



# QUARTERLY STATEMENT

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

## TALCOTT RESOLUTION LIFE INSURANCE COMPANY

NAIC Group Code.....4926, 4926 (Current Period) (Prior Period)	NAIC Company Code..... 88072	Employer's ID Number..... 06-0974148
Organized under the Laws of CT	State of Domicile or Port of Entry CT	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... February 16, 1978	Commenced Business..... January 1, 1979	
Statutory Home Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-862-6668 <i>(Area Code) (Telephone Number)</i>
Mail Address	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-862-6668 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.talcottresolution.com	
Statutory Statement Contact	Andrew G. Helming <i>(Name)</i> 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 Executive Officer	2. Robert Raymond Siracusa	VP and Chief Financial Officer
3. Michael Robert Hazel	VP and Controller	4. Jeremy Matthew Billiel	AVP and Treasurer

### OTHER

John Buck Brady	Appointed Actuary	Leslie Teresa Soler	Corporate Secretary
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### 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 Executive Officer	Vice President and Controller	Corporate Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me  
This 26<sup>th</sup> day of July 2019

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

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

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	6,730,749,832		6,730,749,832	6,935,105,093
2. Stocks:				
2.1 Preferred stocks.....	56,349,547		56,349,547	55,077,219
2.2 Common stocks.....	1,305,585,417	11,959,188	1,293,626,229	1,283,600,030
3. Mortgage loans on real estate:				
3.1 First liens.....	1,133,396,221		1,133,396,221	1,101,528,329
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....	14,500,000		14,500,000	
5. Cash (\$.....3,437,524), cash equivalents (\$.....429,705,490) and short-term investments (\$.....119,412,866).....	552,555,880		552,555,880	238,223,915
6. Contract loans (including \$.....0 premium notes).....	1,323,217,937		1,323,217,937	1,323,078,452
7. Derivatives.....	174,358,468		174,358,468	143,007,053
8. Other invested assets.....	434,206,031	104,750	434,101,281	403,839,881
9. Receivables for securities.....	13,144,855		13,144,855	4,261,910
10. Securities lending reinvested collateral assets.....	132,287,769		132,287,769	179,280,942
11. Aggregate write-ins for invested assets.....	12,290,187	0	12,290,187	48,343,627
12. Subtotals, cash and invested assets (Lines 1 to 11).....	11,882,642,144	12,063,938	11,870,578,206	11,715,346,450
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	135,058,483		135,058,483	124,298,540
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	224,106		224,106	274,545
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	26,108,122		26,108,122	26,145,982
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	158,963,035		158,963,035	162,771,887
17. Amounts receivable relating to uninsured plans.....	680		680	680
18.1 Current federal and foreign income tax recoverable and interest thereon.....	12,907,269		12,907,269	32,094,531
18.2 Net deferred tax asset.....	167,760,484	33,774,484	133,986,000	157,133,000
19. Guaranty funds receivable or on deposit.....	3,993,178		3,993,178	3,991,490
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	8,228,050		8,228,050	6,567,130
24. Health care (\$.....0) and other amounts receivable.....	36		36	703
25. Aggregate write-ins for other than invested assets.....	54,430,097	5,632,019	48,798,078	44,393,397
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	12,450,315,684	51,470,441	12,398,845,243	12,273,018,335
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	84,746,186,644	30,260	84,746,156,384	73,980,267,343
28. Total (Lines 26 and 27).....	97,196,502,328	51,500,701	97,145,001,627	86,253,285,678

## DETAILS OF WRITE-INS

1101. Collateral on derivatives.....	12,290,187		12,290,187	48,343,627
1102. ....			0	
1103. ....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	12,290,187	0	12,290,187	48,343,627
2501. Disbursements and items not allocated.....	54,430,097	5,632,019	48,798,078	44,393,397
2502. ....			0	
2503. ....			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	54,430,097	5,632,019	48,798,078	44,393,397

# TALCOTT RESOLUTION LIFE INSURANCE COMPANY

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....7,102,553,260 less \$.....0 included in Line 6.3 (including \$.....10,151,095 Modco Reserve).....	7,102,553,260	7,214,821,321
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	170,932	175,373
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	230,783,189	241,563,170
4. Contract claims:		
4.1 Life.....	249,831,318	217,675,256
4.2 Accident and health.....		
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	1,691,677	1,764,053
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	312,836,873	298,073,813
9.3 Other amounts payable on reinsurance, including \$.....3 assumed and \$.....218,923,767 ceded.....	218,923,770	194,276,148
9.4 Interest Maintenance Reserve.....	115,870,871	112,325,472
10. Commissions to agents due or accrued - life and annuity contracts \$....6,367,315, accident and health \$....569,969 and deposit-type contract funds \$.....0.....	6,937,284	7,056,019
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	23,054,769	27,360,277
13. Transfers to Separate Accounts due or accrued (net) (including \$....(299,063,134) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(1,024,428,164)	(992,313,907)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	9,345,642	12,499,052
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	2,242,886	4,806,152
17. Amounts withheld or retained by reporting entity as agent or trustee.....		
18. Amounts held for agents' account, including \$....3,806,297 agents' credit balances.....	3,806,333	6,176,344
19. Remittances and items not allocated.....	43,706,376	30,197,235
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	146,025,145	153,755,091
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	4,449,719	
24.05 Drafts outstanding.....	47,471,406	38,913,111
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	255,775,306	251,168,457
24.08 Derivatives.....	211,144,924	198,220,602
24.09 Payable for securities.....	74,000,220	8,347,616
24.10 Payable for securities lending.....	132,287,769	179,280,942
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	414,450,174	354,178,373
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	8,582,931,680	8,560,319,969
27. From Separate Accounts statement.....	84,746,186,644	73,980,302,648
28. Total liabilities (Lines 26 and 27).....	93,329,118,324	82,540,622,617
29. Common capital stock.....	5,690,000	5,690,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	161,936,398	165,890,931
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	1,107,535,846	1,107,535,846
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	2,540,721,059	2,433,546,284
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	3,810,193,303	3,706,973,061
38. Totals of Lines 29, 30 and 37.....	3,815,883,303	3,712,663,061
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	97,145,001,627	86,253,285,678

### DETAILS OF WRITE-INS

2501. Payable for repurchase agreements.....	195,295,629	186,034,629
2502. Collateral on derivatives.....	139,309,679	75,644,428
2503. Provision for future dividends.....	29,374,775	37,081,156
2598. Summary of remaining write-ins for Line 25 from overflow page.....	50,470,091	55,418,159
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	414,450,174	354,178,373
3101. Gain on inforce reinsurance.....	161,936,398	165,890,931
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	161,936,398	165,890,931
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

**SUMMARY OF OPERATIONS**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	(13,447,964)	(5,341,650,549)	(5,343,534,485)
2. Considerations for supplementary contracts with life contingencies.....			24,849,679
3. Net investment income.....	251,129,259	296,088,492	534,685,890
4. Amortization of Interest Maintenance Reserve (IMR).....	4,693,547	4,973,331	10,556,419
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	16,393,467	(14,786,592)	27,252,120
7. Reserve adjustments on reinsurance ceded.....	(744,423,560)	(842,691,143)	(1,554,250,460)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	366,373,287	391,028,002	853,676,775
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	77,939,336	77,956,273	72,621,221
9. Totals (Lines 1 to 8.3).....	(41,342,629)	(5,429,082,187)	(5,374,142,841)
10. Death benefits.....	263,637,092	234,067,923	462,250,272
11. Matured endowments (excluding guaranteed annual pure endowments).....	442,231	633,978	2,594,531
12. Annuity benefits.....	257,503,775	288,506,482	451,719,758
13. Disability benefits and benefits under accident and health contracts.....	12,074		16,800
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	878,209,197	5,940,968,604	6,864,950,080
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	1,564,711	12,744,175	39,042,242
18. Payments on supplementary contracts with life contingencies.....	129,821	157,105	25,515,231
19. Increase in aggregate reserves for life and accident and health contracts.....	(112,122,692)	(1,297,381,614)	(1,277,649,717)
20. Totals (Lines 10 to 19).....	1,289,376,210	5,179,696,653	6,568,439,198
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	27,562,165	27,371,159	55,989,378
22. Commissions and expense allowances on reinsurance assumed.....	124,909	9,754	20,646
23. General insurance expenses and fraternal expenses.....	68,538,613	56,134,827	118,766,055
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	3,301,582	2,799,859	7,651,349
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,524,086,289)	(10,578,833,577)	(12,035,198,052)
27. Aggregate write-ins for deductions.....	(11,147,607)	(154,333,763)	(153,593,195)
28. Totals (Lines 20 to 27).....	(146,330,416)	(5,467,155,088)	(5,437,924,622)
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	104,987,787	38,072,901	63,781,781
30. Dividends to policyholders and refunds to members.....	1,650,807	1,598,760	3,479,428
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	103,336,980	36,474,142	60,302,353
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	20,176,936	(86,396,965)	(58,780,653)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	83,160,044	122,871,107	119,083,006
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(3,179,774) (excluding taxes of \$.....2,190,100 transferred to the IMR).....	(23,165,639)	67,242,241	(130,260,024)
35. Net income (Line 33 plus Line 34).....	59,994,405	190,113,348	(11,177,018)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	3,712,663,061	3,552,499,593	3,552,499,593
37. Net income (Line 35).....	59,994,405	190,113,348	(11,177,018)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....13,325,906.....	47,730,829	(20,193,395)	443,571,459
39. Change in net unrealized foreign exchange capital gain (loss).....	235,310	2,211,004	2,219,238
40. Change in net deferred income tax.....	18,037,505	(454,979,219)	(396,903,859)
41. Change in nonadmitted assets.....	(26,553,217)	217,675,792	257,057,991
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	7,729,946	134,747,717	148,108,208
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			67,918,456
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....		(516,521,939)	(516,521,939)
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(3,954,535)	259,318,748	165,890,931
54. Net change in capital and surplus (Lines 37 through 53).....	103,220,243	(187,627,944)	160,163,467
55. Capital and surplus as of statement date (Lines 36 + 54).....	3,815,883,303	3,364,871,649	3,712,663,061
<b>DETAILS OF WRITE-INS</b>			
08.301. Other investment management fees.....	65,214,706	75,701,135	66,984,717
08.302. Miscellaneous income.....	12,456,016	1,460,498	4,828,068
08.303. Separate Account loads.....	268,614	794,640	808,435
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	77,939,336	77,956,273	72,621,221
2701. Modco adjustment.....	(903,775)	(881,943)	(1,475,032)
2702. Miscellaneous deductions.....	(2,421,170)	3,715,093	1,175,824
2703. Change in provision for future dividends.....	(7,822,662)	5,881,355	9,754,283
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	(163,048,269)	(163,048,269)
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(11,147,607)	(154,333,763)	(153,593,195)
5301. Gain on inforce reinsurance.....	(3,954,535)	189,568,783	165,890,931
5302. Deferred gain on business transfer.....		69,749,965	
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(3,954,535)	259,318,748	165,890,931

**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.....	1,365,535	246,172,409	252,682,286
2. Net investment income.....	245,158,378	313,540,049	670,310,223
3. Miscellaneous income.....	(287,672,006)	(148,524,678)	(388,609,413)
4. Total (Lines 1 through 3).....	(41,148,093)	411,187,780	534,383,096
5. Benefit and loss related payments.....	1,340,848,507	6,515,594,136	7,820,980,420
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,491,972,032)	(6,472,568,132)	(7,934,348,470)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	44,948,202	277,782,662	489,845,825
8. Dividends paid to policyholders.....	1,723,183	1,638,668	3,464,609
9. Federal and foreign income taxes paid (recovered) net of \$.00 tax on capital gains (losses).....		(128,057,875)	(204,889,173)
10. Total (Lines 5 through 9).....	(104,452,140)	194,389,458	175,053,210
11. Net cash from operations (Line 4 minus Line 10).....	63,304,047	216,798,322	359,329,886
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,130,253,408	1,383,393,501	3,345,683,766
12.2 Stocks.....	30,025,893	837,745,533	385,909,210
12.3 Mortgage loans.....	71,451,022	53,726,134	92,500,099
12.4 Real estate.....		31,500,000	31,500,000
12.5 Other invested assets.....	24,531,697	205,605,001	188,301,642
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(131,667)	(29,045)	1,212,826
12.7 Miscellaneous proceeds.....	148,910,787	381,034,070	364,071,404
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,405,041,140	2,892,975,194	4,409,178,947
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	922,279,808	1,096,529,431	2,875,710,316
13.2 Stocks.....	1,368,728	519,627,192	43,791,671
13.3 Mortgage loans.....	118,732,387	119,000,000	216,722,310
13.4 Real estate.....	48,636	471,465	471,465
13.5 Other invested assets.....	65,285,226	65,279,722	118,524,275
13.6 Miscellaneous applications.....	19,996,298	111,424,232	374,985,765
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,127,711,082	1,912,332,041	3,630,205,802
14. Net increase or (decrease) in contract loans and premium notes.....	139,485	17,328,084	13,486,372
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	277,190,573	963,315,069	765,486,774
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....		(521,981,458)	(521,981,458)
16.3 Borrowed funds.....	0	(8,100,000)	(8,100,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(10,779,981)	(46,615,722)	(88,597,880)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(15,382,674)	(656,593,855)	(618,037,797)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(26,162,654)	(1,233,291,035)	(1,236,717,135)
<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).....	314,331,965	(53,177,644)	(111,900,475)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	238,223,915	350,124,390	350,124,390
19.2 End of period (Line 18 plus Line 19.1).....	552,555,880	296,946,746	238,223,915

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

20.0001	Non-cash proceeds from invested asset exchanges - bonds, common stocks, mortgages and real estate.....	(73,342,660)	(77,207,209)	(160,630,959)
20.0002	Non-cash acquisitions from invested asset exchanges - bonds, common stocks, mortgages and real estate.....	(73,342,660)	(77,207,209)	(160,630,959)
20.0003	Capital contribution from parent to settle intercompany balances related to stock compensation.....		(5,459,519)	5,459,519
20.0004	Capital contribution to subsidiary to settle intercompany balances related to stock compensation.....		2,881,192	(2,881,192)
20.0005	Non-cash impacts of Tax Reform - tax receivable.....		8,204,590	
20.0006	Non-cash impacts of Tax Reform and DTA adjustment not yet settled - deferred income tax surplus.....		8,204,590	
20.0007	Non-cash proceeds from dissolution of affiliate holding - common stocks.....			(478,310,380)
20.0008	Non-cash acquisition from dissolution of affiliate holding - common stocks.....			(478,310,380)
20.0009	Non-cash transfer of bonds sold for assumption reinsurance.....		(3,448,021,646)	(3,448,021,646)
20.0010	Non-cash transfer of mortgage loans sold for assumption reinsurance.....		(649,122,178)	(649,122,178)
20.0011	Non-cash transfer of other invested assets sold for assumption reinsurance.....		(558,473,453)	(558,473,453)
20.0012	Non-cash transfer of reserves for assumption reinsurance.....		3,259,322,631	3,259,322,631
20.0013	Non-cash transfer of deposit liability for assumption reinsurance.....		1,276,223,336	1,276,223,336
20.0014	Non-cash transfer of IMR liability for assumption reinsurance.....		110,419,414	110,419,414
20.0015	Non-cash transfer of other for assumption reinsurance.....		9,651,896	9,651,896
20.0016	Non-cash transfer of bonds sold for reinsurance.....		(1,604,105,856)	(1,604,105,856)
20.0017	Non-cash transfer of mortgage loans sold for reinsurance.....		(99,061,975)	(99,061,975)
20.0018	Non-cash transfer of premium for reinsurance.....		5,570,590,944	5,570,590,944
20.0019	Non-cash transfer from Separate Accounts for reinsurance.....		(3,963,093,667)	(3,963,093,667)
20.0020	Non-cash transfer of deposit liability for reinsurance.....		663,688,352	663,688,352
20.0021	Non-cash transfer of IMR liability for reinsurance.....		(163,048,269)	(163,048,269)

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
20.0022 Non-cash transfer of other for reinsurance.....		(404,969,529)	(404,969,529)
20.0023 Non-cash deferred gain on business transfer - general insurance expense.....		(89,063,880)	(86,540,726)
20.0024 Non-cash deferred gain on business transfer - change in accounting principles.....		70,441,610	67,918,456
20.0025 Non-cash deferred gain on business transfer - tax.....		18,622,270	18,622,270

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	61,289,387	51,260,549	129,601,506
3. Ordinary individual annuities.....	81,810,835	93,799,816	193,730,045
4. Credit life (group and individual).....			
5. Group life insurance.....	3,011,465	4,605,266	14,915,395
6. Group annuities.....	684,442,727	665,092,239	1,281,958,721
7. A&H - group.....	13,408,056	36,665,919	68,201,742
8. A&H - credit (group and individual).....			
9. A&H - other.....	10,516	11,731	752,142
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	843,972,986	851,435,520	1,689,159,551
12. Fraternal ( Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	843,972,986	851,435,520	1,689,159,551
14. Deposit-type contracts.....	674,829,949	833,608,317	1,537,491,030
15. Total (Lines 13 and 14).....	1,518,802,935	1,685,043,837	3,226,650,581

**DETAILS OF WRITE-INS**

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

## NOTES TO FINANCIAL STATEMENTS

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

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

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

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

	SSAP #	F/S Page	F/S Line #	2019	2018
<b>Net Income</b>					
1. TL state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 59,994,405	\$ (11,177,018)
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(23,815,671)	9,374,705
				(23,815,671)	9,374,705
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 83,810,076	\$ (20,551,723)
<b>Surplus</b>					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,815,883,303	\$ 3,712,663,061
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61	3	1	37,700,339	61,516,010
Less: Reinsurance reserve credit (TLA) (as described above)	61	3	35	130,069,317	73,653,500
				167,769,656	135,169,510
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 3,648,113,647	\$ 3,577,493,551

The Company's reported investment in TLA was \$1,198,155,302 and \$1,160,838,596 as of June 30, 2019 and December 31, 2018, respectively. The Company's investment in TLA would have been reported as \$1,068,085,985 and \$1,087,185,096 as of June 30, 2019 and December 31, 2018, respectively, without the state prescribed practices.

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

**C. Accounting Policy**

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

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

No significant change.

**Note 3 - Business Combinations and Goodwill**

No significant change.

**Note 4 - Discontinued Operations**

No significant change.

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

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

**4. Security Unrealized Loss Aging**

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



## NOTES TO FINANCIAL STATEMENTS

## a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	3,728,867
2. 12 Months or Longer	\$	7,219,896

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

1. Less than 12 Months	\$	605,944,516
2. 12 Months or Longer	\$	315,912,397

5. As of June 30, 2019, loan-backed securities in an unrealized loss position comprised 171 securities, primarily related to collateralized debt obligations ("CDOs"), corporate asset-backed securities ("ABS") in the financial services sector, and government agency securities, 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, 2019.

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

## 3. Collateral Received

- b. The fair value of collateral accepted in the form of cash and reinvested assets is \$141,053,988, which includes \$8,789,841 of Separate Account securities lending collateral as of June 30, 2019.

## F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

## 1. Company Policies or Strategies for Repo Programs

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

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

## 2. Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	YES	YES		
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	—	—	—	—	—	—	—	—
e. >1 month to 3 months	—	—	—	—	—	—	—	—
f. >3 months to 1 year	75,545,750	270,841,375	191,578,363	195,295,625	195,295,625	195,295,625	195,295,625	195,295,625
g. > 1 year	—	—	—	—	—	—	—	—

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

## NOTES TO FINANCIAL STATEMENTS

## 4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

## 5. Securities "Sold" Under Repo - Secured Borrowing

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

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

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

## 7. Collateral Received - Secured Borrowing

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

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Securities (FV)	—	—	—	—	—	—	—	—

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	\$ —	\$ 195,295,625	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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	\$ —	\$ 195,295,625	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

## 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	195,295,625
d. >90 days	—

## 10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	\$ 112,871,689	\$ 112,857,498
b. 31 to 60 days	16,866,767	16,866,772
c. 61 to 90 days	25,188,502	25,186,682
d. 91 to 120 days	3,159,781	3,159,907
e. 121 to 180 days	—	—
f. 181 to 365 days	12,930,367	12,943,514
g. 1 to 2 years	15,987,604	16,000,755
h. 2 to 3 years	534,227	534,317
i. >3 years	7,756,687	7,756,687

## NOTES TO FINANCIAL STATEMENTS

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

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

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash (collateral - all)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Securities collateral (FV)	—	—	—	—	—	—	—	—

## G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

## 1. Company Policy or Strategies for Engaging in Repo Programs

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

## 2. Type of Repo Trades Used

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

## 3. Original (Flow) and Residual Maturity

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

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

## 4. Counterparty, Jurisdiction and Fair Value (FV)

None

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

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

## NOTES TO FINANCIAL STATEMENTS

Third Quarter				Fourth Quarter			
9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Bonds - FV	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. LB & SS - FV	—	—	—	—	—	14,775,989	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	25,167
i. Total assets - FV	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 14,775,989	\$ —	\$ 25,167

## 7. Collateral Pledged - Secured Borrowing

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

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

## 8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$ —	\$ —
b. 30 days or less	—	—
c. 31 to 90 days	—	—
d. >90 days	10,603,686	10,603,686

## 9. Recognized Receivable for Return of Collateral - Secured Borrowing

None

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

None

## H. Repurchase Agreements Transactions Accounted for as a Sale

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

## I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

## M. Working Capital Finance Investments

The Company had no working capital finance investments.

## NOTES TO FINANCIAL STATEMENTS

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

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

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

No significant change.

**Note 7 - Investment Income**

No significant change.

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

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

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

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
June 30, 2019	\$ 168,048	\$ (12,567)	\$ (180,615)
December 31, 2018	\$ 168,048	\$ 47,302	\$ (120,746)

**Note 9 - Income Taxes**

No significant change.

**Note 10 - Information Concerning Parent, Subsidiaries and Affiliates**

No significant change.

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

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

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

- a. FHLB Capital Stock - Aggregate Totals

1. June 30, 2019

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

## NOTES TO FINANCIAL STATEMENTS

## 2. December 31, 2018

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

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

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

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

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

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

The Company has no direct plans.

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

No significant change.

## NOTES TO FINANCIAL STATEMENTS

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

## 2. Detail of Other Contingent Commitments

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

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

**B. Assessments**

No significant change.

**C. Gain Contingencies**

No significant change.

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

No significant change.

**E. Joint and Several Liabilities**

No significant change.

**F. All Other Contingencies**

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

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

**Note 15 - Leases**

No significant change.

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

No significant change.

