03/15/2049	0	1	1.09%(CREDIT EVENT)	0	0	0	0		0	0	0	0	0	0	4	0001

QE06.5

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86.....	11/27/2015	03/15/2049	.....0	.....21	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....5		.....5	.....1	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86.....	08/31/2015	03/15/2049	.....0	.....498	CREDIT EVENT(1.09% )	.....0	.....0	.....(3)	.....124		.....124	.....12	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86.....	07/28/2015	03/15/2049	.....0	.....6	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....1		.....1	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86.....	12/01/2014	03/15/2049	.....0	.....829	CREDIT EVENT(1.09% )	.....0	.....0	.....(5)	.....207		.....207	.....20	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86.....	10/29/2014	03/15/2049	.....0	.....813	CREDIT EVENT(1.09% )	.....0	.....0	.....(4)	.....203		.....203	.....20	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86.....	06/20/2016	03/15/2049	.....0	.....9,031	CREDIT EVENT(1.09% )	.....0	.....0	.....(49)	.....2,255		.....2,255	.....221	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86.....	10/27/2015	03/15/2049	.....0	.....1,761	CREDIT EVENT(1.09% )	.....0	.....0	.....(10)	.....440		.....440	.....43	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86.....	01/30/2015	03/15/2049	.....0	.....385	CREDIT EVENT(1.09% )	.....0	.....0	.....(2)	.....96		.....96	.....9	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86.....	08/26/2014	03/15/2049	.....0	.....4	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....1		.....1	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86.....	07/29/2014	03/15/2049	.....0	.....2	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....1		.....1	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86.....	05/14/2009	03/15/2049	.....0	.....1,896,456	CREDIT EVENT(1.09% )	.....1,118,909	.....0	.....82,604	.....473,545		.....473,545	.....46,463	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	07/28/2017	03/15/2049	.....0	.....1	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....0		.....0	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	10/27/2015	03/15/2049	.....0	.....3,523	CREDIT EVENT(1.09% )	.....0	.....0	.....(19)	.....880		.....880	.....86	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	01/30/2015	03/15/2049	.....0	.....771	CREDIT EVENT(1.09% )	.....0	.....0	.....(4)	.....193		.....193	.....19	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	08/26/2014	03/15/2049	.....0	.....7	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....2		.....2	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	06/20/2016	03/15/2049	.....0	.....18,061	CREDIT EVENT(1.09% )	.....0	.....0	.....(99)	.....4,510		.....4,510	.....443	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	03/29/2016	03/15/2049	.....0	.....2	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....1		.....1	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	11/27/2015	03/15/2049	.....0	.....42	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....11		.....11	.....1	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	08/31/2015	03/15/2049	.....0	.....996	CREDIT EVENT(1.09% )	.....0	.....0	.....(5)	.....249		.....249	.....24	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	07/28/2015	03/15/2049	.....0	.....11	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....3		.....3	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	12/01/2014	03/15/2049	.....0	.....1,658	CREDIT EVENT(1.09% )	.....0	.....0	.....(9)	.....414		.....414	.....41	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	10/29/2014	03/15/2049	.....0	.....1,626	CREDIT EVENT(1.09% )	.....0	.....0	.....(9)	.....406		.....406	.....40	.....0	.....0	.....0	.....0	4.....	0001.....

QE066

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	07/29/2014	03/15/2049	.....0	.....5	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....1		.....1	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	05/14/2009	03/15/2049	.....0	3,792,913	CREDIT EVENT(1.09% )	2,237,819	.....0	165,109	947,090		947,090	92,926	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	12/27/2016	02/17/2051	.....0	.....164	CREDIT EVENT(0.96% )	.....0	.....0	(1)	34		34	.....8	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	03/29/2016	02/17/2051	.....0	.....37	CREDIT EVENT(0.96% )	.....0	.....0	(0)	8		8	.....2	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	09/29/2015	02/17/2051	.....0	.....1,670	CREDIT EVENT(0.96% )	.....0	.....0	(8)	346		346	.....77	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	03/26/2015	02/17/2051	.....0	.....15	CREDIT EVENT(0.96% )	.....0	.....0	(0)	3		3	.....1	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	04/25/2014	02/17/2051	.....0	.....369	CREDIT EVENT(0.96% )	.....0	.....0	(2)	76		76	.....17	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	01/29/2014	02/17/2051	.....0	.....185	CREDIT EVENT(0.96% )	.....0	.....0	(1)	38		38	.....9	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	07/26/2016	02/17/2051	.....0	.....436	CREDIT EVENT(0.96% )	.....0	.....0	(2)	90		90	.....20	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	06/28/2016	02/17/2051	.....0	.....469	CREDIT EVENT(0.96% )	.....0	.....0	(2)	97		97	.....22	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	02/29/2016	02/17/2051	.....0	.....967	CREDIT EVENT(0.96% )	.....0	.....0	(5)	200		200	.....45	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	11/27/2015	02/17/2051	.....0	.....199	CREDIT EVENT(0.96% )	.....0	.....0	(1)	41		41	.....9	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	10/27/2015	02/17/2051	.....0	.....951	CREDIT EVENT(0.96% )	.....0	.....0	(5)	197		197	.....44	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	08/31/2015	02/17/2051	.....0	.....274	CREDIT EVENT(0.96% )	.....0	.....0	(1)	57		57	.....13	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	04/28/2015	02/17/2051	.....0	.....102	CREDIT EVENT(0.96% )	.....0	.....0	(0)	21		21	.....5	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	08/26/2014	02/17/2051	.....0	.....0	CREDIT EVENT(0.96% )	.....0	.....0	.....0	.....0		.....0	.....0	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	05/30/2014	02/17/2051	.....0	2,540	CREDIT EVENT(0.96% )	.....0	.....0	(12)	527		527	.....117	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	03/25/2014	02/17/2051	.....0	6,317	CREDIT EVENT(0.96% )	.....0	.....0	(30)	1,309		1,309	.....291	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	02/25/2014	02/17/2051	.....0	1,984	CREDIT EVENT(0.96% )	.....0	.....0	(10)	411		411	.....91	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	05/14/2009	02/17/2051	.....0	8,383,873	CREDIT EVENT(0.96% )	5,533,356	.....0	393,378	1,737,977		1,737,977	386,497	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	05/09/2018	02/17/2051	.....0	987	CREDIT EVENT(0.96% )	.....0	.....0	(2)	205		205	.....205	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02.....	05/19/2009	10/12/2052	.....0	1,571,963	0.84%(CREDIT EVENT)	(554,117)	.....0	5,697	(140,062)		(140,062)	.....2,987	.....0	.....0	.....0	1,571,963	1.....	0001.....