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

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

**C. Wash sales**

- In the course of the Company's asset management, securities were sold and reacquired within 30 days of the sale date to enhance the Company's total return on its investment portfolio.
- The details by NAIC designation 3 or below of securities sold during the quarter ended June 30, 2019 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	3	6	\$ 796,753	\$ 791,648	\$ 2,529

**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.

## NOTES TO FINANCIAL STATEMENTS

**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, 2019. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in the determination of fair values that the Company has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

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

June 30, 2019					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
<b>a. Assets accounted for at fair value</b>					
All other corporate bonds – asset-backed	\$ —	\$ —	\$ 12	\$ —	\$ 12
Preferred stocks - unaffiliated	—	—	1,882	—	1,882
Common stocks - unaffiliated	26,338	—	19,855	—	46,193
<b>Total bonds and stocks</b>	<b>26,338</b>	<b>—</b>	<b>21,749</b>	<b>—</b>	<b>48,087</b>
<b>Derivative assets</b>					
Credit derivatives	—	364	—	—	364
Equity derivatives	—	—	981	—	981
Foreign exchange derivatives	—	8,714	—	—	8,714
Interest rate derivatives	—	86,876	18,820	—	105,696
GMWB hedging instruments	—	—	24,361	—	24,361
Macro hedge program	—	21,222	13,020	—	34,242
<b>Total derivative assets</b>	<b>—</b>	<b>117,176</b>	<b>57,182</b>	<b>—</b>	<b>174,358</b>
Separate Account assets [1]	35,042,531	41,248,906	558,715	—	76,850,152
<b>Total assets accounted for at fair value</b>	<b>\$ 35,068,869</b>	<b>\$ 41,366,082</b>	<b>\$ 637,646</b>	<b>\$ —</b>	<b>\$ 77,072,597</b>
<b>b. Liabilities accounted for at fair value</b>					
<b>Derivative liabilities</b>					
Credit derivatives	\$ —	\$ (1,186)	\$ —	\$ —	\$ (1,186)
Foreign exchange derivatives	—	(8,850)	—	—	(8,850)
Interest rate derivatives	—	(138,880)	(36,777)	—	(175,657)
GMWB hedging instruments	—	—	(1,660)	—	(1,660)
Macro hedge program	—	—	(23,792)	—	(23,792)
<b>Total liabilities accounted for at fair value</b>	<b>\$ —</b>	<b>\$ (148,916)</b>	<b>\$ (62,229)</b>	<b>\$ —</b>	<b>\$ (211,145)</b>

[1] Excludes approximately \$7.9 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

**Valuation Techniques, Procedures and Controls**

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

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

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



## NOTES TO FINANCIAL STATEMENTS

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

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

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

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

**NOTES TO FINANCIAL STATEMENTS**

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, 2019:

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in:		Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
				Net Income (1)	Surplus				
<b>Assets</b>									
All other corporate bonds – asset-backed	\$ 21	\$ —	\$ —	\$ —	\$ 76	\$ —	\$ —	\$ (85)	\$ 12
Preferred stocks - unaffiliated	1,870	—	—	—	—	12	—	—	1,882
Common stocks - unaffiliated	20,420	—	—	—	152	—	(717)	—	19,855
<b>Total bonds and stocks</b>	<b>22,311</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>228</b>	<b>12</b>	<b>(717)</b>	<b>(85)</b>	<b>21,749</b>
<b>Derivatives</b>									
Equity derivatives	994	—	—	—	(13)	—	—	—	981
GMWB hedging instruments	12,135	—	—	—	10,566	—	—	—	22,701
<b>Total derivatives [3]</b>	<b>13,129</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>10,553</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>23,682</b>
Separate Accounts	605,383	28,594	(51,250)	(2,029)	864	18,586	(37,308)	(4,125)	558,715
<b>Total assets</b>	<b>\$ 640,823</b>	<b>\$ 28,594</b>	<b>\$ (51,250)</b>	<b>\$ (2,029)</b>	<b>\$ 11,645</b>	<b>\$ 18,598</b>	<b>\$ (38,025)</b>	<b>\$ (4,210)</b>	<b>\$ 604,146</b>
<b>Liabilities</b>									
<b>Derivatives</b>									
Interest rate derivatives	\$ (29,455)	\$ —	\$ —	\$ —	\$ 11,498	\$ —	\$ —	\$ —	\$ (17,957)
Macro hedge program	(3,938)	—	—	—	(8,162)	1,328	—	—	(10,772)
<b>Total derivatives [3]</b>	<b>(33,393)</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>3,336</b>	<b>1,328</b>	<b>—</b>	<b>—</b>	<b>(28,729)</b>
<b>Total liabilities</b>	<b>\$ (33,393)</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 3,336</b>	<b>\$ 1,328</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ (28,729)</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, 2019						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
<b>Assets</b>							
Bonds - unaffiliated	\$ 7,407,483	\$ 6,730,750	\$ —	\$ 6,864,481	\$ 543,002	\$ —	\$ —
Preferred stocks - unaffiliated	56,663	56,350	—	33,227	23,436	—	—
Common stocks - unaffiliated	46,194	46,194	26,338	—	19,856	—	—
Mortgage loans	1,179,193	1,133,396	—	—	1,179,193	—	—
Cash, cash equivalents and short-term investments - unaffiliated	552,499	552,556	27,870	524,629	—	—	—
Derivative related assets	199,984	174,358	—	142,802	57,182	—	—
Contract loans	1,323,218	1,323,218	—	—	1,323,218	—	—
Surplus debentures	42,258	31,754	—	20,262	21,996	—	—
Securities lending reinvested collateral assets	132,299	132,288	—	132,299	—	—	—
Separate Account assets [1]	76,850,152	76,850,152	35,042,531	41,248,906	558,715	—	—
<b>Total assets</b>	<b>\$ 87,789,943</b>	<b>\$ 87,031,016</b>	<b>\$ 35,096,739</b>	<b>\$ 48,966,606</b>	<b>\$ 3,726,598</b>	<b>\$ —</b>	<b>\$ —</b>
<b>Liabilities</b>							
Liability for deposit-type contracts	\$ (227,074)	\$ (230,783)	\$ —	\$ —	\$ (227,074)	\$ —	\$ —
Derivative related liabilities	(216,394)	(211,145)	—	(154,165)	(62,229)	—	—
Separate Account liabilities	(76,850,152)	(76,850,152)	(35,042,531)	(41,248,906)	(558,715)	—	—
<b>Total liabilities</b>	<b>\$ (77,293,620)</b>	<b>\$ (77,292,080)</b>	<b>\$ (35,042,531)</b>	<b>\$ (41,403,071)</b>	<b>\$ (848,018)</b>	<b>\$ —</b>	<b>\$ —</b>

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately \$7.9 billion as of June 30, 2019.

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

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

**NOTES TO FINANCIAL STATEMENTS**

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

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

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

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

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

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

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

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

No significant change.

**Note 22 - Events Subsequent**

The Company had no material subsequent events through the filing date of August 2, 2019.

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

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.
  - a. For the periods ended June 30, 2019, and December 31, 2018, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was \$37,700,339 and \$61,516,010, respectively.
  - b. For the periods ended June 30, 2019, and December 31, 2018, the total amount of reinsurance credit taken for this agreement was \$47,721,948 and \$77,868,367, respectively.

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

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

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

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

**Note 26 - Intercompany Pooling Arrangements**

No significant change.

**Note 27 - Structured Settlements**

No significant change.

**Note 28 - Health Care Receivables**

No significant change.

**Note 29 - Participating Policies**

No significant change.

**Note 30 - Premium Deficiency Reserves**

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

**Note 34 - Separate Accounts**

No significant change.

**NOTES TO FINANCIAL STATEMENTS**

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

No significant change.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/10/2019

6.4 By what department or departments?  
Connecticut State Insurance Department

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

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

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes  No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 86,799

**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 \$223,264,106 of cash and bonds pledged as collateral for derivative activity; \$3,884,000 FHLB capital stock; \$10,603,686 of short term investments subject to repurchase agreements; and \$171,077,579 bonds subject to repurchase agreements.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 35,998,827
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	1,221,579,818	1,259,391,877
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)	\$ 1,221,579,818	\$ 1,259,391,877
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: \$ 132,299,095
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 132,287,769
- 16.3 Total payable for securities lending reported on the liability page: \$ 132,287,769

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

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

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

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

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

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

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
RBX Dexia Investor Services	N/A	05/23/2019	Closed Account

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

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

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

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

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

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

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

## **GENERAL INTERROGATORIES**

### **PART 1 - COMMON INTERROGATORIES**

18.2 If no, list exceptions:

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

Yes [X] No [ ]

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

Yes [X] No [ ]



**GENERAL INTERROGATORIES (continued)**

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

**Life and Accident and Health Companies/Fraternal Benefit Societies**

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

	Amount
1.1 Long-term mortgages in good standing	
1.11 Farm mortgages.....	\$.....
1.12 Residential mortgages.....	\$.....49,244,079
1.13 Commercial mortgages.....	\$.....1,084,152,142
1.14 Total mortgages in good standing.....	\$.....1,133,396,221
1.2 Long-term mortgages in good standing with restructured terms	
1.21 Total mortgages in good standing with restructured terms.....	\$.....
1.3 Long-term mortgage loans upon which interest is overdue more than three months	
1.31 Farm mortgages.....	\$.....
1.32 Residential mortgages.....	\$.....
1.33 Commercial mortgages.....	\$.....
1.34 Total mortgages with interest overdue more than three months.....	\$.....0
1.4 Long-term mortgage loans in process of foreclosure	
1.41 Farm mortgages.....	\$.....
1.42 Residential mortgages.....	\$.....
1.43 Commercial mortgages.....	\$.....
1.44 Total mortgages in process of foreclosure.....	\$.....0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....1,133,396,221
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61 Farm mortgages.....	\$.....
1.62 Residential mortgages.....	\$.....
1.63 Commercial mortgages.....	\$.....
1.64 Total mortgages foreclosed and transferred to real estate.....	\$.....0
2. Operating Percentages:	
2.1 A&H loss percent.....	.....
2.2 A&H cost containment percent.....	.....
2.3 A&H expense percent excluding cost containment expenses.....	.....
3.1 Do you act as a custodian for health savings accounts?.....	Yes [ ] No [ X ]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....
3.3 Do you act as an administrator for health savings accounts?.....	Yes [ ] No [ X ]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [ X ] No [ ]
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes [ ] No [ ]

**Fraternal Benefit Societies Only:**

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

5.2 If no, explain:

\_\_\_\_\_

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

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

Date	Outstanding Lien Amount

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

**NONE**

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

Current Year to Date - Allocated by States and Territories

Table with columns for States, Active Status, Life Contracts (Life Insurance Premiums, Annuity Considerations), and Direct Business Only (A&H Insurance Premiums, Other Considerations, Total Columns 2 through 5, Deposit-Type Contracts). Rows include states from Alabama to Wyoming, plus territories and an aggregate category.

DETAILS OF WRITE-INS

Table detailing write-ins for lines 58001 through 9499, including categories like 'ZZZ Other Alien', 'Summary of remaining write-ins', and 'Total (Lines 58001 thru 58003 plus 58998)'. Columns include description, Active Status, and financial values.

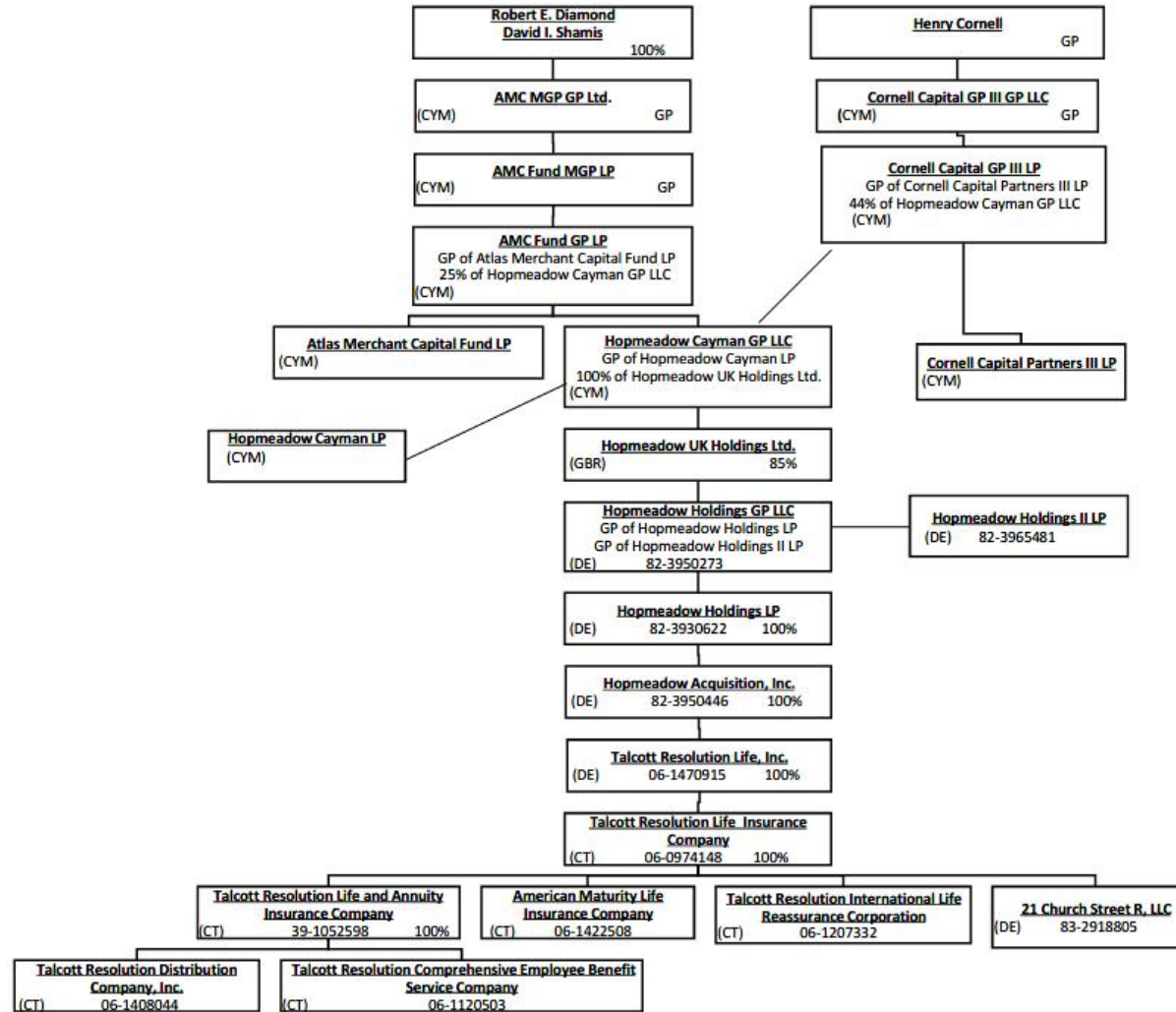
(a) Active Status Count

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

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

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

PART 1 – ORGANIZATIONAL CHART



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**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.....	
4926	Hopmeadow Holding Grp.....	00000...	82-3950446..				Hopmeadow Acquisition, Inc.....	DE.....	UIP.....	Hopmeadow Holdings, LP.....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holding Grp.....	00000...	06-1470915..		1032204		Talcott Resolution Life, Inc.....	DE.....	UDP.....	Hopmeadow Acquisition, Inc.....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holding Grp.....	88072...	06-0974148..		45947		Talcott Resolution Life Insurance Company.....	CT.....	RE.....	Talcott Resolution Life, Inc.....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holding Grp.....	81213...	06-1422508..				American Maturity Life Insurance Company.....	CT.....	DS.....	Talcott Resolution Life Insurance Company.....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holding Grp.....	93505...	06-1207332..				Talcott Resolution International Life Reassurance Corporation	CT.....	DS.....	Talcott Resolution Life Insurance Company.....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holding Grp.....	00000...	83-2918805..				21 Church Street R, LLC.....	DE.....	DS.....	Talcott Resolution Life Insurance Company.....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holding Grp.....	71153...	39-1052598..				Talcott Resolution Life and Annuity Insurance Company	CT.....	DS.....	Talcott Resolution Life Insurance Company.....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holding Grp.....	00000...	06-1120503..				Talcott Resolution Comprehensive Employee Benefit Service Company	CT.....	DS.....	Talcott Resolution Life and Annuity Insurance Company	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	Y.....	
4926	Hopmeadow Holding Grp.....	00000...	06-1408044..		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.....	

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# 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
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	NO

**Explanations:**

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
- 4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
- 7.
8. The data for this supplement is not required to be filed.

**Bar Code:**



**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.....	26,819,764	34,288,091
2505. Accrued interest on derivatives in a liability position.....	20,779,357	19,277,308
2506. Miscellaneous liabilities.....	1,751,471	964,365
2507. Interest on policy or contract funds due or accrued.....	1,119,499	888,395
2597. Summary of remaining write-ins for Line 25.....	50,470,091	55,418,159

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

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

# TALCOTT RESOLUTION LIFE INSURANCE COMPANY

## SCHEDULE A - VERIFICATION

### Real Estate

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

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	1,105,232,868	1,724,180,841
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	48,825,357	213,119,887
2.2 Additional investment made after acquisition.....	69,907,030	6,875,217
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	8,669	18,508
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(4,357,526)	1,726,759
7. Deduct amounts received on disposals.....	85,902,386	840,684,252
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	39,618	4,092
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,133,674,393	1,105,232,868
12. Total valuation allowance.....	(278,171)	(3,704,538)
13. Subtotal (Line 11 plus Line 12).....	1,133,396,222	1,101,528,330
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,133,396,222	1,101,528,330

## 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.....	403,961,752	1,045,660,843
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	8,138,595	11,548,176
2.2 Additional investment made after acquisition.....	57,146,631	106,976,099
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(3,689,236)	(117,431,375)
6. Total gain (loss) on disposals.....		105,821,610
7. Deduct amounts received on disposals.....	24,531,697	746,775,095
8. Deduct amortization of premium and depreciation.....	10,558	40,083
9. Total foreign exchange change in book/adjusted carrying value.....	(80)	(693)
10. Deduct current year's other-than-temporary impairment recognized.....	6,809,373	1,797,730
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	434,206,034	403,961,752
12. Deduct total nonadmitted amounts.....	104,750	121,869
13. Statement value at end of current period (Line 11 minus Line 12).....	434,101,284	403,839,883

## 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.....	8,285,608,648	13,659,740,630
2. Cost of bonds and stocks acquired.....	982,509,530	3,561,021,653
3. Accrual of discount.....	6,125,467	30,002,807
4. Unrealized valuation increase (decrease).....	41,178,469	282,047,663
5. Total gain (loss) on disposals.....	8,327,988	223,831,019
6. Deduct consideration for bonds and stocks disposed of.....	1,219,170,597	9,424,373,496
7. Deduct amortization of premium.....	13,436,289	39,533,018
8. Total foreign exchange change in book/adjusted carrying value.....	66,637	(3,047,889)
9. Deduct current year's other-than-temporary impairment recognized.....	487,462	4,755,406
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,962,408	674,686
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	8,092,684,799	8,285,608,648
12. Deduct total nonadmitted amounts.....	11,959,188	11,826,307
13. Statement value at end of current period (Line 11 minus Line 12).....	8,080,725,611	8,273,782,341



**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	4,567,393,697	1,911,648,887	323,055,951	(1,434,696,039)	4,567,393,697	4,721,290,594		4,873,884,268
2. NAIC 2 (a).....	2,300,496,010	753,692,996	2,284,965,573	1,444,291,818	2,300,496,010	2,213,515,251		1,898,804,982
3. NAIC 3 (a).....	258,985,230	28,675,640	60,840,089	(10,416,552)	258,985,230	216,404,229		270,554,225
4. NAIC 4 (a).....	36,378,415	8,187,903	8,143,648	850,948	36,378,415	37,273,617		33,220,626
5. NAIC 5 (a).....	72,080,528	111,083	6,965,402	(778,225)	72,080,528	64,447,984		79,661,716
6. NAIC 6 (a).....	2,413,067		9,522	815	2,413,067	2,404,359		28,748
7. Total Bonds.....	7,237,746,946	2,702,316,509	2,683,980,185	(747,235)	7,237,746,946	7,255,336,035	0	7,156,154,565
<b>PREFERRED STOCK</b>								
8. NAIC 1.....						0		
9. NAIC 2.....	32,361,056			554,917	32,361,056	32,915,973		31,820,563
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....	11,225,536	68,606		(8)	11,225,536	11,294,135		11,158,771
13. NAIC 6.....	12,164,349	89,092	114,002		12,164,349	12,139,439		12,097,884
14. Total Preferred Stock.....	55,750,941	157,698	114,002	554,910	55,750,941	56,349,547	0	55,077,219
15. Total Bonds and Preferred Stock.....	7,293,497,887	2,702,474,208	2,684,094,187	(192,326)	7,293,497,887	7,311,685,582	0	7,211,231,784

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(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 \$.....148,557,777; NAIC 2 \$.....376,028,426; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	119,412,866	XXX	119,250,766	1,238,407	91,833

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	132,096,183	217,915,374
2. Cost of short-term investments acquired.....	101,660,355	2,034,454,611
3. Accrual of discount.....	239,083	449,257
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(9,953)	(51,052)
6. Deduct consideration received on disposals.....	114,553,205	2,120,471,906
7. Deduct amortization of premium.....	19,596	176,282
8. Total foreign exchange change in book/adjusted carrying value.....		(23,820)
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	119,412,866	132,096,183
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	119,412,866	132,096,183

# 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).....	(55,213,551)
2. Cost paid/(consideration received) on additions.....	5,722,820
3. Unrealized valuation increase/(decrease).....	21,173,164
4. Total gain (loss) on termination recognized.....	(6,565,366)
5. Considerations received/(paid) on terminations.....	1,586,511
6. Amortization.....	(159,552)
7. Adjustment to the book/adjusted carrying value of hedge item.....	
8. Total foreign exchange change in book/adjusted carrying value.....	(157,461)
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(36,786,456)
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	(36,786,456)

## SCHEDULE DB - PART B - VERIFICATION

### Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	5,162,805
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	5,600,000
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	35,106
3.14 Section 1, Column 18, prior year.....	1,067,174
	(1,032,068)
	(1,032,068)
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	35,106
3.24 Section 1, Column 19, prior year.....	1,067,174
	(1,032,068)
	(1,032,068)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	(5,982,701)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	
4.22 Amount recognized.....	(7,052,213)
	(7,052,213)
4.3 Subtotal (Line 4.1 minus Line 4.2).....	1,069,512
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	(1,069,512)
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	10,762,805
7. Deduct nonadmitted assets.....	
8. Statement value at end of current period (Line 6 minus Line 7).....	10,762,805

**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	5,658,048	6,021,171	07/11/2017	12/20/2022	CDS: TARGET CORPORATION (TGT) REC 1.00%	40,003	152,196	478160 CL 6	JOHNSON & JOHNSON.....	1FE.....	5,618,045	5,868,975
87612ED#0..	BOND WITH CREDIT DEFAULT SWAP	1.....	4,366,197	4,332,141	5,069,316	07/11/2017	12/20/2022	CDS: TARGET CORPORATION (TGT) REC 1.00%	31,003	117,952	718172 BD 0	PHILIP MORRIS INTERNATIONAL INC	1FE.....	4,301,138	4,951,364
38141GH@6	BOND WITH CREDIT DEFAULT SWAP	1Z.....	2,027,418	2,042,640	2,120,318	03/20/2019	06/20/2024	CDS: GOLDMAN SACHS GROUP (GS) REC 1.00%	15,222	35,458	83162C A9 4	SBAP_19-25B.....	1FE.....	2,027,418	2,084,859
38141GH@6	BOND WITH CREDIT DEFAULT SWAP	1Z.....	2,972,582	3,007,422	3,229,051	03/20/2019	06/20/2024	CDS: GOLDMAN SACHS GROUP (GS) REC 1.00%	22,318	51,989	912810 RN 0	TREASURY BOND.....	1.....	2,985,104	3,177,062
172967D@7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	3,951,686	4,019,563	4,155,512	03/20/2019	06/20/2024	CDS: CITIGROUP INC (C) REC 1.00%	68,961	88,551	22534D AE 0	CAALT_18-3.....	1FE.....	3,950,602	4,066,961
172967D@7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	546,946	554,467	606,539	03/20/2019	06/20/2024	CDS: CITIGROUP INC (C) REC 1.00%	9,545	12,256	12634M AE 0	CNOOC FINANCE 2015 USA LLC.....	1FE.....	544,922	594,283
172967D@7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	501,367	511,972	571,062	03/20/2019	06/20/2024	CDS: CITIGROUP INC (C) REC 1.00%	8,749	11,235	X7360W AV 4	ROMANIA (REPUBLIC OF).....	2FE.....	503,223	559,827
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	21,583,076	22,336,434	22,699,355	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		321,202	3132DV 3L 7	FHLMC UMBS 30YR.....	1.....	22,336,434	22,378,153
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	5,420,625	5,422,270	5,581,288	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		80,670	3138ER NP 1	FNMA 30YR.....	1.....	5,422,270	5,500,617
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	5,316,634	5,316,634	5,328,225	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		79,123	83162C XY 4	SBAP_16-20H.....	1FE.....	5,316,634	5,249,102
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	32,433,919	34,298,478	38,662,208	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		482,685	912810 SE 9	TREASURY BOND.....	1.....	34,298,478	38,179,523
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	35,245,746	35,245,746	38,389,036	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		524,531	90280* AA 0	UFI JCGS KWAJALEIN FEDERAL REC TRU	1.....	35,245,746	37,864,505
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	3,978,736	4,060,927	5,097,186	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		844,665	12593Y BE 2	COMM_16-CR28.....	1FM.....	4,060,927	4,252,521
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	8,216,736	8,229,286	9,708,295	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,744,371	38379Y 6P 8	GNR_16-125.....	1.....	8,229,286	7,963,924
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	7,572,695	7,598,946	8,957,786	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,607,645	38379U M6 0	GNR_16-128.....	1.....	7,598,946	7,350,141
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,805,133	1,809,650	2,180,574	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		383,221	38379R HG 1	GNR_16-39.....	1.....	1,809,650	1,797,353
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,901,271	1,896,379	2,284,678	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		403,630	38379U JW 7	GNR_16-41.....	1.....	1,896,379	1,881,047
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	9,893,088	9,976,804	11,839,463	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		2,100,252	38379U WD 4	GNR_16-86.....	1.....	9,976,804	9,739,211
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	7,663,124	7,699,149	9,100,419	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,626,842	38379U ZS 8	GNR_16-96.....	1.....	7,699,149	7,473,577
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	6,197,119	6,217,274	7,378,680	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,315,617	38379U XC 5	GNR_16-98.....	1.....	6,217,274	6,063,063
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	4,801,256	4,728,568	5,753,580	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,019,282	38379R LJ 0	GNR_17-1.....	1.....	4,728,568	4,734,298
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,856,036	1,818,774	2,221,102	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		394,027	38380J DK 1	GNR_17-168.....	1.....	1,818,774	1,827,075
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,754,027	1,719,271	2,091,653	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		372,371	38380J FS 2	GNR_17-171.....	1.....	1,719,271	1,719,282
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	6,129,951	6,040,894	7,307,459	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,301,357	38379R MX 8	GNR_17-22.....	1.....	6,040,894	6,006,101
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	6,204,133	6,108,264	7,416,240	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,317,106	38379U 6J 0	GNR_17-24.....	1.....	6,108,264	6,099,134
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,996,856	2,045,991	2,507,674	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		423,922	50190D AJ 5	LCCM_17-LC26.....	1FM.....	2,045,991	2,083,751
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,897,013	1,938,989	2,292,510	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		402,726	61767F BD 2	MSC_16-UB11.....	1FM.....	1,938,989	1,889,784
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	7,363,407	7,453,604	9,152,420	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,563,214	89173H AC 0	TPMT_17-2.....	1FM.....	7,453,604	7,589,206
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	2,274,918	2,316,572	2,840,881	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		482,954	94989E AK 3	WFCM_15-LC20.....	1FM.....	2,316,572	2,357,928
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	3,494,498	3,591,887	4,587,263	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		741,864	95001Q AX 9	WFCM_18-C46.....	1FM.....	3,591,887	3,845,398
46625H@K7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	765,156	794,373	812,096	03/20/2019	06/20/2024	CDS: JP MORGAN CHASE (JPM) REC 1.00%	15,591	22,462	17323C AK 3	CGCMT_15-GC27.....	1FM.....	778,783	789,634

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
46625H@K7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	784,775	844,659	865,102	03/20/2019	06/20/2024	CDS: JP MORGAN CHASE (JPM) REC 1.00%	15,990	23,038	21987D AD 6	CORPORACION FINANCIERA DE DESARROL	2FE.....	828,669	842,064
46625H@K7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	166,765	170,158	171,810	03/20/2019	06/20/2024	CDS: JP MORGAN CHASE (JPM) REC 1.00%	3,398	4,896	428041 AZ 0	HFLF_17-1.....	1FE.....	166,760	166,915
46625H@K7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	196,194	198,265	239,524	03/20/2019	06/20/2024	CDS: JP MORGAN CHASE (JPM) REC 1.00%	3,998	5,760	48667Q AS 4	KAZMUNAYGAS NATIONAL CO JSC...	2FE.....	194,267	233,765
46625H@K7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	196,194	189,391	210,537	03/20/2019	06/20/2024	CDS: JP MORGAN CHASE (JPM) REC 1.00%	3,998	5,760	91086Q BB 3	MEXICO (UNITED MEXICAN STATES)	2FE.....	185,394	204,777
46625H@K7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	294,291	305,593	315,630	03/20/2019	06/20/2024	CDS: JP MORGAN CHASE (JPM) REC 1.00%	5,996	8,639	61764X BL 8	MSBAM_15-C21.....	1FM.....	299,597	306,991
46625H@K7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	980,969	994,425	1,062,749	03/20/2019	06/20/2024	CDS: JP MORGAN CHASE (JPM) REC 1.00%	19,988	28,798	698299 BE 3	PANAMA (REPUBLIC OF).....	2FE.....	974,437	1,033,951
46625H@K7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	100,059	98,364	107,366	03/20/2019	06/20/2024	CDS: JP MORGAN CHASE (JPM) REC 1.00%	2,039	2,937	912810 RY 6	TREASURY BOND.....	1.....	96,326	104,429
46625H@K7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	1,471,454	1,510,914	1,543,508	03/20/2019	06/20/2024	CDS: JP MORGAN CHASE (JPM) REC 1.00%	29,982	43,196	92936Y AC 5	WFRBS_12-C8.....	1FM.....	1,480,932	1,500,312
46625H@K7.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	44,144	46,989	52,815	03/20/2019	06/20/2024	CDS: JP MORGAN CHASE (JPM) REC 1.00%	899	1,296	969457 BV 1	WILLIAMS COS INC.....	2FE.....	46,089	51,519
61746BE*3...	BOND WITH CREDIT DEFAULT SWAP	1.....	536,361	562,051	649,910	03/20/2019	06/20/2024	CDS: MORGAN STANLEY (MS) REC 1.00%	7,116	10,836	48667Q AS 4	KAZMUNAYGAS NATIONAL CO JSC...	2FE.....	554,935	639,074
61746BE*3...	BOND WITH CREDIT DEFAULT SWAP	1.....	2,675,768	2,733,381	2,789,531	03/20/2019	06/20/2024	CDS: MORGAN STANLEY (MS) REC 1.00%	35,498	54,058	83162C XA 6	SBAP_15-20E.....	1FE.....	2,697,883	2,735,472
61746BE*3...	BOND WITH CREDIT DEFAULT SWAP	1.....	1,787,871	1,811,398	1,877,818	03/20/2019	06/20/2024	CDS: MORGAN STANLEY (MS) REC 1.00%	23,719	36,120	98162D AJ 8	WOSAT_18-1A.....	1FE.....	1,787,679	1,841,698
9999999999.	Total.....			218,257,008	245,849,338	XXX	XXX	XXX	364,013	20,250,712	XXX	XXX	XXX	217,892,995	225,598,627

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.....	10	350,413,856	7	253,944,666	0	0	0	0	10	350,413,856
2. Add: Opened or acquired transactions.....	5	158,690,765	1	102,619,562					6	261,310,327
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	3,001	XXX	17,110	XXX		XXX		XXX	20,111
4. Less: Closed or disposed of transactions.....	8	252,467,225	1	138,265,267					9	390,732,492
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	2,695,731	XXX	59,063	XXX		XXX		XXX	2,754,794
7. Ending Inventory.....	7	253,944,666	7	218,257,008	0	0	0	0	7	218,257,008

90150

**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.....	(36,786,456)
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	10,762,805
3. Total (Line 1 plus Line 2).....	<u>(26,023,651)</u>
4. Part D, Section 1, Column 5.....	185,121,273
5. Part D, Section 1, Column 6.....	(211,144,924)
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	(16,409,995)
8. Part B, Section 1, Column 13.....	(1,356,329)
9. Total (Line 7 plus Line 8).....	<u>(17,766,324)</u>
10. Part D, Section 1, Column 8.....	199,983,827
11. Part D, Section 1, Column 9.....	(217,750,151)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	145,892,486
14. Part B, Section 1, Column 20.....	16,052,000
15. Part D, Section 1, Column 11.....	161,944,486
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.....	96,778,764	
2. Cost of cash equivalents acquired.....	5,023,910,342	6,499,301,465
3. Accrual of discount.....	5,126,514	3,992,412
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	3,889	1,554
6. Deduct consideration received on disposals.....	4,696,100,341	6,406,492,224
7. Deduct amortization of premium.....	13,678	24,444
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	429,705,490	96,778,764
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	429,705,490	96,778,764



**SCHEDULE A - PART 2**

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

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

**NONE**

QE01

**SCHEDULE A - PART 3**

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

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

**NONE**

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
BHM01JC69	NEW YORK	NY		05/10/2019	5.510		5,911,914	29,911,325
BHMOJEJL1	MULTI-CITY	MU		05/10/2019	4.850		4,640,598	10,397,206
BHMOEJN7	MULTI-CITY	MU		05/10/2019	4.850		4,616,247	12,543,970
BHMOKQZY6	KENT VALLEY	WA		05/10/2019	4.270		5,379,311	19,802,068
BHMOKTWD9	MISSION VALLEY	CA		05/10/2019	4.340		5,737,775	12,997,464
BHMOL6753	MULTI-CITY	MU		05/10/2019	4.500		4,439,162	10,051,712
BHMOMN8Z8	MULTI-CITY	MU		05/10/2019	4.300		4,229,172	11,608,144
BHMORMP52	MULTI-CITY	MU		05/10/2019	3.320		4,991,003	13,595,457
BHM13T3U0	CHARLESTON	SC		05/10/2019	3.940		6,183,740	10,691,187
BHM15T4C7	LAUREL	MD		05/10/2019	4.170		5,927,204	11,157,366
BHM15X6S1	GLEN MILLS	PA		05/10/2019	3.890		7,942,717	12,842,775
BHM1TM2K0	MIAMI	FL		06/03/2019	5.540		5,898,786	25,771,892
BHM1ZBA51	WILMINGTON	SC		05/10/2019	5.000	5,700,000		8,149,974
BHM1ZVWA2	BOSTON	MA		05/23/2019	3.980	6,600,000		11,512,500
BHM206A74	SAN MARCOS	TX		05/24/2019	4.220	3,200,000		5,337,931
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	15,500,000	65,897,627	206,370,970
0899999. Total - Mortgages in Good Standing				XXX	XXX	15,500,000	65,897,627	206,370,970
3399999. Total Mortgages				XXX	XXX	15,500,000	65,897,627	206,370,970

QE02

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	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)					
<b>Mortgages Closed by Repayment</b>																
BHM0JB0A1	ATLANTA	GA		01/14/2011	04/01/2019	11,582							11,582	11,582		0
BHMOM3437	DALLAS	TX		04/28/2015	04/01/2019	1,239,225							1,239,225	1,239,225		0
BHMOME839	RALEIGH	NC		06/26/2012	06/01/2019	32,892							32,892	32,892		0
0199999. Total - Mortgages Closed by Repayment						1,283,699	0	0	0	0	0	0	1,283,699	1,283,699	0	0
<b>Mortgages With Partial Repayments</b>																
B0A0FLYC2	SEATTLE	WA		02/24/2004	06/01/2019	45,470							45,470	45,470		0
BHM01FKF8	BALTIMORE	MD		12/21/2005	06/01/2019	70,229							70,229	70,229		0
BHM01JC69	NEW YORK	NY		05/10/2019	06/01/2019			(913)			(913)		9,430	9,430		0
BHM01LDQ9	LINTHICUM	MD		04/28/2006	06/01/2019	72,575							72,575	72,575		0
BHM01LDR7	LINTHICUM	MD		04/28/2006	06/01/2019	54,667							54,667	54,667		0
BHM01VL05	GAITHERSBURG	MD		09/28/2006	06/01/2019	205,860							205,860	205,860		0
BHM02T4T5	SIMI VALLEY	CA		09/05/2007	06/01/2019	172,458							172,458	172,458		0
BHM03Z7L4	MULTI-CITY	MU		06/24/2014	06/01/2019	6,784		71			71		6,855	6,855		0
BHM0JECE4	BREA	CA		02/01/2011	06/01/2019	89,837							89,837	89,837		0

**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					
BHMOJEHH2	MULTI-CITY	MU	04/14/2011	06/01/2019	5,150						.0	.0	5,150	5,150			.0
BHMOJEHZ2	MULTI-CITY	MU	04/14/2011	06/01/2019	22,231						.0	.0	22,231	22,231			.0
BHMOJEJK3	MULTI-CITY	MU	04/14/2011	06/01/2019	145,782						.0	.0	145,782	145,782			.0
BHMOJEJL1	MULTI-CITY	MU	05/10/2019	06/01/2019	5,179			(166)			(166)	.0	14,188	14,188			.0
BHMOJEJN7	MULTI-CITY	MU	05/10/2019	06/01/2019	5,179			(175)			(175)	.0	14,131	14,131			.0
BHMOJEJP2	SANTA BARBARA	CA	04/14/2011	06/01/2019	18,899						.0	.0	18,899	18,899			.0
BHMOJMW53	STAMFORD	CT	03/18/2011	06/01/2019	157,026						.0	.0	157,026	157,026			.0
BHMOJZXT1	ONTARIO	CA	08/02/2011	06/01/2019	111,429						.0	.0	111,429	111,429			.0
BHMOK4486	MULTI-CITY	MD	09/14/2011	06/01/2019	140,473						.0	.0	140,473	140,473			.0
BHMOKJGK3	ALEXANDRIA	VA	10/11/2011	06/01/2019	100,575			(2,540)			(2,540)	.0	103,115	103,115			.0
BHMOKTWD9	MISSION VALLEY	CA	05/10/2019	06/01/2019				(292)			(292)	.0	10,045	10,045			.0
BHMOKTYC9	NEWPORT BEACH	CA	09/28/2011	06/01/2019	62,104						.0	.0	62,104	62,104			.0
BHMOKTYD7	IRVINE	CA	09/28/2011	06/01/2019	11,292						.0	.0	11,292	11,292			.0
BHMOKTYG0	IRVINE	CA	10/26/2011	06/01/2019	88,322						.0	.0	88,322	88,322			.0
BHML66Z8	MULTI-CITY	MU	04/11/2012	06/01/2019	21,643						.0	.0	21,643	21,643			.0
BHML6753	MULTI-CITY	MU	04/11/2012	06/01/2019	14,429			(155)			(155)	.0	22,860	22,860			.0
BHML83Z7	IRVINE	CA	03/28/2012	06/01/2019	67,486						.0	.0	67,486	67,486			.0
BHML8411	IRVINE	CA	03/28/2012	06/01/2019	61,862						.0	.0	61,862	61,862			.0
BHML8429	NEWPORT BEACH	CA	03/28/2012	06/01/2019	39,367						.0	.0	39,367	39,367			.0
BHML8BN5	GLEN BURNIE	MD	11/30/2011	06/01/2019	16,343						.0	.0	16,343	16,343			.0
BHMLC8T7	SAN BRUNO	CA	12/09/2011	06/01/2019	157,196						.0	.0	157,196	157,196			.0
BHMLKG86	ENCINITAS	CA	02/16/2012	06/01/2019	106,555						.0	.0	106,555	106,555			.0
BHMLZHT6	CARLSBAD	CA	04/03/2012	06/01/2019	16,795						.0	.0	16,795	16,795			.0
BHMOM2AN8	CHICAGO	IL	04/24/2012	06/01/2019	69,550						.0	.0	69,550	69,550			.0
BHMOM2C06	EVANSTON	IL	04/28/2015	06/01/2019	28,627						.0	.0	28,627	28,627			.0
BHMOM3UB0	BELLEVUE	WA	07/17/2012	06/01/2019	763,966						.0	.0	763,966	763,966			.0
BHMOMH1N5	WASHINGTON	DC	06/28/2012	06/01/2019	55,223						.0	.0	55,223	55,223			.0
BHMOMN8Z8	MULTI-CITY	MU	05/10/2019	06/01/2019				(151)			(151)	.0	6,602	6,602			.0
BHMORMP52	MULTI-CITY	MU	06/27/2013	06/01/2019	60,684			38			38	.0	70,720	70,720			.0
BHMOSMD47	FALLS CHURCH	VA	04/28/2015	06/01/2019	10,615						.0	.0	10,615	10,615			.0
BHMO2SQ5	BOSTON	MA	04/28/2015	06/01/2019	5,084						.0	.0	5,084	5,084			.0
BHMO2LCP2	SECAUCUS	NJ	06/27/2013	06/01/2019	53,363						.0	.0	53,363	53,363			.0
BHMOU02F9	BOSTON	MA	04/28/2015	06/01/2019	12,075						.0	.0	12,075	12,075			.0
BHMOUBFX2	NEW YORK	NY	08/07/2013	06/01/2019	28,863						.0	.0	28,863	28,863			.0
BHMOC982	NEWPORT BEACH	CA	09/19/2013	06/01/2019	26,722						.0	.0	26,722	26,722			.0
BHMOUPQ68	BOSTON	MA	09/13/2013	06/01/2019	25,931						.0	.0	25,931	25,931			.0
BHMOV2CJ5	DALLAS	TX	10/03/2013	06/01/2019	28,400						.0	.0	28,400	28,400			.0
BHMOXQNM1	TIMONIUM	MD	01/15/2014	06/01/2019	86,984						.0	.0	86,984	86,984			.0
BHM13T3U0	CHARLESTON	SC	05/10/2019	06/01/2019				(26)			(26)	.0	11,673	11,673			.0
BHM15T4C7	LAUREL	MD	05/10/2019	06/01/2019				463			463	.0	9,887	9,887			.0
BHM15X6S1	GLEN MILLS	PA	05/10/2019	06/01/2019				567			567	.0	13,723	13,723			.0

QE02.1

**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					
BHM1AKCX5.....	WESTMINSTER.....	MD.....	.....	08/27/2015....	06/01/2019....	57,570	.....	.....	.....	.....	.....	.....	57,570	57,570	.....	.....	.....
BHM1D91Z4.....	FT. LAUDERDALE.....	FL.....	.....	09/23/2015....	06/01/2019....	42,872	.....	.....	.....	.....	.....	.....	42,872	42,872	.....	.....	.....
BHM1EZCW0.....	RALEIGH.....	NC.....	.....	01/19/2016....	06/01/2019....	20,090	.....	.....	.....	.....	.....	.....	20,090	20,090	.....	.....	.....
BHM1J0ZN7.....	SAN ANTONIO.....	TX.....	.....	03/01/2016....	06/01/2019....	17,360	.....	.....	.....	.....	.....	.....	17,360	17,360	.....	.....	.....
BHM1K89H0.....	CARROLLTON.....	TX.....	.....	02/16/2017....	06/01/2019....	44,374	.....	.....	.....	.....	.....	.....	44,374	44,374	.....	.....	.....
BHM1LLN27.....	LOGAN TOWNSHIP.....	NJ.....	.....	12/01/2016....	06/01/2019....	31,530	.....	.....	.....	.....	.....	.....	31,530	31,530	.....	.....	.....
BHM1R8X11.....	JERICO.....	NY.....	.....	08/31/2017....	06/01/2019....	220,662	.....	.....	.....	.....	.....	.....	220,662	220,662	.....	.....	.....
BHM1TLYF8.....	ARLINGTON.....	TX.....	.....	06/28/2018....	06/01/2019....	239,786	.....	.....	.....	.....	.....	.....	239,786	239,786	.....	.....	.....
BHM1W9NJ5.....	FLORISSANT.....	MO.....	.....	07/20/2018....	06/01/2019....	342,150	.....	783	.....	.....	783	.....	342,933	342,933	.....	.....	.....
BHM1ZBA51.....	WILMINGTON.....	SC.....	.....	05/10/2019....	06/01/2019....	.....	.....	.....	.....	.....	.....	.....	13,867	13,867	.....	.....	.....
0299999. Total - Mortgages With Partial Repayments.....						4,365,678	0	(2,496)	0	0	(2,496)	0	4,480,728	4,480,728	0	0	0
<b>Mortgages Disposed</b>																	
BHM0JB0A1.....	ATLANTA.....	GA.....	.....	01/14/2011....	04/22/2019....	6,357,933	.....	.....	.....	.....	.....	.....	6,357,933	6,357,933	.....	.....	.....
BHM0M3437.....	DALLAS.....	TX.....	.....	04/28/2015....	04/03/2019....	3,442,145	.....	.....	.....	.....	.....	.....	3,442,145	3,442,145	.....	.....	.....
BHM0M4LU6.....	HOUSTON.....	TX.....	.....	04/18/2012....	05/28/2019....	19,000,000	.....	.....	.....	.....	.....	.....	19,000,000	19,000,000	.....	.....	.....
BHM0ME839.....	RALEIGH.....	NC.....	.....	06/26/2012....	06/28/2019....	5,404,794	.....	.....	.....	.....	.....	.....	5,404,794	5,404,794	.....	.....	.....
0399999. Total - Mortgages Disposed.....						34,204,871	0	0	0	0	0	0	34,204,871	34,204,871	0	0	0
0599999. Total Mortgages.....						39,854,249	0	(2,496)	0	0	(2,496)	0	39,969,298	39,969,298	0	0	0

QE02.2

**SCHEDULE BA - PART 2**

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

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4									
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
<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	06/28/2019	3		3,052,907		2,692,093	4.416
BHM03W	XD	0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL CALL	06/26/2019	3		163,178		1,865,367	0.195
BHM1N0	07	5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	CAPITAL CALL	04/16/2019	3		3,456,166		2,987,978	2.572
BHM05F	QF	8	BRAZOS EQUITY FUND III L P	DALLAS	TX	CAPITAL CALL	04/29/2019	3		25,544		2,847,445	1.600
BHM1UW	77	0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	CAPITAL CALL	04/15/2019			30,500		1,994,154	0.510
BHM1VF	GN	1	CAPITAL PARTNERS INCOME FUND III L	NORWALK	CT	CAPITAL CALL	05/07/2019			1,281,137		12,153,048	2.920
BHM1NX	L3	9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL CALL	04/17/2019			70,752		5,743,371	1.895
BHM1KA	3R	9	CIP CAPITAL FUND II LP	NEW YORK	NY	CAPITAL CALL	04/01/2019	3		1,746,075		2,572,145	3.269
BHM020	P8	1	CLEARVIEW CAPITAL FUND II LP	GREENWICH	CT	CAPITAL CALL	05/31/2019	3		5,414		805,846	3.374
BHM1CS	2E	9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL CALL	06/06/2019	3		5,196,442		4,488,540	2.650
BHM0L7	3Z	9	EDG PARTNERS II LP	ATLANTA	GA	CAPITAL CALL	06/05/2019	3		92,580		208,813	3.374
BHM1RX	UR	2	ELLIOTT ASSOCIATES LP	NEW YORK	NY	CAPITAL CALL	04/01/2019			6,000,000		7,500,000	0.029
BHM1GW	W0	3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	CAPITAL CALL	04/24/2019	3		454,673		3,959,193	3.362
BHM1UU	YN	9	FRONTENAC XI PRIVATE CAPITAL LP	CHICAGO	IL	CAPITAL CALL	06/18/2019			180,000		9,300,000	3.690
BHM1JX	C1	8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL CALL	04/12/2019	3		903,759		6,842,013	1.090
BHM03T	V8	0	GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	CAPITAL CALL	05/15/2019			727		1,510,742	0.535
BHM02Q	B6	3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	CAPITAL CALL	04/15/2019	3		140,998			4.890
BHM20N	5B	4	INVENTUS POWER HOLDINGS LLC	WESTCHESTER	IL	CAPITAL CALL	05/31/2019		168,250				0.420
BHM1S8	E4	5	KKR REAL ESTATE CREDIT OPPORTUNITY	NEW YORK	NY	CAPITAL CALL	06/27/2019			2,796,994		2,592,000	5.314
BHM1TX	MA	6	LEEDS EQUITY PARTNERS VI LP	NEW YORK	NY	CAPITAL CALL	05/24/2019			464,500		1,717,990	0.441
BHM1NU	BT	9	LEXINGTON MIDDLE MARKET INV IV	NEW YORK	NY	CAPITAL CALL	06/21/2019			1,224,826		22,244,135	1.143
BHM1K2	P8	5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL	06/06/2019			8,799		10,774,133	1.826
BHM1EM	SA	0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	CAPITAL CALL	04/23/2019	3		1,049,159		3,444,295	2.586
BHM01V	U9	6	NEWSTONE CAPITAL PARTNERS LLC	LOS ANGELES	CA	CAPITAL CALL	04/09/2019	2		6,162		725,992	2.118
BHM1SN	JU	9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL	04/25/2019	3		4,928,944		6,432,460	1.734
BHM1T8	E2	8	PAMLICO CAPITAL IV LP	CHARLOTTE	NC	CAPITAL CALL	06/10/2019			1,204,261		2,996,650	0.824
BHM1NB	HY	4	PARTHENON INVESTORS V LP	BOSTON	MA	CAPITAL CALL	06/25/2019	3		368,235		7,261,189	1.352
BHM1QN	52	8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	CAPITAL CALL	05/02/2019	3		556,391		6,075,546	4.938
BHM1JV	Y9	1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY	CAPITAL CALL	04/05/2019	3		132,490		8,515,938	4.241
BHM1M5	PC	7	SILVER OAK SERVICE PARTNERS III LP	EVANSTON	IL	CAPITAL CALL	06/11/2019	3		367,875		5,494,625	4.982
BHM197	P7	9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL	06/06/2019	3		40,482		1,040,126	0.586
BHM1X3	6F	4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL	06/24/2019			395,157		12,409,409	1.002
BHM1JM	43	7	TAILWIND DISTINCT INVESTOR LP	KENILWORTH	NJ	CAPITAL CALL	06/24/2019	3		2,667		25,333	3.810
BHM04S	4W	8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA	CAPITAL CALL	06/03/2019	2		426,650		1,770,350	1.125
BHM1TJ	8F	2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	CAPITAL CALL	06/28/2019			304,689		12,767,069	4.284
BHM1PZ	KU	3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	CAPITAL CALL	06/17/2019	3		42,874		4,507,495	3.704
BHM19E	G1	7	UPFRONT GROWTH I LP	SANTA MONICA	CA	CAPITAL CALL	06/27/2019			797,901		1,258,798	8.228
BHM1SZ	U2	1	UPFRONT GROWTH II LP	SANTA MONICA	CA	CAPITAL CALL	06/28/2019			1,053,823		1,051,738	16.630
BHM197	VC	1	UPFRONT V LP	SANTA MONICA	CA	CAPITAL CALL	05/13/2019			406,424		642,527	2.172