QE06.7



**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET	B	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/19/2009	10/12/2052	0	1,571,963	0.84%(CREDIT EVENT)	(565,907)	0	5,697	(140,062)		(140,062)	2,987	0	0	0	1,571,963	1	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/20/2016	03/15/2049	0	18,061	1.09%(CREDIT EVENT)	0	0	99	(4,510)		(4,510)	(443)	0	0	0	18,061	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/31/2015	03/15/2049	0	996	1.09%(CREDIT EVENT)	0	0	5	(249)		(249)	(24)	0	0	0	996	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/01/2014	03/15/2049	0	1,658	1.09%(CREDIT EVENT)	0	0	9	(414)		(414)	(41)	0	0	0	1,658	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/29/2014	03/15/2049	0	5	1.09%(CREDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	5	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/28/2017	03/15/2049	0	1	1.09%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	1	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/29/2016	03/15/2049	0	2	1.09%(CREDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	2	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/27/2015	03/15/2049	0	42	1.09%(CREDIT EVENT)	0	0	0	(11)		(11)	(1)	0	0	0	42	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/27/2015	03/15/2049	0	3,523	1.09%(CREDIT EVENT)	0	0	19	(880)		(880)	(86)	0	0	0	3,523	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/28/2015	03/15/2049	0	11	1.09%(CREDIT EVENT)	0	0	0	(3)		(3)	(0)	0	0	0	11	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/30/2015	03/15/2049	0	771	1.09%(CREDIT EVENT)	0	0	4	(193)		(193)	(19)	0	0	0	771	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/29/2014	03/15/2049	0	1,626	1.09%(CREDIT EVENT)	0	0	9	(406)		(406)	(40)	0	0	0	1,626	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/26/2014	03/15/2049	0	7	1.09%(CREDIT EVENT)	0	0	0	(2)		(2)	(0)	0	0	0	7	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/19/2009	03/15/2049	0	3,792,913	1.09%(CREDIT EVENT)	(1,858,527)	0	(165,108)	(947,090)		(947,090)	(92,926)	0	0	0	3,792,913	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	07/28/2017	03/15/2049	0	0	1.09%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	11/27/2015	03/15/2049	0	21	1.09%(CREDIT EVENT)	0	0	0	(5)		(5)	(1)	0	0	0	21	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	07/28/2015	03/15/2049	0	6	1.09%(CREDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	6	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	12/01/2014	03/15/2049	0	829	1.09%(CREDIT EVENT)	0	0	5	(207)		(207)	(20)	0	0	0	829	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	07/29/2014	03/15/2049	0	2	1.09%(CREDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	2	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	06/20/2016	03/15/2049	0	9,031	1.09%(CREDIT EVENT)	0	0	49	(2,255)		(2,255)	(221)	0	0	0	9,031	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	03/29/2016	03/15/2049	0	1	1.09%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	1	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	10/27/2015	03/15/2049	0	1,761	1.09%(CREDIT EVENT)	0	0	10	(440)		(440)	(43)	0	0	0	1,761	4	0001