QE03

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
BHM1SY 9W 2	UPFRONT VI LP.....	SANTA MONICA.....	CA.....	CAPITAL CALL.....		05/23/2019.....			1,300,930		6,596,697	3.129
BHM1UE C8 2	VMG PARTNERS IV LP.....	SAN FRANCISCO.....	CA.....	CAPITAL CALL.....		06/05/2019.....		512,744			9,934,160	2.130
BHM1QG HQ 7	WIND POINT PARTNERS VIII A LP.....	CHICAGO.....	IL.....	CAPITAL CALL.....		04/25/2019.....	3	1,055,028			5,728,277	1.471
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								168,250	42,248,858	0	203,477,681	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
BHM14W AW 0	BROOKDALE ON THE PARK.....	NAPERVILLE.....	IL.....	CAPITAL CALL.....		05/31/2019.....			14,161		62,393	23.400
BHM1H9 6G 7	MAPLE KNOLL (JV EQUITY).....	WESTFIELD.....	IN.....	CAPITAL CALL.....		06/04/2019.....		53,878			72,628	18.000
BHM1CC 4R 3	MCBEE STATION.....	GREENVILLE.....	SC.....	CAPITAL CALL.....		05/16/2019.....		13,388				9.000
BHM1JJ EN 9	MERITEX INVESTMENT ENTITY - JV.....	MINNEAPOLIS.....	MN.....	CAPITAL CALL.....		04/17/2019.....		304,371			1,575,713	12.771
BHM1DQ ZM 8	PRESTON PARK.....	NAPERVILLE.....	IL.....	CAPITAL CALL.....		06/17/2019.....		46,813			287,147	18.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	432,611	0	1,997,882	XXX
4499999. Subtotal - Unaffiliated.....								168,250	42,681,469	0	205,475,562	XXX
4699999. Totals.....								168,250	42,681,469	0	205,475,562	XXX

QE03.1

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	01/02/2008	06/25/2019	322,712	264,082					264,082	547,894	547,894			0	102,358
BHM03W XD 0	APOLLO INVESTMENT FUND VII.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	05/21/2012	06/26/2019	129,637	29,316					29,316	158,953	158,953			0	4,502
BHM01Q 52 0	ARLINGTON CAPITAL PARTNERS II LP.....	WASHINGTON.....	DC..	CAPITAL DISTRIBUTION.....	06/10/2010	04/12/2019	923,550	(118,870)					(118,870)	804,680	804,680			0	190,039
BHM02K M8 0	BLACKSTONE CAPITAL PARTNERS V.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	09/24/2010	04/23/2019	53,437	32,576					32,576	86,013	86,013			0	3,488
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	01/19/2017	05/14/2019	310,587	(59,358)					(59,358)	251,229	251,229			0	6,459
BHM05F QF 8	BRAZOS EQUITY FUND III L P.....	DALLAS.....	TX..	CAPITAL DISTRIBUTION.....	07/29/2013	04/05/2019	169,333	(18,191)					(18,191)	151,142	151,142			0	549
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II.....	GREENWICH.....	CT..	CAPITAL DISTRIBUTION.....	11/17/2010	06/04/2019	122,515	(31,975)					(31,975)	90,540	90,540			0	(2)
BHM1SD XV 3	BSOF PARALLEL ONSHORE FUND LLAMA.....	NEW YORK.....	NY..	DIRECT WITH ISSUER.....	02/14/2018	06/27/2019	25,113	(24,094)					(24,094)	1,019	1,019			0	25,209
BHM02X 9R 5	CARLYLE PARTNERS V L P.....	WASHINGTON.....	DC..	CAPITAL DISTRIBUTION.....	11/25/2011	05/29/2019	778,068	(123,949)					(123,949)	654,120	654,120			0	23,380
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP.....	CHARLOTTE.....	NC..	CAPITAL DISTRIBUTION.....	02/15/2017	05/21/2019	215,029	(14,835)					(14,835)	200,194	200,194			0	
BHM018 OZ 2	CHARLESBANK EQUITY FUND VI LP.....	BOSTON.....	MA..	CAPITAL DISTRIBUTION.....	09/21/2010	04/30/2019	122,624	14,044					14,044	136,668	136,668			0	14,718
BHM1KA 3R 9	CIP CAPITAL FUND II LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	08/18/2016	04/01/2019	422,024	(33,291)					(33,291)	388,733	388,733			0	
BHM1CS 2E 9	CORTEC GROUP FUND VI LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	03/10/2016	06/17/2019	422,182	51,520					51,520	473,702	473,702			0	4,942
BHM01P Q6 0	D. E. SHAW SECURITIES LP.....	NEW YORK.....	NY..	DIRECT WITH ISSUER.....	03/31/2006	05/17/2019	2,473	(1,163)					(1,163)	1,310	1,310			0	824
BHM037 87 6	DRAWBRIDGE SPECIAL OPS.....	NEW YORK.....	NY..	VARIOUS.....	07/31/2008	06/28/2019	103,504	(69,787)					(69,787)	33,716	33,716			0	78,791

### 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	
BHM0L7 3Z 9	EDG PARTNERS II LP.....	ATLANTA.....	GA..	CAPITAL DISTRIBUTION.....	02/29/2012	06/05/2019	.....463	.....101				.....101		.....564	.....564			.....0	.....27	
BHM1GW WO 3	ENCORE CONSUMER CAPITAL FUND III L.....	SAN FRANCISCO.....	CA..	CAPITAL DISTRIBUTION.....	01/04/2016	04/24/2019	.....15,005	.....9,361				.....9,361		.....24,366	.....24,366			.....0		
BHM14X G2 8	FS EQUITY PARTNERS VII LP.....	LOS ANGELES.....	CA..	CAPITAL DISTRIBUTION.....	07/27/2015	04/08/2019	.....180,204	.....(26,501)				.....(26,501)		.....153,703	.....153,703			.....0		
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	05/23/2016	04/12/2019	.....30,185	.....6,179				.....6,179		.....36,364	.....36,364			.....0		
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS.....	NEW YORK.....	NY..	VARIOUS.....	12/15/2009	06/21/2019	.....3,369,133	.....(1,907,993)				.....(1,907,993)		.....1,461,140	.....1,461,140			.....0	.....1,330,136	
995670 05 6	GRP II LLP.....	LOS ANGELES.....	CA..	CAPITAL DISTRIBUTION.....	05/24/2012	04/25/2019	.....3,133,969	.....(2,950,141)				.....(2,950,141)		.....183,828	.....183,828			.....0	.....4,106,495	
BHM1TE LO 1	HIGHLAND CREDIT STRATEGIES FUND LP.....	OAKS.....	PA..	DIRECT WITH ISSUER.....	12/29/2017	04/23/2019	.....5,895	.....43,656				.....43,656		.....49,551	.....49,551			.....0	.....(43,654)	
999690 26 6	INDUSTRI KAPITAL 2000 LIMITED.....	LONDON.....	SWE	CAPITAL DISTRIBUTION.....	03/06/2013	05/17/2019	.....0	.....0				.....0		.....0	.....0			.....0	.....35,804	
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP.....	NEW YORK.....	NY..	CAPITAL CALL.....	12/18/2017	06/06/2019	.....390	.....99				.....99		.....489	.....489			.....0	.....14	
BHM1JV Y9 1	SAW MILL CAPITAL PARTNERS II LP.....	BRIARCLIFF MANOR.....	NY..	DIRECT WITH ISSUER.....	05/10/2016	06/30/2019	.....0	.....0				.....0		.....156,545	.....156,545			.....0		
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	03/17/2015	06/06/2019	.....31,136	.....(1,681)				.....(1,681)		.....29,455	.....29,455			.....0	.....903	
87311@ 10 9	TCW CRESCENT MEZZ PARTNERS III.....	LOS ANGELES.....	CA..	CAPITAL DISTRIBUTION.....	03/05/2007	06/12/2019	.....17,251	.....13,130				.....13,130		.....30,381	.....30,381			.....0	.....(12,566)	
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V.....	LOS ANGELES.....	CA..	CAPITAL DISTRIBUTION.....	01/15/2013	06/03/2019	.....1,576,616	.....(549,745)				.....(549,745)		.....1,026,871	.....1,026,871			.....0	.....97,257	
BHM19E G1 7	UPFRONT GROWTH I LP.....	SANTA MONICA.....	CA..	CAPITAL DISTRIBUTION.....	03/31/2015	04/25/2019	.....2,711,942	.....(1,114,859)				.....(1,114,859)		.....1,597,083	.....1,597,083			.....0	.....2,243,442	
BHM02S 3T 8	VMG EQUITY PARTNERS LP.....	LOS ANGELES.....	CA..	CAPITAL DISTRIBUTION.....	01/15/2010	06/21/2019	.....111,714	.....(111,322)				.....(111,322)		.....392	.....392			.....0	.....106,842	
BHM1QG HQ 7	WIND POINT PARTNERS VIII A LP.....	CHICAGO.....	IL..	CAPITAL DISTRIBUTION.....	05/08/2017	04/05/2019	.....13,546	.....(2,428)				.....(2,428)		.....11,118	.....11,118			.....0	.....2,396	
15999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....15,320,237	.....(6,696,117)	.....0	.....0	.....0	.....(6,696,117)	.....0	.....8,741,765	.....8,741,765	.....0	.....0	.....0	.....8,322,352
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
BHM1M7 8P 3	AMERICAN CAPITAL GROUP MULTIFAMILY.....	BELLEVUE.....	WA..	CAPITAL DISTRIBUTION.....	12/15/2016	06/06/2019	.....3,621,485	.....401,388				.....401,388		.....4,022,873	.....4,022,873			.....0	.....2,535,772	
17999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....3,621,485	.....401,388	.....0	.....0	.....0	.....401,388	.....0	.....4,022,873	.....4,022,873	.....0	.....0	.....0	.....2,535,772
44999999	Subtotal - Unaffiliated.....							.....18,941,721	.....(6,294,729)	.....0	.....0	.....0	.....(6,294,729)	.....0	.....12,764,637	.....12,764,637	.....0	.....0	.....0	.....10,858,123
46999999	Totals.....							.....18,941,721	.....(6,294,729)	.....0	.....0	.....0	.....(6,294,729)	.....0	.....12,764,637	.....12,764,637	.....0	.....0	.....0	.....10,858,123

QE03.2

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
<b>Bonds - U.S. Government</b>									
912810 SF 6	TREASURY BOND.....		04/09/2019.....	BARCLAYS CAPITAL INC.....		5,593,242	5,500,000	25,069	1.....
0599999	Total - Bonds - U.S. Government.....					5,593,242	5,500,000	25,069	.XXX.....
<b>Bonds - All Other Government</b>									
29135L AA 8	ABU DHABI (EMIRATE OF).....	D.....	06/25/2019.....	Various.....		2,618,050	2,600,000	16,996	1FE.....
BRTDOH 9C 8	ABU DHABI (EMIRATE OF).....	D.....	06/06/2019.....	Various.....		633,740	600,000	6,669	1FE.....
P14517 AA 7	BANCO NACIONAL DE COMERCIO EXTERIO.....	D.....	06/12/2019.....	CAMBRIDGE INTERNATIONAL SECURITIES.....		203,750	200,000	1,458	2FE.....
09076A AA 5	BIOCEANICO SOVEREIGN CERTIFICATE.....	D.....	05/17/2019.....	UBS SECURITIES LLC.....		839,139	1,305,000		3FE.....
25714P CW 6	DOMINICAN REPUBLIC.....	D.....	06/21/2019.....	MARKET AXESS TRADING PLATFORM.....		222,428	200,000	5,632	3FE.....
P37466 AJ 1	EMPRESA DE TRANSPORTE DE PASAJEROS.....	D.....	04/23/2019.....	BANC OF AMERICA SECURITIES LLC.....		849,600	800,000	8,550	1FE.....
Y2702W AD 1	GEORGIA (GOVERNMENT OF).....	D.....	06/26/2019.....	Various.....		1,190,488	1,125,000	12,661	3FE.....
Y2R03T AA 1	GEORGIAN RAILWAY JSC.....	D.....	04/03/2019.....	CAMBRIDGE INTERNATIONAL SECURITIES.....		860,500	800,000	14,381	4FE.....
501499 AB 3	KUWAIT STATE OF (GOVERNMENT).....	D.....	06/25/2019.....	HSBC SECURITIES (USA) INC.....		854,000	800,000	7,544	1FE.....
91086Q BB 3	MEXICO (UNITED MEXICAN STATES).....	D.....	06/26/2019.....	Various.....		1,346,000	1,300,000	18,314	2FE.....
91087B AC 4	MEXICO (UNITED MEXICAN STATES) (GO.....	D.....	06/26/2019.....	Various.....		833,220	800,000	7,977	2FE.....
698299 BG 8	PANAMA REPUBLIC OF (GOVERNMENT).....	D.....	05/14/2019.....	Various.....		1,266,000	1,200,000	12,600	2FE.....
74727P BA 8	QATAR (STATE OF).....	D.....	06/25/2019.....	Various.....		1,063,208	1,000,000	9,267	1FE.....
74727P BB 6	QATAR (STATE OF).....	D.....	06/25/2019.....	Various.....		1,563,700	1,400,000	15,628	1FE.....
80413T AL 3	SAUDI ARABIA (KINGDOM OF).....	D.....	04/26/2019.....	Various.....		1,084,100	1,000,000	13,592	1FE.....
BRTPPB YW 5	SAUDI ARABIA (KINGDOM OF).....	D.....	04/29/2019.....	Various.....		1,257,200	1,200,000	8,312	1FE.....
M6320U AC 3	SAUDI ARABIA (KINGDOM OF).....	D.....	05/28/2019.....	JP MORGAN SECURITIES LLC.....		592,500	600,000	2,550	1FE.....
1099999	Total - Bonds - All Other Government.....					17,277,623	16,930,000	162,133	.XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
3132VQ N5 1	FHLMC GOLD 30YR.....		06/06/2019.....	NOMURA SECURITIES INTERNATIONAL INC.....		2,323,839	2,313,357	2,313	1.....
3132XU LE 3	FHLMC GOLD 30YR.....		06/06/2019.....	NOMURA SECURITIES INTERNATIONAL INC.....		7,988,091	7,929,856	7,930	1.....
3132XV RG 0	FHLMC GOLD 30YR.....		06/06/2019.....	CANTOR FITZGERALD & CO.....		7,418,907	7,163,700	9,552	1.....
31335B HE 9	FHLMC GOLD 30YR GIANT.....		06/17/2019.....	TD SECURITIES (USA) LLC.....		6,624,717	6,401,659	9,958	1.....
3132DV 3L 7	FHLMC UMBS 30YR.....		06/06/2019.....	NOMURA SECURITIES INTERNATIONAL INC.....		33,169,633	32,038,281	42,718	1.....
31334W HP 9	FHLMC UMBS 30YR.....		06/17/2019.....	JP MORGAN SECURITIES LLC.....		11,011,123	10,934,242	12,757	1.....
31334W MM 0	FHLMC UMBS 30YR.....		06/20/2019.....	MUFG SECURITIES AMERICAS INC.....		4,090,273	3,950,000	6,144	1.....
3131YB MV 7	FHLMC UMBS 30YR MIRROR.....		06/17/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		2,547,266	2,500,000	3,403	1.....
3132DV 3R 4	FHLMC UMBS 30YR SUPER.....		06/17/2019.....	NOMURA SECURITIES INTERNATIONAL INC.....		5,287,500	5,000,000	9,722	1.....
3138WF BK 1	FNMA 30YR.....		06/18/2019.....	NOMURA SECURITIES INTERNATIONAL INC.....		1,416,140	1,421,471	1,382	1.....
3140FC JD 1	FNMA 30YR.....		06/17/2019.....	WELLS FARGO ADVISORS, LLC.....		1,541,028	1,559,795	1,516	1.....
3140FN AS 3	FNMA 30YR.....		04/01/2019.....	Various.....		(90,682)	(88,148)	(88)	1.....
3140H8 YC 3	FNMA 30YR.....		06/17/2019.....	TD SECURITIES (USA) LLC.....		2,829,706	2,769,554	3,770	1.....
3140J8 LL 5	FNMA 30YR.....		06/06/2019.....	NOMURA SECURITIES INTERNATIONAL INC.....		28,236,156	27,952,266	27,952	1.....
3140J9 EJ 6	FNMA 30YR.....		06/17/2019.....	NOMURA SECURITIES INTERNATIONAL INC.....		4,646,391	4,700,000	4,569	1.....
626207 YM 0	MUNICIPAL ELEC AUTH GA - BABS.....		06/25/2019.....	RBC CAPITAL MARKETS, LLC.....		2,342,229	1,800,000	26,080	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					121,382,317	118,346,033	169,679	.XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
68245X AC 3	1011778 BC UNLIMITED LIABILITY CO.....	A.....	05/15/2019.....	Various.....		432,705	440,000	6,280	3FE.....
00130H BW 4	AES CORP.....		05/07/2019.....	MORGAN STANLEY & CO. LLC.....		97,290	94,000	337	3FE.....
03063# AC 8	AMERICOLD REALTY OPERATING PARTNER.....		05/07/2019.....	BANC OF AMERICA SECURITIES LLC.....		8,000,000	8,000,000		2FE.....
032177 AH 0	AMSTED INDUSTRIES INCORPORATED.....		05/21/2019.....	WELLS FARGO ADVISORS, LLC.....		36,000	36,000		1Z.....

QE04



**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
05324# AA 2	AUTOMATION SMC HOLDINGS INC.....		06/30/2019.....	SCHEDULED ACQUISITION.....		30,948	30,948		5.....
BHM20D PF 5	AUTOMATION SMC HOLDINGS INC.....		06/30/2019.....	Various.....		24,075	24,075		4Z.....
053773 BC 0	AVIS BUDGET CAR RENTAL LLC.....		06/21/2019.....	Various.....		315,174	314,000		4FE.....
06050T ML 3	BANK OF AMERICA NA.....		05/20/2019.....	BANC OF AMERICA SECURITIES LLC.....		3,750,000	3,750,000		1FE.....
06405L AB 7	BANK OF NEW YORK MELLON/THE.....		05/30/2019.....	MORGAN STANLEY & CO. LLC.....		7,800,000	7,800,000		1FE.....
071734 AD 9	BAUSCH HEALTH COMPANIES INC.....	C.....	05/09/2019.....	GOLDMAN SACHS & CO LLC.....		45,000	45,000		1Z.....
91911K AN 2	BAUSCH HEALTH COMPANIES INC.....	C.....	05/10/2019.....	CREDIT SUISSE SECURITIES (USA) LLC.....		408,000	400,000	794	3FE.....
085770 AA 3	BERRY GLOBAL ESCROW CORPORATION.....		05/20/2019.....	WELLS FARGO ADVISORS, LLC.....		431,270	431,000		3FE.....
102590 A# 3	BOWLES FLUIDICS CORPORATION.....		06/30/2019.....	SCHEDULED ACQUISITION.....		3,731	3,731		5.....
102590 A@ 5	BOWLES FLUIDICS CORPORATION.....		06/30/2019.....	SCHEDULED ACQUISITION.....		4,240	4,240		5.....
103557 AA 2	BOYNE USA INC.....		06/24/2019.....	WELLS FARGO ADVISORS, LLC.....		366,968	339,000	4,233	4FE.....
05565Q DT 2	BP CAPITAL MARKETS PLC.....	D.....	05/21/2019.....	CREDIT SUISSE SECURITIES (USA) LLC.....		3,750,000	3,750,000		1FE.....
110122 CC 0	BRISTOL-MYERS SQUIBB CO.....		05/07/2019.....	Various.....		6,495,418	6,509,000		1FE.....
11135F AE 1	BROADCOM INC.....		04/25/2019.....	Various.....		1,722,881	1,750,000	3,934	2FE.....
12467A AD 0	C&S GROUP ENTERPRISES LLC.....		04/02/2019.....	BANC OF AMERICA SECURITIES LLC.....		215,538	215,000	2,536	3FE.....
1248EP CB 7	CCO HOLDINGS LLC.....		06/27/2019.....	Various.....		493,178	481,000	3,375	3FE.....
12508E AD 3	CDK GLOBAL INC.....		05/17/2019.....	MIZUHO SECURITIES USA INC.....		13,361	13,000	65	3FE.....
12513G BA 6	CDW LLC / CDW FINANCE CORP.....		06/26/2019.....	Various.....		273,659	261,000	351	3FE.....
150190 AC 0	CEDAR FAIR LP.....		06/19/2019.....	Various.....		323,810	321,000		4FE.....
16412X AG 0	CHENIERE CORPUS CHRISTI HOLDINGS.....		06/03/2019.....	Various.....		1,394,790	1,339,000	29,393	3FE.....
16411Q AB 7	CHENIERE ENERGY PARTNERS LP.....		06/17/2019.....	Various.....		398,528	393,000	3,842	3FE.....
184496 AN 7	CLEAN HARBORS INC.....		06/19/2019.....	Various.....		398,004	394,000		3FE.....
20338Q AB 9	COMMSCOPE FINANCE LLC.....		04/05/2019.....	Various.....		405,900	396,000	2,844	3FE.....
21871@ AC 4	CORESITE LP.....		04/17/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		3,500,000	3,500,000		2PL.....
226373 AQ 1	CRESTWOOD MIDSTREAM PARTNERS LP/CR.....		04/12/2019.....	WELLS FARGO ADVISORS, LLC.....		437,090	436,000	17	3FE.....
23089* AB 2	CUMMING CONSTRUCTION MANAGEMENT.....		04/01/2019.....	SCHEDULED ACQUISITION.....		11,440	11,440		5.....
237266 AH 4	DARLING INGREDIENTS INC.....		04/23/2019.....	Various.....		150,640	148,000	407	3FE.....
240019 BT 5	DAYTON POWER AND LIGHT CO.....		06/03/2019.....	JP MORGAN SECURITIES LLC.....		1,794,351	1,806,000		1FE.....
23307E AL 5	DBGS_19-1735.....		04/03/2019.....	DEUTSCHE BANK SECURITIES INC.....		9,709,823	10,000,000	19,805	3FE.....
23307E AN 1	DBGS_19-1735.....		04/03/2019.....	DEUTSCHE BANK SECURITIES INC.....		4,630,157	5,000,000	9,903	4FE.....
23311V AH 0	DCP MIDSTREAM OPERATING LP.....		05/08/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		66,000	66,000		1Z.....
25470D AJ 8	DISCOVERY COMMUNICATIONS LLC.....		05/16/2019.....	JP MORGAN SECURITIES LLC.....		2,478,580	2,600,000	17,252	2FE.....
25470D BG 3	DISCOVERY COMMUNICATIONS LLC.....		05/16/2019.....	Various.....		2,653,733	2,657,000		2FE.....
269330 AA 4	E3_19-1 - ABS.....		06/21/2019.....	NATIXIS SECURITIES AMERICA.....		8,091,754	8,092,000		1FE.....
29365D AA 7	ENTERCOM MEDIA CORP.....		05/01/2019.....	Various.....		296,631	292,000	106	4FE.....
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE CV.....	D.....	05/31/2019.....	JP MORGAN SECURITIES LLC.....		118,236	118,236		2PL.....
30309K AL 4	FREMF_19-K1511.....		05/08/2019.....	MORGAN STANLEY & CO. LLC.....		3,365,191	3,500,000	6,877	1.....
38869A AA 5	GRAPHIC PACKAGING INTERNATIONAL CO.....		06/13/2019.....	Various.....		364,413	361,000		3FE.....
40010P AA 6	GRUBHUB HOLDINGS INC.....		06/06/2019.....	JP MORGAN SECURITIES LLC.....		20,000	20,000		3FE.....
410345 AL 6	HANESBRANDS INC.....		06/19/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		154,850	152,000	741	3FE.....
42704L AA 2	HERC HOLDINGS INC.....		06/26/2019.....	Various.....		344,500	343,000		4FE.....
432833 AE 1	HILTON DOMESTIC OPERATING COMPANY.....		06/17/2019.....	Various.....		396,569	393,000		3FE.....
436440 AK 7	HOLOGIC INC.....		06/19/2019.....	Various.....		485,605	490,000	1,938	3FE.....
44421G AL 7	HY_19-30HY.....		06/24/2019.....	DEUTSCHE BANK SECURITIES INC.....		4,636,140	4,805,000	7,121	2FE.....

QE04.1

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
44963B AE 8	IHO VERWALTUNGS GMBH.....	D.....	05/22/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		200,000	200,000		3FE.....
G4588# BQ 3	INTERMEDIATE CAPITAL GROUP PLC.....	D.....	04/24/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		8,100,000	8,100,000		2FE.....
449934 AD 0	IQVIA INC.....		05/08/2019.....	SUNTRUST ROBINSON HUMPHREY, INC.....		252,500	250,000	.868	3FE.....
24422E UW 7	JOHN DEERE CAPITAL CORP.....		06/04/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		1,875,000	1,875,000		1FE.....
526057 CV 4	LENNAR CORPORATION.....		05/22/2019.....	WELLS FARGO ADVISORS, LLC.....		19,238	19,000	.420	3FE.....
548661 DQ 7	LOWES COMPANIES INC.....		04/09/2019.....	GOLDMAN SACHS & CO LLC.....		1,427,224	1,518,000	.26,982	2FE.....
56585A BC 5	MARATHON PETROLEUM CORP.....		05/22/2019.....	EXCHANGE.....		1,064,484	1,040,000	.23,245	2FE.....
56585A BE 1	MARATHON PETROLEUM CORP.....		05/22/2019.....	EXCHANGE.....		3,567,571	3,618,000	.23,065	2FE.....
BHM1ZK UF 7	MARNR_19-1A - ABS.....		03/29/2019.....	CANCELLED TRADE.....		(10,000,000)	(10,000,000)		1FE.....
56844A AA 7	MARNR_19-1A - ABS.....		04/01/2019.....	CITIGROUP GLOBAL MARKETS INC.....		6,750,000	6,750,000		1FE.....
56844A AC 3	MARNR_19-1A - ABS.....		04/01/2019.....	CITIGROUP GLOBAL MARKETS INC.....		10,000,000	10,000,000		1FE.....
57165P AA 3	MARRIOTT OWNERSHIP RESORTS INC.....		06/25/2019.....	EXCHANGE.....		779,315	772,000	8,444	3FE.....
57233# AA 3	MARSHALL EXCELSIOR CO.....		06/30/2019.....	Various.....		15,205	15,205		3PL.....
576485 AE 6	MATADOR RESOURCES CO.....		06/26/2019.....	Various.....		472,520	468,000	3,852	4FE.....
585055 BT 2	MEDTRONIC INC.....		04/17/2019.....	Various.....		3,243,170	3,000,000	12,413	1FE.....
58547D AB 5	MELCO RESORTS FINANCE LTD.....	D.....	04/25/2019.....	Various.....		1,199,410	1,200,000	.175	3FE.....
588056 AW 1	MERCER INTERNATIONAL INC.....	C.....	05/06/2019.....	BARCLAYS CAPITAL INC.....		109,175	110,000	1,899	3FE.....
55303X AB 1	MGM GROWTH PROP OPERATING PARTNERS.....		05/24/2019.....	Various.....		386,846	392,000	3,420	3FE.....
60040# AB 8	MILLENNIUM PIPELINE CO LLC.....		06/30/2019.....	SCHEDULED ACQUISITION.....		0	0		1PL.....
60053* AA 8	MILLER ENVIRONMENTAL SERVICES LLC.....		06/30/2019.....	SCHEDULED ACQUISITION.....		1,827	1,827		5.....
60053* AB 6	MILLER ENVIRONMENTAL SERVICES LLC.....		06/30/2019.....	SCHEDULED ACQUISITION.....		1,024	1,024		5.....
64110L AT 3	NETFLIX INC.....		06/20/2019.....	Various.....		549,112	538,000	11,846	3FE.....
64952G AQ 1	NEW YORK LIFE INSURANCE COMPANY.....		04/01/2019.....	JP MORGAN SECURITIES LLC.....		3,703,069	3,730,000		1Z.....
65548P AF 3	NORBORD INC.....	A.....	06/19/2019.....	BANC OF AMERICA SECURITIES LLC.....		119,000	119,000		3FE.....
629377 CC 4	NRG ENERGY INC.....		05/29/2019.....	Various.....		926,333	870,000	20,457	3FE.....
67400F AE 1	OAKCL_18-1 - ABS.....		06/21/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		7,477,500	7,500,000	59,220	1FE.....
67401U AE 7	OAKCL_19-2 - ABS.....		04/12/2019.....	MORGAN STANLEY & CO. LLC.....		19,000,000	19,000,000		1FE.....
68241F AA 0	OLCMT_04-C3.....		04/10/2019.....	MESIROW FINANCIAL INC.....		142,091	130,884	.21	1FM.....
680665 AJ 5	OLIN CORP.....		05/03/2019.....	Various.....		408,593	405,000	2,967	3FE.....
67095# AA 9	OMEGA ACQUISITION CORP.....		04/01/2019.....	SCHEDULED ACQUISITION.....		27,947	27,947		5.....
70017W AA 1	PAIA_19-1A - ABS.....		04/23/2019.....	JP MORGAN SECURITIES LLC.....		5,000,000	5,000,000		1FE.....
70017W AC 7	PAIA_19-1A - ABS.....		04/23/2019.....	JP MORGAN SECURITIES LLC.....		10,000,000	10,000,000		1FE.....
72756# AA 9	PLASTIC COMPONENTS INC.....		06/30/2019.....	SCHEDULED ACQUISITION.....		10,325	10,325		5GI.....
737446 AP 9	POST HOLDINGS INC.....		06/24/2019.....	MORGAN STANLEY & CO. LLC.....		21,000	21,000		4FE.....
74022D AJ 9	PRECISION DRILLING CORP.....	A.....	05/06/2019.....	Various.....		151,230	160,000	3,964	3FE.....
745867 AX 9	PULTE GROUP INC.....		06/19/2019.....	GOLDMAN SACHS & CO LLC.....		192,975	186,000	4,030	3FE.....
912920 AC 9	QWEST CORPORATION.....		06/06/2019.....	Various.....		64,079	65,000	1,055	3FE.....
750236 AW 1	RADIAN GROUP INC.....		06/13/2019.....	RBC CAPITAL MARKETS, LLC.....		89,000	89,000		3FE.....
75888R AE 9	REG15_18-4A - ABS.....		06/25/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		7,995,000	8,000,000	.62,024	1FE.....
78409V AN 4	S&P GLOBAL INC.....		05/02/2019.....	Various.....		19,819,078	18,297,000	389,408	1FE.....
785712 AG 5	SABLE INTERNATIONAL FINANCE LTD.....	D.....	04/02/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		468,200	472,000		3FE.....
78653# AA 0	SAFEMARK INC.....		04/01/2019.....	SCHEDULED ACQUISITION.....		19,603	19,603		5.....
BHM1R4 AE 7	SDLF_17 - BAIN CAPITAL CREDIT - ABS.....		06/06/2019.....	Various.....		2,312,727	2,312,727		1FE.....
81211K AX 8	SEALED AIR CORPORATION.....		05/06/2019.....	Various.....		642,945	611,000	3,610	3FE.....
82967N AU 2	SIRIUS XM RADIO INC.....		06/18/2019.....	JP MORGAN SECURITIES LLC.....		284,281	275,000	2,669	3FE.....

QE04.2

**TALCOTT RESOLUTION LIFE INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
82967N AW 8	SIRIUS XM RADIO INC.....		05/01/2019.....	BARCLAYS CAPITAL INC.....		185,400	180,000	2,903	3FE.....
82967N BE 7	SIRIUS XM RADIO INC.....		06/18/2019.....	JP MORGAN SECURITIES LLC.....		40,000	40,000		3FE.....
833636 AH 6	SOCIEDAD QUIMICA Y MINERA DE CHILE.....	D	05/02/2019.....	Various.....		1,006,236	1,000,000		2FE.....
853496 AC 1	STANDARD INDUSTRIES INC (DELAWARE).....		05/14/2019.....	Various.....		483,208	490,000	5,840	3FE.....
87470L AA 9	TALLGRASS ENERGY PARTNERS LP.....		06/28/2019.....	Various.....		212,318	205,000	3,334	3FE.....
87612E BF 2	TARGET CORPORATION.....		05/31/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		5,871,353	6,058,000	29,890	1FE.....
87299A TE 4	T-MOBILE USA INC.....		06/05/2019.....	HIMCO OPERATIONAL TRANSACTION.....		0	1,386,000		3FE.....
87299A TL 8	T-MOBILE USA INC.....		06/05/2019.....	HIMCO OPERATIONAL TRANSACTION.....			1,564,000		3FE.....
87299A TT 1	T-MOBILE USA INC.....		06/05/2019.....	HIMCO OPERATIONAL TRANSACTION.....			2,365,000		3FE.....
88947E AS 9	TOLL BROTHERS FINANCE CORP.....		06/25/2019.....	Various.....		230,144	220,000	2,991	3FE.....
89173U AC 1	TPMT_17-4.....		04/01/2019.....	CANCELLED TRADE.....		(0)	(0)		1FM.....
893647 BE 6	TRANSDIGM INC.....		05/08/2019.....	BANC OF AMERICA SECURITIES LLC.....		318,344	305,000	4,607	4FE.....
90139P AB 5	TWIN BROOK I - ONSHORE - ABS.....		04/25/2019.....	DIRECT WITH ISSUER.....		24,950,000	24,950,000		1PL.....
90139Q AB 3	TWIN BROOK II - OFFSHORE - ABS.....		04/25/2019.....	DIRECT WITH ISSUER.....		24,050,000	24,050,000		1PL.....
90276Y AF 0	UBSCM_19-C16 IS.....		04/01/2019.....	UBS SECURITIES LLC.....		7,426,052		42,599	1FE.....
910047 AK 5	UNITED CONTINENTAL HOLDINGS INC.....		05/09/2019.....	BARCLAYS CAPITAL INC.....		353,771	356,000	64	3FE.....
92558N AC 6	VIBR_19-11A - ABS.....		06/21/2019.....	SG AMERICAS, LLC.....		10,715,000	10,715,000		1FE.....
92769X AL 9	VIRGIN MEDIA SECURED FINANCE PLC.....	D	05/17/2019.....	CREDIT SUISSE SECURITIES (USA) LLC.....		204,523	203,000	3,730	3FE.....
92840V AB 8	VISTRA OPERATIONS COMPANY LLC.....		05/29/2019.....	Various.....		747,075	725,000	11,348	3FE.....
94988J 5V 5	WELLS FARGO BANK NA.....		05/15/2019.....	WELLS FARGO ADVISORS, LLC.....		5,000,000	5,000,000		1FE.....
95058X AG 3	WEN_19-1A.....		06/13/2019.....	GUGGENHEIM.....		9,000,000	9,000,000		2FE.....
96041L AF 9	WLAKE_19-2A.....		06/12/2019.....	BMO CAPITAL MARKETS CORP.....		9,999,060	10,000,000		2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					291,017,243	288,306,210	895,506	XXX.....
<b>Bonds - Bank Loans</b>									
05400K AE 0	AVOLON TLB BORROWER 1 (US) LLC.....		05/09/2019.....	HIMCO OPERATIONAL TRANSACTION.....		1,328,620	1,331,456		2FE.....
BHM20E EN 8	BERRY GLOBAL GROUP INC.....		04/01/2019.....	GOLDMAN SACHS & CO LLC.....		429,923	431,000		3FE.....
55328H AE 1	MPH ACQUISITION HOLDINGS LLC.....		05/15/2019.....	DEUTSCHE BANK SECURITIES INC.....		244,527	220,000		4FE.....
C8000C AB 9	PANTHER BF AGGREGATOR 2 LP.....	C	05/07/2019.....	Various.....					3FE.....
78466D BF 0	SS&C TECHNOLOGIES INC.....		05/07/2019.....	Various.....		(1,421)	(1,428)		3FE.....
8299999	Total - Bonds - Bank Loans.....					2,001,649	1,981,028	0	XXX.....
8399997	Total - Bonds - Part 3.....					437,272,074	431,063,271	1,252,386	XXX.....
8399999	Total - Bonds.....					437,272,074	431,063,271	1,252,386	XXX.....
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
26139@ 11 5	DPL HOLDING CORP - DALLAS SER A.....		06/28/2019.....	HIMCO OPERATIONAL TRANSACTION.....	1.340	13,360	1.00		P6*V.....
23989* 12 3	DPL HOLDING CORPORATION.....		06/28/2019.....	HIMCO OPERATIONAL TRANSACTION.....	4.170	41,720	1.00		P6*V.....
55331# 11 8	MPE FLOW HOUSE INC.....		06/28/2019.....	HIMCO OPERATIONAL TRANSACTION.....	117.910	12,290	1.00		P5A.....
53226# 12 9	MPE POWER STRUCTURES INC - PFD A.....		06/28/2019.....	HIMCO OPERATIONAL TRANSACTION.....	340.120	34,012	1.00		P6*V.....
BHM1PT U2 8	PLASTIC COMPONENTS INC.....		06/28/2019.....	HIMCO OPERATIONAL TRANSACTION.....	209.950	20,995	1.00		RP5GIV.....
87403# 12 2	TAILWIND CUMMING HOLDING CORPORATI.....		06/28/2019.....	HIMCO OPERATIONAL TRANSACTION.....	706.430	35,321	1.00		RP5GIV.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					157,698	XXX	0	XXX.....
8999997	Total - Preferred Stocks - Part 3.....					157,698	XXX	0	XXX.....
8999999	Total - Preferred Stocks.....					157,698	XXX	0	XXX.....
<b>Common Stocks - Mutual Funds</b>									
41664R 37 4	HARTFORD MULTI ASSET INCOME CL Y.....		05/30/2019.....	DIVIDEND REINVESTMENT.....	22,267.870	201,028	XXX		U.....

QE04.3

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
41664T 10 7	HARTFORD MUNICIPAL INCOME CL A.....		05/28/2019.....	DIVIDEND REINVESTMENT.....	1,627.810	17,119	XXX		U.....
41664T 20 6	HARTFORD MUNICIPAL INCOME CL C.....		05/28/2019.....	DIVIDEND REINVESTMENT.....	1,500.350	15,777	XXX		U.....
41664T 40 4	HARTFORD MUNICIPAL SHRT DUR CL A.....		05/28/2019.....	DIVIDEND REINVESTMENT.....	1,105.810	11,131	XXX		U.....
41664T 50 3	HARTFORD MUNICIPAL SHRT DUR CL C.....		05/28/2019.....	DIVIDEND REINVESTMENT.....	1,008.240	10,144	XXX		U.....
9299999	Total - Common Stocks - Mutual Funds.....					255,200	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					255,200	XXX	0	XXX.....
9799999	Total - Common Stocks.....					255,200	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					412,898	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					437,684,972	XXX	1,252,386	XXX.....

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....5.