QE068

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	08/31/2015	03/15/2049	0	498	1.09%(CREDIT EVENT)	0	0	3	(124)		(124)	(12)	0	0	0	498	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	01/30/2015	03/15/2049	0	385	1.09%(CREDIT EVENT)	0	0	2	(96)		(96)	(9)	0	0	0	385	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	10/29/2014	03/15/2049	0	813	1.09%(CREDIT EVENT)	0	0	4	(203)		(203)	(20)	0	0	0	813	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	08/26/2014	03/15/2049	0	4	1.09%(CREDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	4	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	05/19/2009	03/15/2049	0	1,896,456	1.09%(CREDIT EVENT)	(905,558)	0	(82,604)	(473,545)		(473,545)	(46,463)	0	0	0	1,896,456	4	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	12/27/2016	02/17/2051	0	164	0.96%(CREDIT EVENT)	0	0	1	(34)		(34)	(8)	0	0	0	164	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	03/29/2016	02/17/2051	0	37	0.96%(CREDIT EVENT)	0	0	0	(8)		(8)	(2)	0	0	0	37	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	10/27/2015	02/17/2051	0	951	0.96%(CREDIT EVENT)	0	0	5	(197)		(197)	(44)	0	0	0	951	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	03/26/2015	02/17/2051	0	15	0.96%(CREDIT EVENT)	0	0	0	(3)		(3)	(1)	0	0	0	15	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	04/25/2014	02/17/2051	0	369	0.96%(CREDIT EVENT)	0	0	2	(76)		(76)	(17)	0	0	0	369	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	01/30/2014	02/17/2051	0	185	0.96%(CREDIT EVENT)	0	0	1	(38)		(38)	(9)	0	0	0	185	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	05/09/2018	02/17/2051	0	987	0.96%(CREDIT EVENT)	0	0	2	(205)		(205)	(205)	0	0	0	987	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	07/26/2016	02/17/2051	0	436	0.96%(CREDIT EVENT)	0	0	2	(90)		(90)	(20)	0	0	0	436	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	06/28/2016	02/17/2051	0	469	0.96%(CREDIT EVENT)	0	0	2	(97)		(97)	(22)	0	0	0	469	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	02/29/2016	02/17/2051	0	967	0.96%(CREDIT EVENT)	0	0	5	(200)		(200)	(45)	0	0	0	967	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	11/27/2015	02/17/2051	0	199	0.96%(CREDIT EVENT)	0	0	1	(41)		(41)	(9)	0	0	0	199	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	09/29/2015	02/17/2051	0	1,670	0.96%(CREDIT EVENT)	0	0	8	(346)		(346)	(77)	0	0	0	1,670	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	08/31/2015	02/17/2051	0	274	0.96%(CREDIT EVENT)	0	0	1	(57)		(57)	(13)	0	0	0	274	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	04/28/2015	02/17/2051	0	102	0.96%(CREDIT EVENT)	0	0	0	(21)		(21)	(5)	0	0	0	102	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	08/26/2014	02/17/2051	0	0	0.96%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	05/30/2014	02/17/2051	0	2,540	0.96%(CREDIT EVENT)	0	0	12	(527)		(527)	(117)	0	0	0	2,540	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	03/25/2014	02/17/2051	0	6,317	0.96%(CREDIT EVENT)	0	0	30	(1,309)		(1,309)	(291)	0	0	0	6,317	5	0001

QE069

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/25/2014	02/17/2051	0	1,984	0.96%(CREDIT EVENT)	0	0	10	(411)		(411)	(91)	0	0	0	1,984	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/20/2009	02/17/2051	0	8,383,873	0.96%(CREDIT EVENT)	(4,736,888)	0	(393,824)	(1,737,977)		(1,737,977)	(386,497)	0	(0)	0	8,383,873	5	0001
CDS: CAMPBELL SOUP CO (CPB) PAY 5.00%	134429AG4 - CAMPBELL SOUP CO	D PART 1	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/02/2016	06/20/2021	0	5,742,000	EVENT(5.00% CREDIT)	(1,343,436)	0	(269,199)	(727,734)		(727,734)	58,206	0	126,806	0	0	2	100/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/21/2016	12/20/2021	0	17,000,000	EVENT(1.00% CREDIT)	75,221	0	(85,472)	(315,793)		(315,793)	43,982	0	(7,171)	0	0	2	95/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	CREDIT SUISSE FB INT E58DKGMJYYJLNC3868	09/21/2016	12/20/2021	0	17,000,000	EVENT(1.00% CREDIT)	75,221	0	(85,472)	(315,793)		(315,793)	43,982	0	(7,171)	0	0	2	95/100
0929999. Total-Swaps-Hedging Other-Credit Default										(135,955)	0	(440,609)	(1,359,320)	XX	(1,359,320)	146,170	0	112,463	0	27,777,268	XXX	XXX
<b>Swaps - Hedging Other - Foreign Exchange</b>																						
CSWP: USD 5.21%(EUR 3.38%) 07/30/25	Y20722AM9 - INDONESIA (REPUBLIC OF)	D PART 1	D	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86	06/09/2016	07/30/2025	0	679,680	USD 5.21%(EUR 3.38%)	(10,500)	0	6,217	(75,409)		(75,409)	0	4,709	0	0	9,047		100/88
0939999. Total-Swaps-Hedging Other-Foreign Exchange										(10,500)	0	6,217	(75,409)	XX	(75,409)	0	4,709	0	0	9,047	XXX	XXX
<b>Swaps - Hedging Other - Total Return</b>																						
SWP: CPI INDEX (1ML) 05/15/38	Liability	N/A	F	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573	05/13/2008	05/15/2038	0	2,000,000	CPI INDEX (1ML)	0	0	23,259	434,819		434,819	(115,274)	0	0	0	44,596		100/88
SWP: CPI INDEX (3ML) 07/25/18	Liability	N/A	F	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	07/23/2008	07/25/2018	0	9,200,000	CPI INDEX (3ML)	0	0	85,667	11,360		11,360	(74,500)	0	0	0	12,039		100/100
0949999. Total-Swaps-Hedging Other-Total Return										0	0	108,926	446,179	XX	446,179	(189,774)	0	0	0	56,634	XXX	XXX
<b>Swaps - Hedging Other - Other</b>																						
SWP: GMWB (0.25%) 06/30/57	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/02/2007	06/30/2057	0	1,154,292,038	GMWB (0.25%)	0	0	(1,519,296)	13,645,821		13,645,821	(3,995,077)	0	0	0	36,055,415		0004
SWP: GMWB (0.52%) 06/30/57	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/17/2008	06/30/2057	0	1,154,292,038	GMWB (0.52%)	0	0	(3,128,670)	1,197,763		1,197,763	(2,761,695)	0	0	0	36,055,415		0004
SWP: DIVIDEND SWAP 01/04/19	VAGLB Hedge - GMWB Derivatives	N/A	E	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/20/2012	01/04/2019	0	1,930,000	0.00%(0.00%)	0	0	(847,627)	(847,627)		(847,627)	(195,832)	0	0	0	6,926		0004
SWP: SPX VARIANCE SWP 12/20/19	VAGLB Hedge - GMWB Derivatives	N/A	E	HSBC BANK USA 1E8VN30JCEQV1H4R804	04/16/2012	12/20/2019	0	500,000	SPX(0.00%)	0	0	(6,164,815)	(6,164,815)		(6,164,815)	(42,849)	0	0	0	3,035		0004
0959999. Total-Swaps-Hedging Other-Other										0	0	(4,647,966)	7,831,142	XX	7,831,142	(6,995,453)	0	0	0	72,120,791	XXX	XXX
0969999. Total-Swaps-Hedging Other										(146,455)	0	(15,226,425)	(400,614,487)	XX	(400,614,487)	(37,580,097)	4,709	112,463	0	160,088,580	XXX	XXX
<b>Swaps - Replications - Credit Default</b>																						
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WN@7 - BOND WITH CREDIT DEFAULT SWAP		B	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573	09/21/2016	12/20/2021	0	1,800,000	1.00%(CREDIT EVENT)	(26,310)	0	9,050	(17,405)		13,284	0	0	2,508	0	1,800,000	1	
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WN#5 - BOND WITH CREDIT DEFAULT SWAP		B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/21/2016	12/20/2021	0	4,400,000	1.00%(CREDIT EVENT)	(60,077)	0	22,122	(39,744)		32,472	0	0	5,728	0	4,400,000	1	
CDS: TARGET CORPORATION (TGT) REC 1.00%	87612ED#0 - BOND WITH CREDIT DEFAULT SWAP		B	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/11/2017	12/20/2022	0	10,000,000	1.00%(CREDIT EVENT)	111,313	0	50,278	91,472		252,213	0	0	(10,233)	0	10,000,000	1	
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	930815A@4 - BOND WITH CREDIT DEFAULT SWAP		B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/16/2017	12/20/2022	0	1,000,000	1.00%(CREDIT EVENT)	17,492	0	5,028	15,107		550	0	0	(1,690)	0	1,000,000	1	
CDS: BANK OF AMERICA CORP (BAC) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	03/20/2018	06/20/2023	0	7,500,000	1.00%(CREDIT EVENT)	0	187,993	21,250	178,041		149,994	0	0	(9,952)	0	7,500,000	1	
CDS: MORGAN STANLEY (MS) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	03/20/2018	06/20/2023	0	4,000,000	1.00%(CREDIT EVENT)	0	77,186	11,333	73,100		69,857	0	0	(4,086)	0	4,000,000	1	