QE04.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
25044@ AA 1	DESERT SUNLIGHT FUNDING I-GTD.....		04/07/2019	SCHEDULED REDEMPTION.....		9,990	9,990	9,990	9,990				0		9,990			0	175	09/30/2036	1PL.....
36200Q JD 7	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		50	50	52	58		(8)		(8)		50			0	2	03/01/2032	1.....
36200Q WP 5	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		27	27	28	31		(4)		(4)		27			0	1	01/01/2032	1.....
36200W TB 7	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		36	36	37	38		(2)		(2)		36			0	1	11/01/2031	1.....
36201C PY 4	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		407	407	413	419		(12)		(12)		407			0	12	01/01/2032	1.....
36201E 3C 2	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		257	257	264	276		(19)		(19)		257			0	9	05/01/2032	1.....
36201F PK 7	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		1,063	1,063	1,093	1,146		(83)		(83)		1,063			0	35	05/01/2032	1.....
36201F Q6 7	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		482	482	496	514		(32)		(32)		482			0	16	05/01/2032	1.....
36201F T5 6	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		80	80	82	85		(5)		(5)		80			0	3	03/01/2032	1.....
36201J EW 5	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		706	706	726	753		(47)		(47)		706			0	23	04/01/2032	1.....
36201U AH 7	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		4,329	4,329	4,513	4,985		(657)		(657)		4,329			0	137	08/01/2032	1.....
36209A 6R 6	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		9	9	9	9		(0)		(0)		9			0	0	07/01/2030	1.....
36209E VR 0	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		24	24	25	28		(4)		(4)		24			0	1	10/01/2028	1.....
36209S TU 5	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		216	216	226	236		(20)		(20)		216			0	7	06/01/2028	1.....
3620A1 X7 8	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		52	52	54	56		(3)		(3)		52			0	1	06/01/2039	1.....
3620A8 LU 5	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		2,429	2,429	2,505	2,549		(119)		(119)		2,429			0	57	08/01/2039	1.....
3620A9 SH 5	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		1,674	1,674	1,726	1,739		(65)		(65)		1,674			0	41	09/01/2039	1.....
3620AC 3Z 5	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		5,424	5,424	5,590	5,656		(232)		(232)		5,424			0	130	09/01/2039	1.....
3620AC 4G 6	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		629	629	648	659		(30)		(30)		629			0	15	09/01/2039	1.....
36210P UP 7	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		7	7	7	8		(1)		(1)		7			0	0	02/01/2029	1.....
36211S XZ 5	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		34	34	35	38		(4)		(4)		34			0	1	11/01/2029	1.....
36212J WR 3	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		103	103	104	105		(3)		(3)		103			0	4	08/01/2030	1.....
36213D 3C 0	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		253	253	259	260		(8)		(8)		253			0	8	02/01/2032	1.....
36213E YA 8	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		22	22	22	23		(1)		(1)		22			0	1	04/01/2032	1.....
36213S EB 7	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		91	91	92	96		(6)		(6)		91			0	3	06/01/2031	1.....
36213T 6Y 4	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		546	546	557	574		(28)		(28)		546			0	18	10/01/2031	1.....
36213V R2 6	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		1,318	1,318	1,385	1,380		(62)		(62)		1,318			0	44	11/01/2031	1.....
36213X T5 3	GNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		41	41	44	44		(2)		(2)		41			0	1	05/01/2032	1.....
36225B G7 7	GNMA 30YR PLATINUM.....		06/01/2019	SCHEDULED REDEMPTION.....		227	227	235	247		(19)		(19)		227			0	8	12/01/2029	1.....
36225B LL 0	GNMA 30YR PLATINUM.....		06/01/2019	SCHEDULED REDEMPTION.....		911	911	942	991		(81)		(81)		911			0	30	12/01/2030	1.....
36225B NC 8	GNMA 30YR PLATINUM.....		06/01/2019	SCHEDULED REDEMPTION.....		57	57	58	60		(3)		(3)		57			0	2	05/01/2031	1.....
36225B PM 4	GNMA 30YR PLATINUM.....		06/01/2019	SCHEDULED REDEMPTION.....		594	594	612	648		(54)		(54)		594			0	20	09/01/2031	1.....
36225B TE 8	GNMA 30YR PLATINUM.....		06/01/2019	SCHEDULED REDEMPTION.....		2,441	2,441	2,546	2,831		(389)		(389)		2,441			0	81	05/01/2032	1.....
36179U CA 8	GNMA2 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		33,824	33,824	33,761	33,763		62		62		33,824			0	575	09/01/2048	1.....
36179U CB 6	GNMA2 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		225,643	225,643	230,226	230,101		(4,458)		(4,458)		225,643			0	4,428	09/01/2048	1.....
36202E 3E 7	GNMA2 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		6,479	6,479	6,611	6,667		(188)		(188)		6,479			0	140	03/01/2039	1.....
36202F CN 4	GNMA2 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		3,013	3,013	3,047	3,056		(43)		(43)		3,013			0	65	11/01/2039	1.....
36202F DB 9	GNMA2 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		2,797	2,797	2,869	2,887		(91)		(91)		2,797			0	60	12/01/2039	1.....
36202F E6 9	GNMA2 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		7,791	7,791	7,870	7,903		(112)		(112)		7,791			0	165	03/01/2040	1.....
36202F EH 5	GNMA2 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		5,599	5,599	5,642	5,656		(57)		(57)		5,599			0	118	02/01/2040	1.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
36202F GW 0	GNMA2 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		4,282	4,282	4,759	5,076				(794)		4,282				.92	06/01/2040	1.....
36202F HY 5	GNMA2 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		45,273	45,273	48,377	50,180		(4,907)		(4,907)		45,273				1,070	07/01/2040	1.....
36202F LP 9	GNMA2 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		16,341	16,341	17,111	17,400		(1,059)		(1,059)		16,341				347	10/01/2040	1.....
3620AR JT 9	GNMA2 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		8,435	8,435	8,756	8,773		(338)		(338)		8,435				185	10/01/2040	1.....
38373T NX 9	GNR_01-65.....		06/20/2019	SCHEDULED REDEMPTION.....		440,514	440,514	442,579	440,829		(315)		(315)		440,514				6,233	02/20/2029	1.....
38377L TS 7	GNR_10-131.....		06/01/2019	SCHEDULED REDEMPTION.....		41,006	41,006	42,294	41,438		(431)		(431)		41,006				872	05/01/2040	1.....
38379Y 6P 8	GNR_16-125.....		06/01/2019	SCHEDULED REDEMPTION.....		46,337	46,337	46,425	46,410		(73)		(73)		46,337				503	12/01/2057	1.....
38379U M6 0	GNR_16-128.....		06/01/2019	SCHEDULED REDEMPTION.....		32,247	32,247	32,383	32,365		(118)		(118)		32,247				358	09/01/2056	1.....
38379U DM 5	GNR_16-3.....		06/01/2019	SCHEDULED REDEMPTION.....		31,272	31,272	31,246	31,252		21		21		31,272				391	04/01/2056	1.....
38379R HG 1	GNR_16-39.....		06/01/2019	SCHEDULED REDEMPTION.....		14,908	14,908	14,960	14,947		(39)		(39)		14,908				184	01/01/2056	1.....
38379U JW 7	GNR_16-41.....		06/01/2019	SCHEDULED REDEMPTION.....		8,733	8,733	8,701	8,709		24		24		8,733				107	06/01/2057	1.....
38379U SR 8	GNR_16-64.....		06/01/2019	SCHEDULED REDEMPTION.....		4,048	4,048	4,063	4,060		(12)		(12)		4,048				49	12/01/2057	1.....
38379U WD 4	GNR_16-86.....		06/01/2019	SCHEDULED REDEMPTION.....		37,263	37,263	37,697	37,607		(345)		(345)		37,263				449	03/01/2058	1.....
38379U ZS 8	GNR_16-96.....		06/01/2019	SCHEDULED REDEMPTION.....		67,052	67,052	67,471	67,395		(343)		(343)		67,052				760	12/01/2057	1.....
38379U XC 5	GNR_16-98.....		06/01/2019	SCHEDULED REDEMPTION.....		25,665	25,665	25,788	25,756		(92)		(92)		25,665				285	03/01/2057	1.....
38379R LJ 0	GNR_17-1.....		06/01/2019	SCHEDULED REDEMPTION.....		19,278	19,278	18,879	18,965		313		313		19,278				228	12/01/2058	1.....
38380J DK 1	GNR_17-168.....		06/01/2019	SCHEDULED REDEMPTION.....		8,738	8,738	8,518	8,549		189		189		8,738				105	12/01/2059	1.....
38380J FS 2	GNR_17-171.....		06/01/2019	SCHEDULED REDEMPTION.....		6,976	6,976	6,803	6,828		148		148		6,976				82	09/01/2059	1.....
38380J HY 7	GNR_17-181.....		06/01/2019	SCHEDULED REDEMPTION.....		12,693	12,693	12,410	12,446		247		247		12,693				150	02/01/2059	1.....
38379R MX 8	GNR_17-22.....		06/01/2019	SCHEDULED REDEMPTION.....		27,577	27,577	27,034	27,150		427		427		27,577				326	12/01/2057	1.....
38379R MK 6	GNR_17-23.....		06/01/2019	SCHEDULED REDEMPTION.....		26,458	26,458	25,863	25,989		469		469		26,458				312	05/01/2059	1.....
38379U 6J 0	GNR_17-24.....		06/01/2019	SCHEDULED REDEMPTION.....		28,790	28,790	28,184	28,312		477		477		28,790				340	12/01/2056	1.....
38379U 6M 3	GNR_17-28.....		06/01/2019	SCHEDULED REDEMPTION.....		108,244	108,244	106,129	106,575		1,668		1,668		108,244				1,332	02/01/2057	1.....
38379U 7E 0	GNR_17-30.....		06/01/2019	SCHEDULED REDEMPTION.....		21,685	21,685	21,266	21,355		330		330		21,685				256	08/01/2058	1.....
38379R QA 4	GNR_17-35.....		06/01/2019	SCHEDULED REDEMPTION.....		10,947	10,947	10,642	10,704		243		243		10,947				129	05/01/2059	1.....
38379U 7H 3	GNR_17-46.....		06/01/2019	SCHEDULED REDEMPTION.....		21,153	21,153	20,621	20,730		423		423		21,153				256	11/01/2057	1.....
38379R UK 7	GNR_17-64.....		06/01/2019	SCHEDULED REDEMPTION.....		45,847	45,847	44,869	45,063		784		784		45,847				545	11/01/2057	1.....
38379U 4D 5	GNR_17-9.....		06/01/2019	SCHEDULED REDEMPTION.....		35,536	35,536	34,931	35,061		475		475		35,536				423	09/01/2056	1.....
38380J VN 5	GNR_18-47.....		06/01/2019	SCHEDULED REDEMPTION.....		22,154	22,154	21,405	21,519		635		635		22,154				288	09/01/2050	1.....
38380J XK 9	GNR_18-50.....		06/01/2019	SCHEDULED REDEMPTION.....		33,671	33,671	32,561	32,693		978		978		33,671				430	06/01/2058	1.....
83162C VN 0	SBAP_13-20E.....		05/01/2019	SCHEDULED REDEMPTION.....		31,834	31,834	29,576	30,271		1,562		1,562		31,834				339	05/01/2033	1FE.....
83162C VV 2	SBAP_13-20J.....		04/01/2019	SCHEDULED REDEMPTION.....		19,289	19,289	19,289	19,289		0		0		19,289				338	10/01/2033	1FE.....
83162C VX 8	SBAP_13-20K.....		05/01/2019	SCHEDULED REDEMPTION.....		55,152	55,152	55,152	55,152		0		0		55,152				981	11/01/2033	1FE.....
83162C XA 6	SBAP_15-20E.....		05/01/2019	SCHEDULED REDEMPTION.....		284,452	284,452	287,127	286,661		(2,209)		(2,209)		284,452				4,008	05/01/2035	1FE.....
83162C XB 4	SBAP_15-20F.....		05/15/2019	BANC OF AMERICA SECURITIES LLC		4,261,915	4,215,316	4,302,257	4,286,870		(8,960)		(8,960)		4,277,910		(15,995)	(15,995)	58,970	06/01/2035	1FE.....
83162C XE 8	SBAP_15-20H.....		05/15/2019	BANC OF AMERICA SECURITIES LLC		8,872,262	8,837,739	8,850,278	8,847,619		(614)		(614)		8,847,005		25,257	25,257	203,062	08/01/2035	1FE.....
83162C XK 4	SBAP_15-20K.....		04/10/2019	BMO CAPITAL MARKETS CORP..		2,067,954	2,080,633	2,086,891	2,085,957		(522)		(522)		2,085,435		(17,481)	(17,481)	25,592	11/01/2035	1FE.....
83162C XL 2	SBAP_15-20L.....		05/15/2019	BANC OF AMERICA SECURITIES LLC		697,261	695,739	697,424	697,235		(155)		(155)		697,080		181	181	9,210	12/01/2035	1FE.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
83162C YD 9	SBAP_16-20K		05/15/2019	Various		1,872,331	1,887,868	1,887,868	1,887,868				0		1,887,868		(15,537)	(15,537)	27,512	11/01/2036	1FE
83162C YE 7	SBAP_16-20L		05/15/2019	OPPENHEIMER & CO., INC.		1,017,206	1,013,998	1,013,998	1,013,998				0		1,013,998		3,208	3,208	13,376	12/01/2036	1FE
83162C YG 2	SBAP_17-20A		05/15/2019	BANC OF AMERICA SECURITIES LLC		707,820	706,716	706,716	706,716				0		706,716		1,104	1,104	17,870	01/01/2037	1FE
83162C ZU 0	SBAP_18-20L		05/15/2019	FTN FINANCIAL SECURITIES CORP.		2,034,414	1,955,947	1,955,947	1,955,947				0		1,955,947		78,467	78,467	47,811	09/01/2038	1FE
83162C ZZ 9	SBAP_18-20K		05/01/2019	SCHEDULED REDEMPTION		61,670	61,670	61,670	61,670				0		61,670			0	1,107	11/01/2038	1FE
83162C A2 9	SBAP_18-25E		05/01/2019	SCHEDULED REDEMPTION		35,701	35,701	35,701	35,701				0		35,701			0	662	11/01/2043	1FE
912810 SE 9	TREASURY BOND		05/21/2019	CITIGROUP GLOBAL MARKETS, INC		40,375,274	36,500,000	39,015,078			(15,465)		(15,465)		38,999,613		1,375,661	1,375,661	639,370	11/15/2048	1
912810 SF 6	TREASURY BOND		04/16/2019	JP MORGAN SECURITIES LLC		2,402,344	2,400,000	2,440,688			(14)		(14)		2,440,673		(38,329)	(38,329)	12,133	02/15/2049	1
0599999	Total - Bonds - U.S. Government					66,369,677	62,354,852	65,023,785	23,551,657	0	(34,282)	0	(34,282)	0	64,973,140	0	1,396,536	1,396,536	1,085,869	XXX	XXX
<b>Bonds - All Other Government</b>																					
135087 C8 5	CANADA (GOVERNMENT OF)	B	04/08/2019	BMO CAPITAL MARKETS CORP.		2,149,895	2,150,174	2,201,306	2,095,275		1,027		1,027	103,367	2,199,669	(50,949)	1,176	(49,774)	23,056	09/01/2019	1FE
135087 YZ 1	CANADA (GOVERNMENT OF)	B	04/08/2019	TD SECURITIES (USA) LLC		1,018,374	998,161	1,041,881	991,428		(3,513)		(3,513)	47,162	1,035,078	(22,271)	5,567	(16,704)	12,443	06/01/2020	1FE
195325 BR 5	COLOMBIA (REPUBLIC OF)	D	06/25/2019	MORGAN STANLEY & CO. LLC		235,176	200,000	234,000	232,406		(356)		(356)	232,050		3,126	3,126	9,406	02/26/2044	2FE	
P3772N HK 1	COLOMBIA (REPUBLIC OF)	D	06/25/2019	BNP PARIBAS SECURITIES CORP		1,194,240	1,200,000	1,176,000	1,184,186		1,739		1,739	1,185,925		8,315	8,315	24,675	03/15/2023	2FE	
V25125 BD 2	COTE D IVOIRE (REPUBLIC OF)	D	06/30/2019	SCHEDULED REDEMPTION		20,000	20,000	19,592	19,654		346		346	20,000			0		575	12/31/2032	4
M52168 AF 4	DUBAI GOVT INTL BONDS	D	05/24/2019	GOLDMAN SACHS & CO LLC		1,471,750	1,400,000	1,246,100	1,252,231		1,139		1,139	1,253,370		218,380	218,380	61,046	01/30/2043	1	
91086Q BB 3	MEXICO (UNITED MEXICAN STATES)	D	06/04/2019	Various		694,850	700,000	682,204	682,281		116		116	682,397		12,453	12,453	22,444	03/08/2044	2FE	
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO)	D	06/04/2019	MORGAN STANLEY & CO. LLC		597,300	600,000	576,000	576,828		916		916	577,744		19,556	19,556	20,313	01/11/2028	2FE	
715638 AU 6	PERU (THE REPUBLIC OF)	D	04/29/2019	BANC OF AMERICA SECURITIES LLC		656,698	490,000	652,190	642,710		(2,075)		(2,075)	640,635		16,063	16,063	20,238	03/14/2037	2FE	
G70464 AC 9	PERU ENHANCED PASS THROUGH FINANCE	D	05/31/2019	SCHEDULED REDEMPTION		350,570	350,570	306,244	313,349		37,221		37,221	350,570			0			06/02/2025	2FE
706451 BG 5	PETROLEOS MEXICANOS	D	06/26/2019	Various		3,360,374	3,660,000	4,121,001	4,038,798		(7,018)		(7,018)	4,031,781		(671,407)	(671,407)	125,949	06/15/2035	2FE	
731011 AT 9	POLAND (REPUBLIC OF)	D	05/17/2019	BANC OF AMERICA SECURITIES LLC		1,335,180	1,320,000	1,242,956	1,280,109		3,424		3,424	1,283,533		51,647	51,647	26,840	03/17/2023	1FE	
731011 AU 6	POLAND (REPUBLIC OF)	D	05/17/2019	JP MORGAN SECURITIES LLC		538,151	525,000	521,057	522,010		142		142	522,153		15,999	15,999	10,664	04/06/2026	1FE	
857524 AB 8	POLAND (REPUBLIC OF)	D	05/17/2019	JP MORGAN SECURITIES LLC		850,400	800,000	890,000	864,135		(7,468)		(7,468)	856,667		(6,267)	(6,267)	26,444	03/23/2022	1FE	
857524 AC 6	POLAND (REPUBLIC OF)	D	05/17/2019	JP MORGAN SECURITIES LLC		52,753	50,000	54,647	52,828		(204)		(204)	52,624		129	129	1,661	01/22/2024	1FE	
760942 BB 7	REPUBLICA ORIENT URUGUAY	D	06/25/2019	BNP PARIBAS SECURITIES CORP		1,199,355	1,110,000	1,179,235	1,167,630		(2,732)		(2,732)	1,164,898		34,457	34,457	32,375	10/27/2027	2FE	
77586T AC 0	ROMANIA (REPUBLIC OF)	D	06/26/2019	HSBC SECURITIES (USA) INC		530,750	500,000	530,750	520,745		(2,047)		(2,047)	518,697		12,053	12,053	18,594	08/22/2023	2FE	
760942 BA 9	URUGUAY (ORIENTAL REPUBLIC OF)	D	04/29/2019	MARKET AXESS TRADING PLATFORM		420,184	400,000	408,600	408,346		(37)		(37)	408,308		11,876	11,876	7,537	06/18/2050	2FE	
1099999	Total - Bonds - All Other Government					16,675,999	16,473,905	17,083,763	16,844,949	0	20,621	0	20,621	150,529	17,016,099	(73,221)	(266,879)	(340,099)	444,259	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
30711X AC 8	CAS_14-C01		06/25/2019	SCHEDULED REDEMPTION		168,852	168,852	168,852	168,852				0		168,852			0	3,313	01/25/2024	1
167736 YU 5	CHICAGO ILL WTR REV		04/26/2019	MORGAN STANLEY & CO. LLC		659,095	500,000	575,350	570,688		(553)		(553)	570,135		88,960	88,960	16,761	11/01/2040	1FE	
3128FY 5N 1	FGOLD 30YR		06/01/2019	SCHEDULED REDEMPTION		1,423	1,423	1,461	1,462		(39)		(39)	1,423			0	0	50	04/01/2028	1
31292G TN 6	FGOLD 30YR		06/01/2019	SCHEDULED REDEMPTION		487	487	496	496		(9)		(9)	487			0	0	16	10/01/2027	1

QE05.2

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
31292G	Y5 9		FGOLD 30YR	SCHEDULED REDEMPTION		.11	.11	.11	.12		(.0)		(.0)		.11		.0	.0	.0	03/01/2029	1
31292H	4H 4		FGOLD 30YR	SCHEDULED REDEMPTION		6,368	6,368	6,301	6,297		.71		.71		6,368		.0	.0	153	12/01/2033	1
31296P	TL 6		FGOLD 30YR	SCHEDULED REDEMPTION		.447	.447	.450	.450		(.3)		(.3)		.447		.0	.0	.12	10/01/2033	1
31298F	2A 9		FGOLD 30YR	SCHEDULED REDEMPTION		.54	.54	.53	.53		.0		.0		.54		.0	.0	.2	01/01/2031	1
31298F	JL 7		FGOLD 30YR	SCHEDULED REDEMPTION		.57	.57	.56	.56		.0		.0		.57		.0	.0	.2	01/01/2031	1
3132GG	A7 0		FGOLD 30YR	SCHEDULED REDEMPTION		.310	.310	.323	.324		(.14)		(.14)		.310		.0	.0	.6	08/01/2041	1
3132GG	BD 6		FGOLD 30YR	SCHEDULED REDEMPTION		.653	.653	.679	.679		(.27)		(.27)		.653		.0	.0	.13	08/01/2041	1
3132GG	BZ 7		FGOLD 30YR	SCHEDULED REDEMPTION		4,458	4,458	4,639	4,663		(.205)		(.205)		4,458		.0	.0	.77	08/01/2041	1
3132GJ	EE 5		FGOLD 30YR	SCHEDULED REDEMPTION		3,160	3,160	3,288	3,316		(.156)		(.156)		3,160		.0	.0	.63	09/01/2041	1
3132GJ	MJ 5		FGOLD 30YR	SCHEDULED REDEMPTION		.518	.518	.540	.544		(.26)		(.26)		.518		.0	.0	.10	09/01/2041	1
3132GJ	QQ 5		FGOLD 30YR	SCHEDULED REDEMPTION		.186	.186	.194	.195		(.8)		(.8)		.186		.0	.0	.4	09/01/2041	1
3132GK	BW 5		FGOLD 30YR	SCHEDULED REDEMPTION		.146	.146	.152	.153		(.7)		(.7)		.146		.0	.0	.3	10/01/2041	1
3132GK	DE 3		FGOLD 30YR	SCHEDULED REDEMPTION		4,075	4,075	4,232	4,241		(.166)		(.166)		4,075		.0	.0	.80	10/01/2041	1
3132GK	DR 4		FGOLD 30YR	SCHEDULED REDEMPTION		.566	.566	.589	.589		(.23)		(.23)		.566		.0	.0	.11	10/01/2041	1
3132GK	EN 2		FGOLD 30YR	SCHEDULED REDEMPTION		9,190	9,190	9,565	9,552		(.362)		(.362)		9,190		.0	.0	.177	10/01/2041	1
31283H	QX 6		FGOLD 30YR GIANT	SCHEDULED REDEMPTION		.469	.469	.485	.488		(.20)		(.20)		.469		.0	.0	.13	03/01/2032	1
31283H	X8 3		FGOLD 30YR GIANT	SCHEDULED REDEMPTION		.899	.899	.935	.952		(.53)		(.53)		.899		.0	.0	.26	08/01/2033	1
3128M7	BX 3		FGOLD 30YR GIANT	SCHEDULED REDEMPTION		.169	.169	.180	.182		(.13)		(.13)		.169		.0	.0	.5	12/01/2038	1
3132WP	LD 7		FHLMC GOLD 30YR	SCHEDULED REDEMPTION		80,015	80,015	79,202	79,220		.795		.795		80,015		.0	.0	1,388	07/01/2047	1
3132XX	MY 2		FHLMC GOLD 30YR	SCHEDULED REDEMPTION		95,050	95,050	94,055	94,081		.969		.969		95,050		.0	.0	1,644	03/01/2048	1
3132Y1	UJ 5		FHLMC GOLD 30YR	SCHEDULED REDEMPTION		151,514	151,514	157,243	157,078		(5,564)		(5,564)		151,514		.0	.0	3,359	08/01/2048	1
312903	NH 6		FHLMC_121	Various		.3	.3	.12	.12		.17		.17		.3		.0	.0	.26	02/13/2021	1
312910	ZD 7		FHLMC_1306	SCHEDULED REDEMPTION		.5	.5	.149	.62		(.57)		(.57)		.5		.0	.0	.25	06/01/2022	1
31394J	WW 3		FHLMC_2680	SCHEDULED REDEMPTION		38,027	38,027	38,099	38,042		(.15)		(.15)		38,027		.0	.0	.528	10/15/2022	1
31362J	UN 3		FN 6/12 11TH COFI ARM	SCHEDULED REDEMPTION		.373	.373	.364	.367		.6		.6		.373		.0	.0	.7	06/01/2028	1
31418P	6N 0		FNMA 15YR	SCHEDULED REDEMPTION		3,076	3,076	3,151	3,142		(.66)		(.66)		3,076		.0	.0	.58	03/01/2025	1
31419A	BJ 5		FNMA 15YR	SCHEDULED REDEMPTION		3,777	3,777	4,027	3,977		(.200)		(.200)		3,777		.0	.0	.88	06/01/2025	1
31371H	VJ 4		FNMA 30YR	SCHEDULED REDEMPTION		.1	.1	.1	.1		.0		.0		.1		.0	.0		09/01/2029	1
31371L	CD 9		FNMA 30YR	SCHEDULED REDEMPTION		.467	.467	.483	.486		(.18)		(.18)		.467		.0	.0	.11	09/01/2033	1
31371L	DH 9		FNMA 30YR	SCHEDULED REDEMPTION		4,344	4,344	4,370	4,371		(.27)		(.27)		4,344		.0	.0	.113	10/01/2033	1
31383J	WE 6		FNMA 30YR	SCHEDULED REDEMPTION		.18	.18	.18	.18		.0		.0		.18		.0	.0	.1	07/01/2029	1
31383M	QB 2		FNMA 30YR	SCHEDULED REDEMPTION		.543	.543	.549	.550		(.7)		(.7)		.543		.0	.0	.19	12/01/2028	1
31383Q	FC 3		FNMA 30YR	SCHEDULED REDEMPTION		.117	.117	.117	.117		.0		.0		.117		.0	.0	.3	08/01/2029	1
31383S	W5 5		FNMA 30YR	SCHEDULED REDEMPTION		.152	.152	.152	.152		.0		.0		.152		.0	.0	.5	10/01/2029	1
31386M	ZB 9		FNMA 30YR	SCHEDULED REDEMPTION		1,314	1,314	1,337	1,347		(.33)		(.33)		1,314		.0	.0	.40	10/01/2030	1
3138A2	BL 2		FNMA 30YR	SCHEDULED REDEMPTION		1,644	1,644	1,713	1,714		(.70)		(.70)		1,644		.0	.0	.32	12/01/2040	1
3138AK	SA 8		FNMA 30YR	SCHEDULED REDEMPTION		.405	.405	.422	.427		(.23)		(.23)		.405		.0	.0	.8	08/01/2041	1
3138AR	X3 3		FNMA 30YR	SCHEDULED REDEMPTION		.652	.652	.680	.680		(.28)		(.28)		.652		.0	.0	.12	09/01/2041	1
3138AS	RZ 7		FNMA 30YR	Various		(4,459)			4,855,443		(4,636)		(4,636)		(4,430)		(.29)	(.29)	61,716	09/01/2041	1
3138EG	EW 0		FNMA 30YR	SCHEDULED REDEMPTION		4,249	4,249	4,427	4,437		(.188)		(.188)		4,249		.0	.0	.80	11/01/2040	1
31390B	WE 4		FNMA 30YR	SCHEDULED REDEMPTION		1,376	1,376	1,457	1,449		(.72)		(.72)		1,376		.0	.0	.46	04/01/2032	1

QE05.3



**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	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
31390P	GK 7	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		447	447	467	492		(45)		(45)		447			0	14	08/01/2032	1
31391W	5H 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		348	348	359	362		(14)		(14)		348			0	8	04/01/2033	1
31400J	SJ 9	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		32	32	33	34		(1)		(1)		32			0	1	02/01/2033	1
31401B	4L 6	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		466	466	469	469		(3)		(3)		466			0	11	05/01/2033	1
31401B	NS 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		713	713	718	719		(6)		(6)		713			0	18	04/01/2033	1
31402C	PL 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		14,014	14,014	14,735	14,821		(807)		(807)		14,014			0	331	11/01/2033	1
31402C	U6 7	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		531	531	548	552		(21)		(21)		531			0	13	03/01/2034	1
31402E	AQ 1	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		160	160	165	168		(9)		(9)		160			0	4	07/01/2033	1
31403F	JW 5	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		4,308	4,308	4,331	4,331		(22)		(22)		4,308			0	112	10/01/2033	1
31404B	SQ 6	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		1,155	1,155	1,228	1,225		(71)		(71)		1,155			0	30	02/01/2034	1
31405A	U9 2	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		1,332	1,332	1,311	1,308		24		24		1,332			0	35	06/01/2034	1
31406A	6Y 3	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		567	567	574	577		(10)		(10)		567			0	15	12/01/2034	1
31406D	EL 6	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		80	80	81	81		(1)		(1)		80			0	2	12/01/2034	1
31410G	RA 3	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		5,272	5,272	5,693	6,182		(910)		(910)		5,272			0	163	12/01/2037	1
31412N	SL 1	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		6,656	6,656	7,117	7,159		(503)		(503)		6,656			0	199	12/01/2038	1
31413U	TQ 2	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		8,229	8,229	8,663	8,717		(487)		(487)		8,229			0	246	12/01/2037	1
31415Q	P9 1	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		13,078	13,078	14,311	14,763		(1,685)		(1,685)		13,078			0	348	01/01/2038	1
31416B	VH 8	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		300	300	310	314		(14)		(14)		300			0	7	12/01/2034	1
31418M	A2 8	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		2,195	2,195	2,300	2,320		(126)		(126)		2,195			0	58	08/01/2037	1
31418M	PU 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		5,845	5,845	6,259	6,555		(710)		(710)		5,845			0	160	03/01/2037	1
31419A	VB 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		10,320	10,320	11,240	11,804		(1,484)		(1,484)		10,320			0	270	04/01/2037	1
3138EL	5M 1	FNMA 30YR	06/01/2019	Various		4,659,585	4,396,505	4,698,765	4,709,297		(55,001)		(55,001)		4,654,296		5,289	5,289	112,815	11/01/2043	1
3138EM	HU 8	FNMA 30YR	06/30/2019	Various		42,728	42,728	45,618	46,037		(2,970)		(2,970)		42,728			0	842	01/01/2044	1
3138ER	NP 1	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		264,091	264,091	264,173	264,172		(81)		(81)		264,091			0	3,928	10/01/2046	1
3138WA	SP 3	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		23,327	23,327	24,089	24,112		(785)		(785)		23,327			0	450	01/01/2044	1
3138WJ	AU 2	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		52,269	52,269	52,253	52,254		16		16		52,269			0	742	10/01/2046	1
3138X0	PT 9	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		40,560	40,560	42,155	42,150		(1,590)		(1,590)		40,560			0	747	07/01/2043	1
3138X1	UK 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		47,946	47,946	50,792	50,516		(2,571)		(2,571)		47,946			0	943	08/01/2043	1
3138XB	XY 5	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		224,387	224,387	239,814	240,459		(16,072)		(16,072)		224,387			0	4,857	12/01/2043	1
3138XF	C4 5	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		3,693	3,693	3,861	3,845		(152)		(152)		3,693			0	73	04/01/2044	1
3138XQ	VJ 7	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		111,242	111,242	114,371	114,565		(3,322)		(3,322)		111,242			0	1,932	07/01/2044	1
3138XS	EJ 2	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		8,871	8,871	9,120	9,132		(261)		(261)		8,871			0	147	07/01/2044	1
3138Y5	WF 9	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		27,525	27,525	29,481	30,059		(2,534)		(2,534)		27,525			0	533	12/01/2044	1
31402R	UN 7	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		12,929	12,929	13,709	14,210		(1,281)		(1,281)		12,929			0	340	02/01/2035	1
3140FN	AS 3	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		97,465	97,465	100,267			(2,802)		(2,802)		97,465			0	650	07/01/2047	1
3140JA	H9 2	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		12,950	12,950	13,531			(582)		(582)		12,950			0	130	11/01/2048	1
31410L	VC 3	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		178,899	178,899	179,933	179,881		(983)		(983)		178,899			0	2,513	01/01/2047	1
31413L	2G 3	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		75	75	77	77		(2)		(2)		75			0	2	09/01/2037	1
31359S	JT 8	FNMA_01-5	06/01/2019	SCHEDULED REDEMPTION		2,901	2,901	2,934	2,929		(27)		(27)		2,901			0	94	03/01/2031	1
31392I	A5 7	FNMA_01-65	06/25/2019	SCHEDULED REDEMPTION		6,363	6,363	6,375	6,448		(85)		(85)		6,363			0	93	11/25/2031	1
31392D	WQ 1	FNMA_02-51	06/25/2019	SCHEDULED REDEMPTION		5,529	5,529	5,537	5,532		(3)		(3)		5,529			0	76	08/25/2032	1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31396V	NH 7 FNMA_07-26		06/01/2019	SCHEDULED REDEMPTION		693,778	693,778	629,998	657,858		35,920		35,920		693,778		0	0	17,908	04/01/2037	1
31396W	G5 9 FNMA_07-65		06/01/2019	SCHEDULED REDEMPTION		204,265	204,265	184,560	192,690		11,574		11,574		204,265		0	0	5,309	07/01/2037	1
31397L	TB 5 FNMA_08-49		06/01/2019	SCHEDULED REDEMPTION		3,459	3,459	3,641	3,696		(238)		(238)		3,459		0	0	84	04/01/2038	1
313603	BF 8 FNMA_89-77		06/01/2019	SCHEDULED REDEMPTION		179	179	163	178		1		1		179		0	0	6	11/01/2019	1
313603	B4 3 FNMA_90-18		06/01/2019	SCHEDULED REDEMPTION		686	686	608	681		5		5		686		0	0	23	03/01/2020	1
487312	AA 8 KEENAN FT DETRICK ENERGY 144A		05/15/2019	Various		6,205,094	5,106,145	5,106,145	5,106,145				0		5,106,145		0	0	1,239,577	05/15/2033	1FE
60636A	MS 9 MISSOURI ST HEALTH & EDL FACS		04/30/2019	MERRILL LYNCH, PIERCE, FENNER & SMI		174,132	200,000	200,000	200,000				0		200,000		(25,868)	(25,868)	3,892	09/15/2051	1FE
626207	YM 0 MUNICIPAL ELEC AUTH GA - BABS		04/01/2019	CALL TRANSACTION		23,000	23,000	26,108			(4)		(4)		26,104		(3,104)	(3,104)	765	04/01/2057	1FE
73474T	AP 5 PORT MORROW ORE TRANSMISSION F		06/27/2019	Various		2,505,028	2,550,000	2,554,915	2,554,461		(96)		(96)		2,554,365		(49,337)	(49,337)	62,840	09/01/2036	1FE
3137G0	AL 3 STACR_14-DN1		06/25/2019	SCHEDULED REDEMPTION		490,924	490,924	490,590	490,704		219		219		490,924		0	0	11,602	02/25/2024	1
3137G0	FT 1 STACR_15-DNA2		06/25/2019	SCHEDULED REDEMPTION		212,780	212,780	212,780	212,780				0		212,780		0	0	5,210	12/25/2027	1
3137G0	GT 0 STACR_15-DNA3		06/25/2019	SCHEDULED REDEMPTION		345,089	345,089	345,047	345,055		34		34		345,089		0	0	8,834	04/25/2028	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					18,002,051	16,556,226	16,903,180	21,664,279	0	(61,404)	0	(61,404)	0	16,887,191	0	15,911	15,911	1,579,468	XXX	XXX