QE06.10

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: JP MORGAN CHASE (JPM) REC 1.00%...	PENDING - BOND WITH CREDIT DEFAULT SWAP		B.....	CITIBANK, N.A..... E57ODZWZ7FF32TWEFA76...	03/20/2018	06/20/2023	.....0	.....2,370,000	1.00%(CREDIT EVENT)	.....0	.....60,346	.....6,715	.....57,151		.....57,236	.....0	.....0	.....(3,195)	.....0	.....2,370,000	1.....	
CDS: JP MORGAN CHASE (JPM) REC 1.00%...	PENDING - BOND WITH CREDIT DEFAULT SWAP		B.....	CITIBANK, N.A..... E57ODZWZ7FF32TWEFA76...	03/20/2018	06/20/2023	.....0	.....6,130,000	1.00%(CREDIT EVENT)	.....0	.....156,084	.....17,368	.....147,821		.....148,040	.....0	.....0	.....(8,263)	.....0	.....6,130,000	1.....	
ICE: CDX.NA.IG.30 V1 REC 1.00%.....	PENDING - BOND WITH CREDIT DEFAULT SWAP		B.....	ICE..... 549300R4IG1TWPZT5U32.....	03/20/2018	06/20/2023	.....0	.....137,000,000	1.00%(CREDIT EVENT)	.....0	.....2,442,209	.....388,167	.....2,312,923		.....2,022,972	.....0	.....0	.....(129,286)	.....0	.....137,000,000	2.....	
0989999. Total-Swaps-Replications-Credit Default.....										.....42,418	.....2,923,819	.....531,311	.....2,818,468	XX	.....2,746,619	.....0	.....0	.....(158,468)	.....0	.....174,200,000	XXX	XXX
1029999. Total-Swaps-Replications.....										.....42,418	.....2,923,819	.....531,311	.....2,818,468	XX	.....2,746,619	.....0	.....0	.....(158,468)	.....0	.....174,200,000	XXX	XXX
1159999. Total-Swaps-Interest Rate.....										.....0	.....0	.....(9,999,314)	.....(407,457,079)	XX	.....(433,226,563)	.....(30,541,040)	.....0	.....0	.....0	.....70,302,616	XXX	XXX
1169999. Total-Swaps-Credit Default.....										.....(93,537)	.....2,923,819	.....90,702	.....1,459,148	XX	.....1,387,299	.....146,170	.....0	.....(46,006)	.....0	.....201,977,268	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										.....(10,500)	.....0	.....419,869	.....443,198	XX	.....(8,808,709)	.....1	.....(992,008)	.....0	.....0	.....1,648,324	XXX	XXX
1189999. Total-Swaps-Total Return.....										.....0	.....0	.....108,926	.....446,179	XX	.....446,179	.....(189,774)	.....0	.....0	.....0	.....56,634	XXX	XXX
1199999. Total-Swaps-Other.....										.....0	.....0	.....(4,647,966)	.....7,831,142	XX	.....7,831,142	.....(6,995,453)	.....0	.....0	.....0	.....72,120,791	XXX	XXX
1209999. Total-Swaps.....										.....(104,037)	.....2,923,819	.....(14,027,783)	.....(397,277,412)	XX	.....(432,370,652)	.....(37,580,096)	.....(992,008)	.....(46,006)	.....0	.....346,105,634	XXX	XXX
1399999. Total-Hedging Effective.....										.....0	.....0	.....667,332	.....518,607	XX	.....(34,502,785)	.....1	.....(996,716)	.....0	.....0	.....11,817,054	XXX	XXX
1409999. Total-Hedging Other.....										.....(146,455)	.....265,900	.....(15,226,425)	.....(407,963,025)	XX	.....(407,963,025)	.....(41,826,592)	.....4,709	.....112,463	.....0	.....160,088,580	XXX	XXX
1419999. Total-Replication.....										.....42,418	.....2,923,819	.....531,311	.....2,818,468	XX	.....2,746,619	.....0	.....0	.....(158,468)	.....0	.....174,200,000	XXX	XXX
1449999. TOTAL.....										.....(104,037)	.....3,189,719	.....(14,027,783)	.....(404,625,951)	XX	.....(439,719,191)	.....(41,826,591)	.....(992,008)	.....(46,006)	.....0	.....346,105,634	XXX	XXX