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**Bonds - Industrial and Miscellaneous**

68245X	AC 3 1011778 BC UNLIMITED LIABILITY CO...	A	06/20/2019	Various		447,971	440,000	432,705			132		132		432,836		15,135	15,135	8,259	05/15/2024	3FE
00018@	AC 2 A&R LOGISTICS INC		05/03/2019	CALL TRANSACTION		3,300,000	3,300,000	3,267,000	3,271,182		1,494		1,494		3,272,677		27,323	27,323	124,025	12/22/2023	5
04542B	KS 0 ABFC_05-HE1		06/25/2019	SCHEDULED REDEMPTION		80,848	80,848	78,549	79,729		1,119		1,119		80,848		0	0	1,203	03/25/2035	1FM
00841L	AV 8 ABMT_14-3		06/01/2019	SCHEDULED REDEMPTION		2,707	2,707	2,690	2,692		15		15		2,707		0	0	49	11/01/2044	1FM
00841X	BJ 8 ABMT_15-2		06/01/2019	SCHEDULED REDEMPTION		8,777	8,777	8,111	8,171		606		606		8,777		0	0	154	03/01/2045	1FM
00842A	AD 1 ABMT_15-4		06/01/2019	SCHEDULED REDEMPTION		221,154	221,154	221,465	221,381		(228)		(228)		221,154		0	0	3,740	06/01/2045	1FM
04541G	SK 9 ABSHE_05-HE5		06/25/2019	SCHEDULED REDEMPTION		50,817	50,817	48,149	49,034		1,783		1,783		50,817		0	0	796	06/25/2035	1FM
04541G	TJ 4 ABSHE_05-HE6		06/25/2019	SCHEDULED REDEMPTION		86,041	86,041	83,468	85,607		434		434		86,041		0	0	1,340	07/25/2035	1FM
00432C	CJ 8 ACCSS_05-A		04/25/2019	SCHEDULED REDEMPTION		579,917	579,917	559,584	579,917				0		579,917		0	0	8,880	07/25/2034	1FE
004421	MF 7 ACE_05-HE2		06/25/2019	SCHEDULED REDEMPTION		156,737	156,737	152,442	155,420		1,317		1,317		156,737		0	0	2,559	04/25/2035	1FM
004421	PS 6 ACE_05-HE4		06/25/2019	SCHEDULED REDEMPTION		146,049	146,049	139,933	143,570		2,479		2,479		146,049		0	0	2,365	07/25/2035	1FM
00774C	AB 3 AECOM		04/22/2019	CITIGROUP GLOBAL MARKETS, INC		249,375	250,000	252,745	252,448		(77)		(77)		252,372		(2,997)	(2,997)	7,794	03/15/2027	3FE
02660T	GN 7 AHM_05-4A		06/06/2019	Various		663,168	686,946	559,861	562,280		3,780		3,780		566,060		97,107	97,107	9,633	11/25/2045	1FM
001546	AT 7 AK STEEL CORPORATION		05/28/2019	Various		558,741	549,000	569,586	363,211		(1,811)		(1,811)		561,274		(2,533)	(2,533)	27,168	07/15/2023	4FE
01185*	AA 3 ALASKA VENTURES LLC		06/30/2019	SCHEDULED REDEMPTION		59,294	59,294	59,294	59,294				0		59,294		0	0	692	06/30/2033	2PL
019736	AE 7 ALLISON TRANSMISSION HOLDINGS INC		05/22/2019	Various		621,738	640,000	643,821	643,349		(164)		(164)		643,185		(21,448)	(21,448)	18,686	10/01/2027	3FE
02406P	AY 6 AMERICAN AXLE & MANUFACTURING INC		04/08/2019	BARCLAYS CAPITAL INC		404,910	409,000	409,000	409,000				0		409,000		(4,090)	(4,090)	14,556	03/15/2026	4FE
030506	AA 7 AMERICAN WOODMARK CORPORATION		04/22/2019	WELLS FARGO ADVISORS, LLC.		423,550	430,000	419,068	419,846		367		367		420,213		3,337	3,337	12,752	03/15/2026	3FE
00252F	CU 3 AMIT_05-4		06/25/2019	SCHEDULED REDEMPTION		348,615	348,615	348,615	348,615				0		348,615		0	0	5,304	10/25/2035	1FM
03072S	QC 2 AMSI_04-R3		06/25/2019	SCHEDULED REDEMPTION		76,448	76,448	71,809	73,095		3,353		3,353		76,448		0	0	1,187	05/25/2034	1FM
03072S	RX 5 AMSI_04-R5		06/25/2019	SCHEDULED REDEMPTION		199,778	199,778	189,808	193,705		6,073		6,073		199,778		0	0	3,282	07/25/2034	1FM
03072S	SM 8 AMSI_04-R6		06/25/2019	SCHEDULED REDEMPTION		124,549	124,549	125,659	124,879		(330)		(330)		124,549		0	0	2,758	07/25/2034	1FM
03072S	TZ 8 AMSI_04-R8		06/25/2019	SCHEDULED REDEMPTION		197,814	197,814	197,319	197,677		137		137		197,814		0	0	3,203	09/25/2034	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion)	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
03072S G3 3	AMSI_05-R6.....		06/25/2019	SCHEDULED REDEMPTION.....		83,185	83,185	80,169	81,363		1,822		1,822		83,185		0	0	1,402	08/25/2035	1FM.....
03072S J8 9	AMSI_05-R7.....		06/25/2019	SCHEDULED REDEMPTION.....		58,082	58,082	55,574	57,806		277		277		58,082		0	0	572	09/25/2035	1FM.....
03072S J9 7	AMSI_05-R7.....		06/25/2019	SCHEDULED REDEMPTION.....		27,736	27,736	24,651	26,306		1,430		1,430		27,736		0	0	451	09/25/2035	1FM.....
03072S L9 4	AMSI_05-R8.....		06/25/2019	SCHEDULED REDEMPTION.....		102,938	102,938	93,175	99,017		3,921		3,921		102,938		0	0	1,622	10/25/2035	1FM.....
032177 AH 0	AMSTED INDUSTRIES INCORPORATED ANHEUSER-BUSCH COMPANIES / ANHEUSE		05/22/2019	WELLS FARGO ADVISORS, LLC..		36,450	36,000	36,000					0		36,000		450	450		07/01/2027	1Z.....
03522A AE 0			05/08/2019	BARCLAYS CAPITAL INC.....		14,909,810	14,687,000	14,575,535	14,576,095		1,525		1,525		14,577,620		332,190	332,190	534,185	02/01/2036	2FE.....
03674X AJ 5	ANTERO RESOURCES CORP.....		04/22/2019	JANE STREET EXECUTION SERVICES LLC		391,680	400,000	400,000	400,000				0		400,000		(8,320)	(8,320)	12,944	03/01/2025	3FE.....
03464N AA 0	AOMT_18-3.....		06/01/2019	SCHEDULED REDEMPTION.....		504,290	504,290	504,286	504,287		3		3		504,290		0	0	8,833	09/01/2048	1FE.....
03464N AB 8	AOMT_18-3.....		06/01/2019	SCHEDULED REDEMPTION.....		202,392	202,392	202,390	202,390		2		2		202,392		0	0	3,644	09/01/2048	1FM.....
03969A AH 3	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	04/23/2019	JANE STREET EXECUTION SERVICES LLC		201,428	200,000	200,000	200,000				0		200,000		1,428	1,428	4,111	05/15/2023	3FE.....
00192M AC 3	ARIFL_17-A.....		04/11/2019	MUFG SECURITIES AMERICAS INC		893,391	900,000	899,795	899,889		19		19		899,907		(6,517)	(6,517)	6,840	04/15/2026	1FE.....
042856 AA 2	ARRW_18-1.....		06/01/2019	SCHEDULED REDEMPTION.....		732,826	732,826	732,811	732,814		12		12		732,826		0	0	13,100	04/01/2048	1FE.....
042856 AB 0	ARRW_18-1.....		06/01/2019	SCHEDULED REDEMPTION.....		385,955	385,955	385,951	385,952		3		3		385,955		0	0	7,363	04/01/2048	1FM.....
05947U SV 1	BACM_04-3 IS.....		05/01/2019	SCHEDULED REDEMPTION.....				1,564	30	5,815	(5,845)		(30)				0	0		06/01/2039	6*.....
05947U WF 1	BACM_04-4 IS.....		05/01/2019	SCHEDULED REDEMPTION.....				3,820					0				0	0	851	07/01/2042	6*.....
071734 AD 9	BAUSCH HEALTH COMPANIES INC.....	C	05/10/2019	CREDIT SUISSE SECURITIES (USA) LLC		45,056	45,000	45,000					0		45,000		56	56		01/15/2028	1Z.....
07387# AA 2	BEAR SWAMP FINANCE LP.....		06/30/2019	Various.....		731,813	731,813	731,813	731,813				0		731,813		0	0	17,205	10/08/2025	2PL.....
075887 BG 3	BECTON DICKINSON AND COMPANY.....		06/05/2019	TENDER TRANSACTION.....		381,745	346,000	346,000	346,000				0		346,000		35,745	35,745	7,655	12/15/2044	2FE.....
095370 AD 4	BLUE CUBE SPINCO INC.....		04/22/2019	BANC OF AMERICA SECURITIES LLC		688,538	602,000	714,818	688,259		(9,523)		(9,523)		678,736		9,801	9,801	31,605	10/15/2025	3FE.....
12328M AW 1	BLX_06-AA.....		06/20/2019	SCHEDULED REDEMPTION.....		22,883	22,883	6,383	20,651		2,232		2,232		22,883		0	0	340	10/20/2038	1FE.....
05565Q DN 5	BP CAPITAL MARKETS PLC.....	D	05/03/2019	GOLDMAN SACHS & CO LLC.....		8,311,769	8,375,000	8,356,408	8,358,443		577		577		8,359,020		(47,251)	(47,251)	173,924	09/19/2027	1FE.....
10623* AA 4	BRAZOS SANDY CREEK ELECTRIC COOPER		06/30/2019	SCHEDULED REDEMPTION.....		137,500	137,500	137,500	137,500				0		137,500		0	0		06/30/2024	1.....
073879 VF 2	BSABS_05-TC1.....		06/25/2019	SCHEDULED REDEMPTION.....		6,387	6,387	6,108	6,223		164		164		6,387		0	0	95	05/25/2035	1FM.....
120111 BM 0	BUILDING MATERIALS CORP OF AMERICA		06/26/2019	JANE STREET EXECUTION SERVICES LLC		533,679	515,000	515,288	513,794		(267)		(267)		513,526		20,153	20,153	17,147	11/15/2024	3FE.....
12189L AJ 0	BURLINGTON NORTHERN SANTA FE LLC		04/30/2019	CREDIT SUISSE SECURITIES (USA) LLC		5,319,650	5,000,000	5,234,200	5,223,067		(2,024)		(2,024)		5,221,042		98,608	98,608	138,722	03/15/2042	1FE.....
143436 AL 7	CARMIKE CINEMAS INC.....		04/25/2019	CALL TRANSACTION.....		1,131,735	1,083,000	1,125,768	1,114,993		(3,937)		(3,937)		1,111,055		(28,055)	(28,055)	72,200	06/15/2023	3FE.....
144531 CZ 1	CARR_05-NC3.....		06/25/2019	SCHEDULED REDEMPTION.....		153,282	153,282	146,959	150,149		3,133		3,133		153,282		0	0	2,353	06/25/2035	1FM.....
144531 DN 7	CARR_05-NC5.....		06/25/2019	SCHEDULED REDEMPTION.....		139,116	139,116	139,246	139,244		(129)		(129)		139,116		0	0	2,107	10/25/2035	1FM.....
12489W ME 1	CBASS_05-CB4.....		06/25/2019	SCHEDULED REDEMPTION.....		29,596	29,596	27,154	28,954		642		642		29,596		0	0	383	07/25/2035	1FM.....
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		04/24/2019	Various.....		711,144	680,000	677,607	677,519		72		72		677,591		33,553	33,553	27,082	02/15/2026	3FE.....
12508E AF 8	CDK GLOBAL INC.....		04/22/2019	BANC OF AMERICA SECURITIES LLC		351,750	350,000	348,947	348,976		14		14		348,990		2,760	2,760	6,778	06/01/2027	3FE.....

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
12513G BA 6	CDW LLC / CDW FINANCE CORP		04/23/2019	MORGAN STANLEY & CO. LLC		440,315	415,000	416,556	416,534		(78)		(78)		416,456		23,859	23,859	9,130	12/01/2024	3FE
12527G AF 0	CF INDUSTRIES INC		06/10/2019	Various		285,007	300,000	287,083	193,823		198		198		287,647		(2,640)	(2,640)	11,334	03/15/2034	3FE
12527E AD 0	CFCRE_11-C1		06/01/2019	SCHEDULED REDEMPTION		8,024	8,024	8,246	8,072		(48)		(48)		8,024				188	04/01/2044	1FM
161571 GN 8	CHAIT_14-A5		04/15/2019	SCHEDULED REDEMPTION		3,050,000	3,050,000	3,057,506	3,056,129		(6,129)		(6,129)		3,050,000				28,779	04/15/2021	1FE
16163Y AC 8	CHASE_16-1		06/01/2019	SCHEDULED REDEMPTION		42,953	42,953	42,371	42,573		380		380		42,953				764	04/01/2045	1FE
16163Y AD 6	CHASE_16-1		06/01/2019	SCHEDULED REDEMPTION		118,817	118,817	115,484	116,206		2,610		2,610		118,817				2,112	04/01/2045	2FE
16164A AD 7	CHASE_16-2		06/01/2019	SCHEDULED REDEMPTION		93,702	93,702	93,747	93,733		(31)		(31)		93,702				1,691	12/01/2045	2FE
163851 AE 8	CHEMOURS COMPANY		04/22/2019	JP MORGAN SECURITIES LLC		300,900	300,000	314,460	313,080		(403)		(403)		312,677		(11,777)	(11,777)	7,122	05/15/2027	3FE
16412X AD 7	CHENIERE CORPUS CHRISTI HOLDINGS L		04/24/2019	Various		898,456	800,000	894,253	875,431		(3,760)		(3,760)		871,671		26,785	26,785	17,578	06/30/2024	3FE
125581 GQ 5	CIT GROUP INC		04/17/2019	CITIGROUP GLOBAL MARKETS, INC		998,268	953,000	950,531	558,000		182		182		950,713		47,554	47,554	32,693	08/15/2022	3FE
12559Q AA 0	CITM_07-1		06/25/2019	SCHEDULED REDEMPTION		613,666	613,666	610,597	610,942		2,724		2,724		613,666				11,171	10/25/2037	1FM
18538R AH 6	CLEARWATER PAPER CORP		05/17/2019	Various		153,575	170,000	169,363	169,494		27		27		169,522		(15,946)	(15,946)	7,303	02/01/2025	3FE
17307G SL 3	CMLTI_05-OPT3		06/25/2019	SCHEDULED REDEMPTION		121,530	121,530	107,706	117,289		4,240		4,240		121,530				1,899	05/25/2035	1FM
17321L AA 7	CMLTI_13-J1		06/01/2019	SCHEDULED REDEMPTION		25,380	25,380	24,862	24,968		412		412		25,380				422	10/01/2043	1FM
19687T AC 0	COLT_17-1		05/01/2019	SCHEDULED REDEMPTION		27,901	27,901	27,901	27,901		0		0		27,901				339	05/03/2047	1FE
19688A AB 2	COLT_18-4		06/01/2019	SCHEDULED REDEMPTION		514,954	514,954	514,945	514,945		9		9		514,954				10,086	12/01/2048	1FM
19688A AC 0	COLT_18-4		06/01/2019	SCHEDULED REDEMPTION		220,075	220,075	220,071	220,071		4		4		220,075				4,418	12/01/2048	1FM
20047N AK 8	COMM_04-LB4A IS		05/01/2019	SCHEDULED REDEMPTION				37,283	24	79,143	(79,167)		(24)						13,694	10/01/2037	6FE
12624P AS 4	COMM_12-CR3		04/25/2019	CITIGROUP GLOBAL MARKETS, INC		788,125	800,000	846,160	825,452		(2,052)		(2,052)		823,401		(35,276)	(35,276)	15,736	10/01/2045	1FM
12591K AH 8	COMM_13-CR12		06/19/2019	MORGAN STANLEY & CO. LLC		626,297	600,000	617,974	609,639		(863)		(863)		608,776		17,521	17,521	15,873	10/01/2046	1FM
12591K AK 1	COMM_13-CR12		04/25/2019	CANTOR FITZGERALD & CO		411,594	400,000	405,474	403,054		(185)		(185)		402,869		8,725	8,725	8,418	10/01/2046	2FM
12625E AA 7	COMM_13-SFS		06/01/2019	SCHEDULED REDEMPTION		8,923	8,923	8,923	8,923				0		8,923				79	04/01/2035	1FM
210805 CY 1	CONTINENTAL AIRLINES PASS THROUGH - ABS		05/01/2019	SCHEDULED REDEMPTION		431,406	431,406	432,533	431,566		(159)		(159)		431,406				17,360	11/01/2020	1FE
12594T AC 7	CPS_17-A		04/30/2019	CANTOR FITZGERALD & CO		501,406	500,000	499,906	499,965		8		8		499,973		1,433	1,433	6,298	12/15/2022	1FE
22411X AB 0	CPS_18-D		04/17/2019	RBC CAPITAL MARKETS, LLC		2,527,702	2,505,000	2,504,657	2,504,679		65		65		2,504,744		22,958	22,958	31,902	11/15/2022	1FE
228701 AF 5	CROWNROCK LP / CROWNROCK FINANCE I		05/23/2019	Various		384,152	390,000	398,775	397,853		(340)		(340)		397,513		(13,361)	(13,361)	12,314	10/15/2025	4FE
126307 AH 0	CSC HOLDINGS LLC		04/05/2019	Various		229,995	225,000	223,875			21		21		223,896		6,099	6,099	4,200	06/01/2024	4FE
64072T AC 9	CSC HOLDINGS LLC		06/27/2019	Various		425,900	400,000	412,500	411,711		(870)		(870)		410,841		15,059	15,059	23,592	10/15/2025	3FE
12647M BY 0	CSMC_13-6		06/01/2019	SCHEDULED REDEMPTION		19,994	19,994	19,623	19,648		346		346		19,994				317	08/01/2043	1FM
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS		06/10/2019	SCHEDULED REDEMPTION		38,617	38,617	38,617	38,617				0		38,617				1,436	10/10/2031	2
126650 CY 4	CVS HEALTH CORP		05/14/2019	CREDIT SUISSE SECURITIES (USA) LLC		11,374,728	11,600,000	11,141,208	11,143,394		5,321		5,321		11,148,715		226,013	226,013	355,791	03/25/2038	2FE
126659 AA 9	CVS PASSTHROUGH TRUST - ABS		06/10/2019	SCHEDULED REDEMPTION		39,282	39,282	39,282	39,282				0		39,282				1,550	07/10/2031	2FE
126673 NW 8	CWABS_04-12		06/25/2019	SCHEDULED REDEMPTION		616,316	616,316	611,309	614,127		2,189		2,189		616,316				11,301	03/25/2035	1FM
126673 QG 0	CWL_04-AB2		06/25/2019	SCHEDULED REDEMPTION		236,145	236,145	219,615	227,588		8,557		8,557		236,145				3,661	05/25/2036	1FM
126670 EK 0	CWL_05-12		06/25/2019	SCHEDULED REDEMPTION		115,940	115,940	107,244	113,113		2,827		2,827		115,940				1,682	02/25/2036	1FM