QE06.11

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	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.
0002	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the six months ended June 30, 2018, the hedge has been effective at achieving its objective.
0003	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory surplus. For the six months ended June 30, 2018, the hedge has been effective at achieving the enterprise economic objective.
0004	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified ranges. For the six months ended June 30, 2018, the hedge has been effective at achieving its objective.
0004 (cont)	

## SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
<b>Short Futures</b>																					
<b>Hedging Other</b>																					
ESU8.....	59	2,950	S&P500 EMINI SEP 18.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	09/21/2018	CME GROUP INC. LCZ7XYGSLJUHFXNXD88	06/11/2018	.2,782.6250	.2,721.6000	(6,195)	0	0	0	180,024	180,024	330,400	2	50	
ESU8.....	1,350	67,500	S&P500 EMINI SEP 18.....	VAGLB Hedge - Macro Hedge	N/A.....	E.....	09/21/2018	CME GROUP INC. LCZ7XYGSLJUHFXNXD88	06/11/2018	.2,782.6250	.2,721.6000	(141,750)	0	0	0	4,119,188	4,119,188	7,560,000	1	50	
MFSU8.....	75	3,750	EMINI MSCI EAFE INDEX SEP 18	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	09/21/2018	CME GROUP INC. LCZ7XYGSLJUHFXNXD88	06/18/2018	.2,026.5159	.1,955.4000	(46,125)	0	0	0	266,685	266,685	337,500	2	50	
UXYU8.....	10	10,000	US ULTRA 10YR NOTE SEP 18	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	09/19/2018	CBT..... 549300EX04Q2QBFQTQ27	05/30/2018	127.9922	128.2344	0	0	0	0	(2,422)	(2,422)	13,500	2	1,000	
13429999. Total-Short Futures-Hedging Other.....												(194,070)	0	0	0	4,563,474	4,563,474	8,241,400	XXX	XXX	
1389999. Total-Short Futures.....												(194,070)	0	0	0	4,563,474	4,563,474	8,241,400	XXX	XXX	
1409999. Total-Hedging Other.....												(194,070)	0	0	0	4,563,474	4,563,474	8,241,400	XXX	XXX	
1449999. TOTAL.....												(194,070)	0	0	0	4,563,474	4,563,474	8,241,400	XXX	XXX	

QE07

	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Broker Name			
BARCLAYS CAPITAL INC	8,907,600	955,205	9,862,805
Total Net Cash Deposits.....	8,907,600	955,205	9,862,805

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory surplus. For the six months ended June 30, 2018, the hedge has been effective at achieving the enterprise economic objective.
1 (cont)	
2	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified ranges. For the six months ended June 30, 2018, the hedge has been effective at achieving its objective.
2 (cont)	

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	9,862,805	0	9,862,805	0	(194,070)	0	8,241,400	8,241,400
<b>NAIC 1 Designation</b>											
BARCLAYS BANK PLC.....	Y	Y	0	37,102,107	(185,381,592)	0	32,932,611	(190,356,218)	0	14,085,782	0
BANK OF AMERICA, NA.....	Y	Y	0	0	(9,818,643)	0	0	(9,818,643)	0	8,401,538	0
BNP PARIBAS SA.....	Y	Y	0	0	(847,627)	0	0	(847,627)	0	6,926	0
CITIBANK, N.A.....	Y	Y	0	296,445	(964,305)	0	457,490	(1,503,412)	0	20,420,021	19,752,161
CREDIT SUISSE FB INT.....	Y	Y	0	0	(315,793)	0	0	(315,793)	0	0	0
DEUTSCHE BANK, AG.....	Y	Y	0	616,941	(70,216,584)	0	616,941	(70,574,816)	0	4,973,759	0
GOLDMAN SACHS BANK U.....	Y	Y	0	251,142	(444,494)	0	219,852	(444,494)	0	13,084,001	12,890,649
GOLDMAN SACHS INTL.....	Y	Y	0	0	(2,904,783)	0	0	(2,904,783)	0	10,501,922	7,597,139
HSBC BANK USA.....	Y	Y	43,730,000	34,681,824	(6,164,815)	0	33,204,263	(6,164,815)	0	1,292,633	0
JP MORGAN CHASE BANK.....	Y	Y	0	103,002,957	(193,492,717)	0	100,783,999	(193,568,832)	0	90,737,931	248,171
MERRILL LYNCH CAP SV.....	Y	Y	0	0	(11,004,757)	0	0	(11,004,757)	0	1,200,913	0
MERRILL LYNCH INTL.....	Y	Y	0	0	(2,217,045)	0	0	(2,217,045)	0	240,151	0
MORGAN STANLEY CAP.....	Y	Y	5,049,547	4,969,860	(1)	0	4,969,860	(1)	0	48,780	0
ROYAL BANK OF SCOTLA.....	Y	Y	0	140,060	(2,471,796)	0	140,062	(2,471,795)	0	2,710,416	378,680
0299999. Total NAIC 1 Designation.....			48,779,547	181,061,336	(486,244,952)	0	173,325,078	(492,193,031)	0	167,704,773	40,866,800
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	2,027,612	31,985,228	(131,427,563)	0	11,858,491	(132,709,729)	0	178,400,861	76,930,914
0999999. Gross Totals.....			50,807,159	222,909,369	(617,672,515)	9,862,805	185,183,569	(625,096,830)	0	354,347,034	126,039,114
1. Offset per SSAP No. 64.....				0	0						
2. Net after right of offset per SSAP No. 64.....				222,909,369	(617,672,515)						

QE08

**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)
<b>Collateral Pledged by Reporting Entity</b>								
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	1,580,000	1,580,000	1,580,000		
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY BOND.....	4,448,515	4,134,000	4,073,977	05/15/2044.	
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY BOND.....	4,766,124	4,697,000	4,684,813	02/15/2048.	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573...	Treasury.....	TREASURY BOND.....	92,016,323	80,577,000	78,685,251	11/15/2043.	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573...	Treasury.....	TREASURY BOND.....	47,675,801	48,111,000	48,290,666	08/15/2045.	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573...	Treasury.....	TREASURY BOND.....	64,248,624	67,081,000	66,697,831	11/15/2047.	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573...	Treasury.....	TREASURY BOND.....	4,967,854	4,896,000	4,855,661	02/15/2048.	
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319...	Cash.....	Cash.....	9,862,805	9,862,805	9,862,805		
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Treasury.....	TREASURY BOND.....	433,948	380,000	371,450	11/15/2043.	
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Treasury.....	TREASURY BOND.....	257,803	254,000	246,978	02/15/2047.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76..	Treasury.....	TREASURY BOND.....	551,570	483,000	471,765	11/15/2043.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76..	Treasury.....	TREASURY BOND.....	31,838	33,000	31,589	08/15/2047.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76..	Treasury.....	TREASURY BOND.....	99,609	104,000	103,341	11/15/2047.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76..	Treasury.....	TREASURY BOND.....	89,810	87,000	87,400	05/15/2048.	
CME	LCZ7XYGSLJUHFXNXD88...	Cash.....	Cash.....	102,606,602	102,606,602	102,606,602		V.....
CME	LCZ7XYGSLJUHFXNXD88...	Treasury.....	TREASURY BOND.....	83,249,438	72,900,000	60,013,720	11/15/2043.	I.....
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	Treasury.....	TREASURY NOTE.....	559,247	560,000	555,939	04/15/2021.	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	FNMA 30YR.....	1,531,938	1,775,000	1,577,307	10/01/2046.	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	FNMA 30YR.....	3,877,475	6,515,000	3,900,321	12/01/2043.	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	FNMA 30YR.....	3,583,502	3,785,000	3,706,726	01/01/2047.	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86...	Treasury.....	TREASURY BOND.....	68,201,731	59,723,000	58,315,239	11/15/2043.	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86...	Treasury.....	TREASURY BOND.....	375,448	392,000	389,515	11/15/2047.	
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02...	Treasury.....	TREASURY BOND.....	571,297	563,000	564,400	02/15/2048.	
GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528...	Treasury.....	TREASURY NOTE.....	597,759	600,000	596,254	03/31/2023.	
GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528...	Treasury.....	TREASURY NOTE.....	2,350,947	2,338,000	2,326,503	04/30/2023.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Loan-backed and Structured.....	FNMA 30YR.....	5,258,821	11,472,451	5,289,722	09/01/2041.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Loan-backed and Structured.....	FNMA 30YR.....	16,889,789	29,847,172	16,025,851	11/01/2043.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Loan-backed and Structured.....	FNMA 30YR.....	1,116,804	1,294,000	1,149,879	10/01/2046.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Loan-backed and Structured.....	FNMA 30YR.....	4,510,131	7,578,000	4,536,705	12/01/2043.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Loan-backed and Structured.....	FNMA 30YR.....	4,460,789	4,902,794	4,587,125	04/01/2047.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Loan-backed and Structured.....	FNMA 30YR.....	3,519,409	6,308,361	3,559,460	12/01/2043.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Loan-backed and Structured.....	FNMA 30YR.....	8,070,218	8,524,000	8,347,723	01/01/2047.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Treasury.....	TREASURY STRIP (PRIN).....	10,453,939	14,973,000	9,252,326	02/15/2031.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Treasury.....	TREASURY BOND.....	40,490,745	35,457,000	34,644,396	11/15/2043.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Treasury.....	TREASURY BOND.....	32,446,624	31,968,000	31,379,367	02/15/2047.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Treasury.....	TREASURY BOND.....	12,764,568	12,675,000	12,924,395	05/15/2047.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Treasury.....	TREASURY BOND.....	2,126,264	2,220,000	2,205,929	11/15/2047.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97..	Treasury.....	TREASURY BOND.....	1,918,008	1,858,000	1,896,046	05/15/2048.	
MERRILL LYNCH CAPITAL SERVICES, INC	GDWTXX03601TB7DW3U69...	Treasury.....	TREASURY BOND.....	11,597,823	10,156,000	9,920,543	11/15/2043.	
MERRILL LYNCH CAPITAL SERVICES, INC	GDWTXX03601TB7DW3U69...	Treasury.....	TREASURY BOND.....	73,061	72,000	72,179	02/15/2048.	
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Treasury.....	TREASURY BOND.....	2,432,391	2,130,000	2,078,724	11/15/2043.	
ROYAL BANK OF SCOTLAND, PLC	RR3QWICWWIPCS8A4S074..	Cash.....	Cash.....	2,458,000	2,458,000	2,458,000		
0199999. Totals				659,123,392	657,931,185	604,924,423	XXX	XXX
<b>Collateral Pledged to Reporting Entity</b>								
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02...	Cash.....	Cash.....	370,000	370,000	XXX		

QE09

**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)
HSBC BANK (USA), NATIONAL ASSOCIATION.....	1IE8VN30JCEQV1H4R804.....	Cash.....	Cash.....	43,730,000	43,730,000	XXX		
ICE.....	549300R4IG1TWPZT5U32.....	Cash.....	Cash.....	2,027,612	2,027,612	XXX		V
MORGAN STANLEY CAPITAL SERVICES LLC.....	I7331LVCZKQKX5T7XV54.....	Cash.....	Cash.....	5,049,547	5,049,547	XXX		
0299999. Totals.....				51,177,159	51,177,159	XXX	XXX	XXX

QE09.1



**SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
02665W	CF	6		1	3,400,153	3,398,760	05/08/2019
06427K	PV	3		1	4,249,027	4,248,937	07/16/2018
21684B	3W	2		1	4,010,501	4,010,537	11/02/2018
40433F	LD	9		1	3,307,525	3,304,350	02/22/2019
65590A	SH	0		1	3,219,136	3,219,381	02/08/2019
78009N	X5	0		1	188,855	188,820	07/24/2018
89236T	DT	9		1	566,759	566,608	08/15/2018
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations				18,941,957	18,937,393	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)				18,941,957	18,937,393	XXX
6199999	Total - Issuer Obligations				18,941,957	18,937,393	XXX
6699999	Subtotal - Bonds				18,941,957	18,937,393	XXX
<b>Short-Term Invested Assets (Schedule DA Type)</b>							
06417G	L6	3			3,402,220	3,398,760	
06417G	XV	5			420,371	420,143	
17325F	AC	2			4,724,341	4,722,119	
20272A	ZJ	8			4,627,279	4,626,097	
78009N	X7	6			141,624	141,615	
86563Y	6Z	1			2,832,629	2,832,300	
86958J	HS	1			545,808	545,815	
86958J	UB	3			632,646	632,547	
89233A	C2	3			2,804,810	2,803,977	
94989R	E5	3			1,228,229	1,227,542	
94989R	XU	7			2,456,427	2,455,193	
9612C4	WZ	0			1,004,778	1,004,566	
96121T	6X	1			2,930,632	2,926,710	
06371E	UF	2			406,910	406,907	
19121B	H2	8			882,010	882,017	
19121B	JE	0			931,410	931,494	
22549L	KG	9			283,374	283,230	
22549L	MZ	5			1,794,412	1,793,790	
48125L	RH	7			4,483,156	4,483,866	
71708F	H2	1			1,779,109	1,779,258	
78012U	DH	5			1,255,846	1,255,653	
86565B	AP	6			864,997	864,796	
87019V	LG	0			2,495,256	2,495,256	
89119B	JT	4			2,611,036	2,610,970	
2546R3	JU	9			2,566,627	2,566,486	
8999999	Total - Short-Term Invested Assets (Schedule DA Type)				48,105,936	48,091,109	XXX
<b>Cash Equivalents (Schedule E Part 2 Type)</b>							
78009N	X7	6			377,663	377,733	
03785E	H1	5			3,769,561	3,769,754	
16677K	JB	0			1,061,388	1,061,393	
30229B	HG	5			1,885,048	1,885,128	
153457	28	2			40,554,967	40,554,967	
153457	29	5			39,265,247	39,265,247	
59157U	J4	3			1,874,879	1,874,804	
62479M	JB	0			1,892,878	1,892,665	
71344U	H1	0			1,776,367	1,776,496	
77119M	JA	6			2,290,198	2,290,260	
89153Q	GQ	7			3,519,331	3,519,227	
90477E	HM	9			2,299,376	2,299,507	
90333V	VW	7			4,532,301	4,531,672	
93114F	G2	4			1,545,242	1,545,326	
9199999	Total - Cash Equivalents (Schedule E Part 2 Type)				106,644,445	106,644,178	XXX
9999999	Totals				173,692,338	173,672,680	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(369,032,344) Book/Adjusted Carrying Value \$.....(369,072,090)
- Average balance for the year: Fair Value \$.....375,975,214 Book/Adjusted Carrying Value \$.....375,966,671
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....173,672,680 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America N.A. (Hartford).....	Springfield, MA.....	.....0.000	.....0	.....0	.....369,387	.....821,416	.....1,074,343	XXX
Bank of America N.A. (Hartford).....	Springfield, MA.....	.....0.000	.....0	.....0	.....700,026	.....200,000	.....200,027	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....220,208	.....16,724,160	.....3,024,724	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....117,190	.....2,752,369	.....279,499	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....0	.....828	.....580,828	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....867,450	.....177,883	.....3,607,613	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....2,163,027	.....432,462	.....63,013	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....252,701	.....6,537	.....14,252	XXX
RBC Investor Services Limited.....	Toronto, Canada.....	.....0.000	.....0	.....0	.....707,912	.....701,347	.....705,199	XXX
0199998. Deposits in.....107 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....292	.....0	.....355,395	.....108,339	.....108,941	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....292	.....0	.....5,753,297	.....21,925,342	.....9,658,440	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....292	.....0	.....5,753,297	.....21,925,342	.....9,658,440	XXX
0599999. Total Cash.....	XXX	XXX	.....292	.....0	.....5,753,297	.....21,925,342	.....9,658,440	XXX

**TALCOTT RESOLUTION LIFE INSURANCE COMPANY**

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>								
ABBVIE INC.....			06/19/2018.....	0.000	07/10/2018.....	6,996,150	0	5,133
AMERICAN ELECTRIC POWER COMPANY IN.....			06/22/2018.....	0.000	07/23/2018.....	4,992,750	0	2,955
AMPHENOL CORPORATION.....			06/14/2018.....	0.000	07/10/2018.....	6,995,888	0	7,768
ANHEUSER-BUSCH INBEV WORLDWIDE INC.....			06/22/2018.....	0.000	07/13/2018.....	6,994,867	0	3,850
BAT INTL FINANCE PLC.....			06/06/2018.....	0.000	07/06/2018.....	6,997,715	0	11,424
BERKSHIRE HATHAWAY ENERGY CO.....			06/21/2018.....	0.000	07/05/2018.....	6,998,289	0	4,278
CANADIAN NATIONAL RAILWAY COMPANY.....			06/18/2018.....	0.000	08/02/2018.....	9,981,761	0	7,636
CATERPILLAR FINANCIAL SERVICES COR.....			06/15/2018.....	0.000	08/13/2018.....	6,981,800	0	6,924
DEUTSCHE TELEKOM AG.....			06/14/2018.....	0.000	08/15/2018.....	6,978,849	0	8,144
EI DU PONT DE NEMOURS & CO.....			06/14/2018.....	0.000	08/27/2018.....	4,980,798	0	5,670
EVERSOURCE ENERGY.....			06/25/2018.....	0.000	07/09/2018.....	6,996,500	0	2,625
FLORIDA POWER AND LIGHT CO.....			06/21/2018.....	0.000	07/18/2018.....	6,992,926	0	4,161
GENERAL DYNAMICS CORP.....			05/23/2018.....	0.000	07/17/2018.....	4,995,599	0	10,495
GENERAL MILLS INC.....			06/20/2018.....	0.000	07/18/2018.....	6,992,728	0	4,706
HYUNDAI CAPITAL AMERICA.....			06/11/2018.....	0.000	07/06/2018.....	6,997,813	0	8,750
INTL PAPER CO.....			06/14/2018.....	0.000	07/12/2018.....	4,996,578	0	5,289
JM SMUCKER.....			06/26/2018.....	0.000	07/03/2018.....	6,999,133	0	2,168
KFW.....			06/20/2018.....	0.000	09/17/2018.....	6,967,488	0	4,695
MARRIOTT INTERNATIONAL INC.....			05/18/2018.....	0.000	07/23/2018.....	4,992,638	0	14,363
MCCORMICK & COMPANY INCORPORATED.....			06/18/2018.....	0.000	07/02/2018.....	6,999,563	0	5,688
MCKESSON CORP.....			06/06/2018.....	0.000	07/09/2018.....	6,996,411	0	11,169
MONDELEZ INTERNATIONAL INC.....			05/24/2018.....	0.000	07/10/2018.....	4,997,166	0	11,478
NATIONAL GRID USA.....			06/21/2018.....	0.000	08/06/2018.....	6,982,949	0	4,863
PRUDENTIAL FINANCIAL INC.....			05/29/2018.....	3.120	08/15/2018.....	3,554,015	14,472	(2,766)
PUBLIC SERVICE ELECTRIC AND GAS CO.....			06/21/2018.....	0.000	07/12/2018.....	6,995,230	0	4,336
ROGERS COMMUNICATIONS INC.....			06/05/2018.....	0.000	07/12/2018.....	6,995,092	0	11,495
VIRGINIA ELECTRIC AND POWER COMPAN.....			06/05/2018.....	0.000	07/30/2018.....	6,987,055	0	11,225
WASTE MANAGEMENT INC.....			06/18/2018.....	0.000	07/10/2018.....	6,996,028	0	5,738
WISCONSIN PUBLIC SERVICE CORPORATI.....			06/21/2018.....	0.000	07/12/2018.....	6,995,252	0	4,317
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						190,329,029	14,472	188,575
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						190,329,029	14,472	188,575
<b>Total Bonds</b>								
7799999. Subtotals - Issuer Obligations.....						190,329,029	14,472	188,575
8399999. Subtotals - Bonds.....						190,329,029	14,472	188,575
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>								
4812C0 67 0 JPM US GOVT MM - CP.....			06/29/2018.....	0.000		16,446,739	0	0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						16,446,739	0	0
8899999. Total - Cash Equivalents.....						206,775,768	14,472	188,575

QE13