QE05.7

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
126670 LP 1	CWL_05-14.....		06/25/2019.	SCHEDULED REDEMPTION.....		504,386	504,386	440,077	480,751				23,636		504,386			0	7,124	04/25/2036.	1FM.....
23283P AK 0	CYRUSONE LP / CYRUSONE FINANCE COR		04/22/2019.	TD SECURITIES (USA) LLC.....		655,200	630,000	659,376	656,368		(994)		(994)		655,374		(174)	(174)	20,600	03/15/2027.	3FE.....
240019 BT 5	DAYTON POWER AND LIGHT CO.....		06/25/2019.	Various.....		1,865,038	1,806,000	1,794,351			11		11		1,794,362		70,676	70,676	3,765	06/15/2049.	1FE.....
23311V AF 4	DCP MIDSTREAM OPERATING LP.....		04/22/2019.	JP MORGAN SECURITIES LLC.....		190,440	200,000	199,500	199,506		3		3		199,509		(9,069)	(9,069)	6,316	04/01/2044.	3FE.....
23311V AH 0	DCP MIDSTREAM OPERATING LP.....		05/08/2019.	CITIGROUP GLOBAL MARKETS, INC		66,248	66,000	66,000					0		66,000		248	248		05/15/2029.	1Z.....
24702R AF 8	DELL INC.....		04/17/2019.	MARKET AXESS TRADING PLATFORM		149,682	150,000	133,975	134,995		109		109		135,104		14,578	14,578	5,065	04/15/2038.	3FE.....
24718P AA 5	DELPHI TECHNOLOGIES PLC.....	C	04/22/2019.	JANE STREET EXECUTION SERVICES LLC		210,512	225,000	227,333	227,034		(81)		(81)		226,953		(16,441)	(16,441)	6,344	10/01/2025.	3FE.....
25278X AE 9	DIAMONDBACK ENERGY INC.....		04/24/2019.	BANC OF AMERICA SECURITIES LLC		255,863	250,000	252,739	252,165		(175)		(175)		251,990		3,872	3,872	5,773	11/01/2024.	3FE.....
25470X AY 1	DISH DBS CORP.....		04/18/2019.	BARCLAYS CAPITAL INC.....		91,250	100,000	103,193	102,644		(84)		(84)		102,559		(11,309)	(11,309)	6,286	07/01/2026.	4FE.....
260543 CL 5	DOW CHEMICAL COMPANY (THE).....		06/13/2019.	JP MORGAN SECURITIES LLC.....		5,834,032	5,831,000	5,473,093	5,493,391		3,017		3,017		5,496,408		337,624	337,624	191,775	10/01/2044.	2FE.....
P36020 AA 6	ECL SA.....	D	05/03/2019.	CAMBRIDGE INTERNATIONAL SECURITIES		695,963	670,000	723,788	688,377		(3,053)		(3,053)		685,324		10,639	10,639	30,569	01/15/2021.	2FE.....
31573N AA 9	EFMT_18-1.....		06/01/2019.	SCHEDULED REDEMPTION.....		946,387	946,387	946,385	946,385		2		2		946,387			0	18,312	10/01/2058.	1FE.....
29445F CP 1	EMLT_05-1.....		06/25/2019.	SCHEDULED REDEMPTION.....		36,652	36,652	35,048	36,113		539		539		36,652			0	566	04/25/2035.	1FM.....
29444U AR 7	EQUINIX INC.....		04/18/2019.	BANC OF AMERICA SECURITIES LLC		317,250	300,000	300,503	300,411		(17)		(17)		300,394		16,856	16,856	7,077	05/15/2027.	3FE.....
33843Q AE 4	FCAT_17-1.....		04/30/2019.	CITIGROUP GLOBAL MARKETS, INC		743,035	740,000	739,879	739,945		10		10		739,955		3,080	3,080	9,068	05/15/2023.	1FE.....
35104X AA 6	FCRT_17-1.....		06/15/2019.	SCHEDULED REDEMPTION.....		63,536	63,536	63,531	63,534		2		2		63,536			0	712	04/15/2022.	1FE.....
32027N LA 7	FFML_04-FF7.....		06/25/2019.	SCHEDULED REDEMPTION.....		200,177	200,177	185,321	189,955		10,222		10,222		200,177			0	3,178	09/25/2034.	1FM.....
32027N LR 0	FFML_04-FFH3.....		06/25/2019.	SCHEDULED REDEMPTION.....		18,239	18,239	17,755	18,070		170		170		18,239			0	295	10/25/2034.	1FM.....
32027N VV 0	FFML_05-FF9.....		06/25/2019.	SCHEDULED REDEMPTION.....		63,855	63,855	59,545	60,677		3,178		3,178		63,855			0	973	10/25/2035.	1FM.....
32027N XD 8	FFML_05-FFH4.....		06/25/2019.	SCHEDULED REDEMPTION.....		16,997	16,997	16,041	16,506		491		491		16,997			0	263	12/25/2035.	1FM.....
320276 AB 4	FFML_06-FF9.....		06/25/2019.	SCHEDULED REDEMPTION.....		1,014,176	1,014,176	942,233	952,002		62,174		62,174		1,014,176			0	12,538	06/25/2036.	1FM.....
35729P JE 1	FHLT_05-1.....		06/25/2019.	SCHEDULED REDEMPTION.....		61,341	61,341	41,654	59,549		1,791		1,791		61,341			0	927	06/25/2035.	1FM.....
35729P JF 8	FHLT_05-1.....		06/06/2019.	ROBERT W. BAIRD & CO. INCORPORATED		9,978,125	10,000,000	9,903,125	9,905,378		5,932		5,932		9,911,310		66,815	66,815	150,937	06/25/2035.	1FM.....
317350 BT 2	FINA_04-3.....		06/06/2019.	Various.....		2,719,095	2,739,402	1,652,329	2,739,402				0		2,739,402		(20,306)	(20,306)	33,544	11/25/2034.	1FM.....
32008D AA 4	FIRST DATA CORPORATION.....		04/22/2019.	SUNTRUST ROBINSON HUMPHREY, INC.		450,890	440,000	427,350			651		651		428,001		22,889	22,889	17,050	01/15/2024.	3FE.....
34407D AC 3	FLY LEASING LTD.....	D	04/22/2019.	MORGAN STANLEY & CO. LLC.....		291,000	300,000	301,500	301,181		(89)		(89)		301,092		(10,092)	(10,092)	8,269	10/15/2024.	3FE.....
31659T DV 4	FMIC_05-2.....		06/25/2019.	SCHEDULED REDEMPTION.....		58,417	58,417	44,269	50,642		7,775		7,775		58,417			0	769	12/25/2035.	1FM.....
34528F AC 2	FORDO_18-A.....		06/17/2019.	SCHEDULED REDEMPTION.....		501,070	501,070	501,070	501,070				0		501,070			0	6,101	02/15/2021.	1FE.....
350910 AN 5	FTST_06-4TS.....		06/11/2019.	SCHEDULED REDEMPTION.....		27,114	27,114	27,249	27,135		(21)		(21)		27,114			0	693	12/11/2028.	1FM.....
36254M AC 2	GMCAR_17-3A.....		06/17/2019.	SCHEDULED REDEMPTION.....		1,070,395	1,070,395	1,070,228	1,070,264		131		131		1,070,395			0	10,382	09/16/2020.	1FE.....
38218G AA 0	GOODG_18-1 - ABS.....	C	06/15/2019.	SCHEDULED REDEMPTION.....		170,105	170,105	170,087	170,087		18		18		170,105			0	3,416	10/15/2053.	1FE.....

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**SCHEDULE D - PART 4**

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

QE05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
40010P AA 6	GRUBHUB HOLDINGS INC.....		06/07/2019	JP MORGAN SECURITIES LLC.....		20,225	20,000	20,000					0		20,000		225	225	3	07/01/2027	3FE.....
40049J BA 4	GRUPO TELEVISIVA SAB.....	D	04/05/2019	HSBC SECURITIES (USA) INC.....		1,386,130	1,440,000	1,375,023	1,378,402		296		296		1,378,698		7,432	7,432	29,200	05/13/2045	2FE.....
36242D 2A 0	GSAMP_05-AHL.....		06/25/2019	SCHEDULED REDEMPTION.....		222,534	222,534	220,109	222,534				0		222,534			0	3,375	04/25/2035	1FM.....
36245E AE 8	GSAMP_06-HE7.....		06/25/2019	SCHEDULED REDEMPTION.....		46,427	46,427	42,263	43,119		3,308		3,308		46,427			0	605	10/25/2046	1FM.....
362334 EC 4	GSAMP_06-NC1.....		06/25/2019	SCHEDULED REDEMPTION.....		258,624	258,624	224,680	242,246		16,378		16,378		258,624			0	3,464	02/25/2036	1FM.....
36192L AC 9	GSMS_12-SHOP IS.....		06/01/2019	SCHEDULED REDEMPTION.....				6,060,323	178,559		(178,559)		(178,559)					0	527,451	06/01/2031	1FE.....
36253G AK 8	GSMS_14-GC24.....		06/06/2019	BARCLAYS CAPITAL INC.....		2,556,543	2,500,000	2,574,936	2,546,929		(3,274)		(3,274)		2,543,655		12,888	12,888	59,833	09/01/2047	1FM.....
40064@ AB 3	GUADALUPE VALLEY ELECTRIC COOPERAT.....		06/01/2019	SCHEDULED REDEMPTION.....		75,000	75,000	75,000	75,000				0		75,000			0	1,459	12/01/2045	1FE.....
410345 AL 6	HANESBRANDS INC.....		04/23/2019	MORGAN STANLEY & CO. LLC.....		169,665	170,000	163,400	163,676		222		222		163,899		5,766	5,766	3,683	05/15/2026	3FE.....
40431R AD 7	HASC_07-WF1.....		06/25/2019	SCHEDULED REDEMPTION.....		9,474	9,474	9,074	9,364		110		110		9,474			0	54	05/25/2037	1FM.....
404119 BR 9	HCA INC.....		05/09/2019	Various.....		1,039,325	990,000	994,435	994,127		(198)		(198)		993,929		45,396	45,396	40,041	02/01/2025	3FE.....
40415R AS 4	HD SUPPLY INC.....		05/01/2019	MORGAN STANLEY & CO. LLC.....		424,320	408,000	408,850	408,817		(51)		(51)		408,765		15,555	15,555	12,305	10/15/2026	3FE.....
437084 ET 9	HEAT_04-6.....		06/25/2019	SCHEDULED REDEMPTION.....		19,235	19,235	18,111	18,727		508		508		19,235			0	315	12/25/2034	1FM.....
437084 JU 1	HEAT_05-2.....		06/25/2019	SCHEDULED REDEMPTION.....		112	112	101	107		5		5		112			0	2	07/25/2035	1FM.....
437084 MH 6	HEAT_05-5.....		06/25/2019	SCHEDULED REDEMPTION.....		19,580	19,580	18,724	19,411		169		169		19,580			0	277	11/25/2035	1FM.....
437084 ND 4	HEAT_05-6.....		06/25/2019	SCHEDULED REDEMPTION.....		25,458	25,458	24,289	25,074		384		384		25,458			0	364	12/25/2035	1FM.....
42770U AA 1	HERO_15-2A - ABS.....		06/20/2019	SCHEDULED REDEMPTION.....		28,310	28,310	28,912	29,474		(1,164)		(1,164)		28,310			0	586	09/20/2040	1FE.....
432833 AB 7	HILTON DOMESTIC OPERATING COMPANY.....		06/27/2019	Various.....		776,549	770,000	747,600	749,443		1,307		1,307		750,750		25,799	25,799	24,337	09/01/2024	3FE.....
432891 AH 2	HILTON WORLDWIDE FINANCE LLC / HIL.....		05/22/2019	BANC OF AMERICA SECURITIES LLC.....		577,875	575,000	559,463	559,960		821		821		560,780		17,095	17,095	17,212	04/01/2025	3FE.....
43789A AA 2	HOF_18-1.....		06/01/2019	SCHEDULED REDEMPTION.....		172,525	172,525	172,524	172,524		1		1		172,525			0	3,114	06/01/2048	1FM.....
436440 AK 7	HOLOGIC INC.....		04/23/2019	BANC OF AMERICA SECURITIES LLC.....		635,608	638,000	641,915	641,049		(237)		(237)		640,812		(5,204)	(5,204)	14,732	10/15/2025	3FE.....
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C - ABS.....		06/10/2019	SCHEDULED REDEMPTION.....		182,689	182,689	182,677	183,133		(444)		(444)		182,689			0	6,602	01/10/2023	2.....
443628 AF 9	HUBBAY MINERALS INC.....	A	04/25/2019	DEUTSCHE BANK SECURITIES INC.....		296,044	285,000	304,380	300,837		(1,996)		(1,996)		298,842		(2,798)	(2,798)	16,300	01/15/2023	4FE.....
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC.....		05/31/2019	SCHEDULED REDEMPTION.....		132,091	132,091	132,091	132,091				0		132,091			0	2,919	05/31/2033	2PL.....
46185J AA 6	IHSFR_18-SFR1 - ABS.....		06/17/2019	SCHEDULED REDEMPTION.....		138,963	138,963	138,963	138,963				0		138,963			0	2,115	03/17/2037	1FE.....
456606 HU 9	INABS_05-C.....		06/25/2019	SCHEDULED REDEMPTION.....		294,046	294,046	257,291	277,720		16,327		16,327		294,046			0	4,285	10/25/2035	1FM.....
45685N AA 4	ING GROEP NV.....	D	05/03/2019	BNP PARIBAS SECURITIES CORP.....		9,041,338	8,595,000	8,572,997	8,573,328		926		926		8,574,254		467,084	467,084	189,926	01/06/2026	1FE.....
45688C AA 5	INGEVITY CORP.....		04/22/2019	BANC OF AMERICA SECURITIES LLC.....		317,688	325,000	316,875	317,615		277		277		317,893		(205)	(205)	10,684	02/01/2026	3FE.....
460599 AC 7	INTERNATIONAL GAME TECHNOLOGY.....	D	04/24/2019	GOLDMAN SACHS & CO LLC.....		211,480	200,000	212,500	209,956		(489)		(489)		209,467		2,013	2,013	9,064	02/15/2025	3FE.....
449934 AD 0	IQVIA INC.....		04/24/2019	DEUTSCHE BANK SECURITIES INC.....		203,770	200,000	201,250	200,986		(47)		(47)		200,938		2,832	2,832	5,306	10/15/2026	3FE.....
47788E AA 6	JDOT_18-B - ABS.....		05/15/2019	SCHEDULED REDEMPTION.....		922,129	922,129	922,129	922,129				0		922,129			0	3,091	08/15/2019	1FE.....
475795 AC 4	JELD-WEN INC.....		05/03/2019	Various.....		574,580	601,000	595,993	596,000		189		189		596,189		(21,609)	(21,609)	10,680	12/15/2025	4FE.....
478375 AJ 7	JOHNSON CONTROLS INTERNATIONAL PLC.....	C	05/17/2019	TENDER TRANSACTION.....		4,423,635	3,878,000	3,848,364	3,849,576		244		244		3,849,820		573,815	573,815	157,188	03/01/2041	2FE.....

**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 and Administrative Symbol/Market Indicator (a)
46642E AX 4	JPMBB_14-C21		06/01/2019	SCHEDULED REDEMPTION		11,738	11,738	11,916	11,856		(118)		(118)		11,738			0	212	08/01/2047	1FM
46625M CY 3	JPMCC_01-CIB2 IS		06/01/2019	SCHEDULED REDEMPTION				32,357					0					0	36,924	04/01/2035	6*
46625M AN 9	JPMCC_01-CIBC		06/01/2019	SCHEDULED REDEMPTION		26,058	26,058	15,846	13,672		12,387		12,387		26,058			0	711	03/01/2033	1FM
46635T CG 5	JPMCC_11-C3		06/01/2019	SCHEDULED REDEMPTION		32,071	32,071	32,818	32,254		(182)		(182)		32,071			0	728	02/01/2046	1FM
493268 AW 6	KSLT_00-A		05/28/2019	SCHEDULED REDEMPTION		11,886	11,886	11,886	11,886				0		11,886			0	180	05/25/2029	1FE
493268 AU 0	KSLT_99-B		05/28/2019	SCHEDULED REDEMPTION		167,108	167,108	167,108	167,108				0		167,108			0	2,875	11/25/2036	1FE
542514 KU 7	LBMLT_05-2		06/25/2019	SCHEDULED REDEMPTION		62,410	62,410	60,908	61,872		538		538		62,410			0	999	04/25/2035	1FM
521865 AV 7	LEAR CORP		05/29/2019	CALL TRANSACTION		4,107,520	4,000,000	4,297,088	4,123,412		(23,179)		(23,179)		4,100,233		(100,233)	(100,233)	259,214	03/15/2024	2FE
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS		06/01/2019	SCHEDULED REDEMPTION		206,823	206,823	211,874	209,047		(2,224)		(2,224)		206,823			0	6,497	08/01/2027	2
527298 BH 5	LEVEL 3 FINANCING INC		05/28/2019	RBC CAPITAL MARKETS, LLC		506,875	500,000	506,233	504,105		(480)		(480)		503,625		3,250	3,250	20,082	05/01/2025	3FE
527298 BK 8	LEVEL 3 FINANCING INC		04/17/2019	BARCLAYS CAPITAL INC		549,433	538,000	555,765	546,733		(1,276)		(1,276)		545,457		3,975	3,975	22,250	01/15/2024	3FE
50212Y AB 0	LPL HOLDINGS INC		04/22/2019	MARKET AXESS TRADING PLATFORM		203,174	200,000	206,111	205,074		(343)		(343)		204,732		(1,558)	(1,558)	6,996	09/15/2025	4FE
525221 EM 5	LXS_05-7N		06/25/2019	SCHEDULED REDEMPTION		45,499	45,499	42,698	42,822		2,676		2,676		45,499			0	669	12/25/2035	1FM
57643L JH 0	MABS_05-HE1		06/25/2019	SCHEDULED REDEMPTION		82,992	82,992	73,033	80,712		2,280		2,280		82,992			0	1,397	05/25/2035	1FM
56585A AR 3	MARATHON PETROLEUM CORP		05/22/2019	EXCHANGE		1,064,484	1,040,000	1,066,185	1,065,534		(1,050)		(1,050)		1,064,484			0	23,245	12/15/2026	2FE
56585A AT 9	MARATHON PETROLEUM CORP		05/22/2019	EXCHANGE		3,567,571	3,618,000	3,567,037	3,567,242		328		328		3,567,571			0	104,470	04/01/2048	2FE
G5814# AB 0	MARI BOYLE LTD SERIES B		06/30/2019	SCHEDULED REDEMPTION		24,033	24,033	24,033	24,033				0		24,033			0	689	06/30/2031	2PL
G5814# AA 2	MARI JONE LTD SERIES A		06/30/2019	SCHEDULED REDEMPTION		24,033	24,033	24,033	24,033				0		24,033			0	689	06/30/2031	2PL
57164P AA 4	MARRIOTT OWNERSHIP RESORTS INC		06/25/2019	EXCHANGE		779,315	772,000	782,392	781,168		(1,854)		(1,854)		779,315			0	30,156	04/15/2023	3FE
58772R AC 8	MBART_18-1		06/17/2019	SCHEDULED REDEMPTION		990,801	990,801	990,801	990,801				0		990,801			0	12,098	04/15/2021	1FE
58547D AA 7	MELCO RESORTS FINANCE LTD	D	04/29/2019	Various		1,596,450	1,600,000	1,600,000	1,600,000				0		1,600,000		(3,550)	(3,550)	30,685	06/06/2025	3FE
588056 AU 5	MERCER INTERNATIONAL INC	C	04/23/2019	ROBERT W. BAIRD & CO. INCORPORATED		291,844	283,000	291,984	289,565		(627)		(627)		288,938		2,906	2,906	13,490	02/01/2024	3FE
59010Q AB 2	MERLIN ENTERTAINMENTS PLC	D	04/23/2019	BARCLAYS CAPITAL INC		207,520	200,000	202,500	202,348		(82)		(82)		202,266		5,254	5,254	4,153	06/15/2026	3FE
552953 CD 1	MGM RESORTS INTERNATIONAL		04/22/2019	NOMURA SECURITIES INTERNATIONAL INC		447,615	450,000	427,455	428,915		705		705		429,620		17,995	17,995	13,470	09/01/2026	3FE
61913P AS 1	MHL_05-1		06/25/2019	SCHEDULED REDEMPTION		11,776	11,776	10,966	11,071		705		705		11,776			0	175	02/25/2035	1FM
60040# AB 8	MILLENNIUM PIPELINE CO LLC		06/30/2019	SCHEDULED REDEMPTION		376,569	376,569	376,569	376,569				0		376,569			0	5,649	06/30/2032	1PL
59020U WL 5	MLMI_05-WMC2		06/25/2019	SCHEDULED REDEMPTION		70,721	70,721	67,594	69,946		775		775		70,721			0	1,151	04/25/2036	1FM
553ESC BC 7	MOMENTIVE PERFORMANCE MATERIALS IN		06/21/2019	HIMCO OPERATIONAL TRANSACTION			1,129,000	1,000	0	4,020			4,020		4,020		(4,020)	(4,020)		10/15/2020	6*
608ESC BA 6	MOMENTIVE PERFORMANCE MATERIALS IN		05/17/2019	HIMCO OPERATIONAL TRANSACTION		33,161	1,104,000	1,106		5,502			5,502		5,502		27,659	27,659		10/15/2020	6*
55342U AG 9	MPT OPERATING PARTNERSHIP LP / MPT		04/23/2019	JANE STREET EXECUTION SERVICES LLC		275,854	270,000	275,043	274,091		(231)		(231)		273,860		1,994	1,994	10,395	08/01/2026	3FE
61744C SY 3	MSAC_05-WMC6		06/06/2019	BANC OF AMERICA SECURITIES LLC		12,066,366	12,153,721	12,047,376	12,058,888		5,439		5,439		12,064,327		2,039	2,039	156,774	07/25/2035	1FM
617451 ER 6	MSAC_06-HE2		06/25/2019	SCHEDULED REDEMPTION		249,980	249,980	228,575	233,543		16,437		16,437		249,980			0	3,339	03/25/2036	1FM

**SCHEDULE D - PART 4**

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

QE05.11

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 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 Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
61749H AA 8	MSAC_06-HE3.....		06/25/2019	SCHEDULED REDEMPTION.....		145,232	145,232	134,566	137,233				7,999		145,232			0	1,922	04/25/2036	1FM.....
61760V AD 5	MSC_12-C4.....		04/25/2019	CITIGROUP GLOBAL MARKETS, INC		1,045,818	1,014,165	1,141,332	1,077,987		(6,298)		(6,298)		1,071,689		(25,871)	(25,871)	22,750	03/01/2045	3FM.....
59166D AA 5	MST_18-1A.....		06/01/2019	SCHEDULED REDEMPTION.....		341,641	341,641	342,268	342,223		(582)		(582)		341,641			0	6,129	03/01/2057	1FM.....
65479G AC 3	NAROT_18-B.....		06/17/2019	SCHEDULED REDEMPTION.....		430,394	430,394	430,394	430,394				0		430,394			0	5,350	07/15/2021	1FE.....
P7077@ AK 0	NASSAU AIRPORT DEVELOPMENT CO.....	D	06/30/2019	SCHEDULED REDEMPTION.....		37,500	37,500	37,500	37,500				0		37,500			0	1,208	06/30/2035	2PL.....
78442F EQ 7	NAVIENT CORP.....		05/09/2019	CITIGROUP GLOBAL MARKETS, INC		340,444	335,000	333,133	333,286		138		138		333,424		7,019	7,019	14,740	01/25/2023	3FE.....
63939E AB 9	NAVSL_15-AA.....		06/15/2019	SCHEDULED REDEMPTION.....		353,952	353,952	353,822	353,888		65		65		353,952			0	4,400	12/15/2028	1FE.....
64352V KU 4	NCHET_05-2.....		06/25/2019	SCHEDULED REDEMPTION.....		220,086	220,086	220,086	220,086				0		220,086			0	3,278	06/25/2035	1FM.....
64352V LL 3	NCHET_05-3.....		06/25/2019	SCHEDULED REDEMPTION.....		75,534	75,534	68,275	72,382		3,152		3,152		75,534			0	1,234	07/25/2035	1FM.....
64352V MV 0	NCHET_05-4.....		06/25/2019	SCHEDULED REDEMPTION.....		376,707	376,707	376,942	376,935		(228)		(228)		376,707			0	5,866	09/25/2035	1FM.....
64079* AB 8	NEPTUNE SNR SECURED NOTES.....		06/30/2019	SCHEDULED REDEMPTION.....		67,639	67,639	74,461	72,188		(4,550)		(4,550)		67,639			0	1,050	06/30/2027	1PL.....
64110L AN 6	NETFLIX INC.....		05/16/2019	MORGAN STANLEY & CO. LLC.....		386,356	394,000	363,136	363,487		1,203		1,203		364,690		21,666	21,666	8,858	11/15/2026	3FE.....
64110L AQ 9	NETFLIX INC.....		04/26/2019	EXCHANGE.....		422,673	423,000	422,650	422,665		8		8		422,673			0	11,114	11/15/2028	3FE.....
013104 AC 8	NEW ALBERTSONS INC.....		05/02/2019	Various.....		378,440	400,000	384,088	385,550		464		464		386,014		(7,574)	(7,574)	11,625	06/15/2026	5FE.....
64952G AQ 1	NEW YORK LIFE INSURANCE COMPANY.....		04/03/2019	BARCLAYS CAPITAL INC.....		3,714,894	3,730,000	3,703,069	3,703,069		0		0		3,703,070		11,824	11,824	461	04/04/2069	1Z.....
62912X AF 1	NGPL PIPECO LLC.....		04/22/2019	BARCLAYS CAPITAL INC.....		410,500	400,000	401,909	401,767		(56)		(56)		401,711		8,789	8,789	13,488	08/15/2027	3FE.....
65536H BE 7	NHELI_05-HE1.....		06/25/2019	SCHEDULED REDEMPTION.....		85,643	85,643	82,967	85,217		425		425		85,643			0	1,311	09/25/2035	1FM.....
48503T AA 5	NNSA NATIONAL SECURITY CAMPUS PROJ - ABS		06/10/2019	SCHEDULED REDEMPTION.....		29,844	29,844	29,844	29,844				0		29,844			0	739	12/10/2032	1.....
65548P AF 3	NORBORD INC.....	A	06/20/2019	CANTOR FITZGERALD & CO.....		120,339	119,000	119,000	119,000				0		119,000		1,339	1,339		07/15/2027	3FE.....
662352 A* 4	NORTHWELL HEALTHCARE INC.....		05/23/2019	Various.....		2,594,239	2,500,000	2,500,000	2,500,000				0		2,500,000		94,239	94,239	58,796	05/01/2030	1.....
670001 AA 4	NOVELIS CORP.....		06/06/2019	Various.....		644,335	622,000	648,310	641,709		(1,908)		(1,908)		639,801		4,534	4,534	29,946	08/15/2024	4FE.....
64830G AB 2	NRZT_18-1.....		06/01/2019	SCHEDULED REDEMPTION.....		22,774	22,774	22,819	22,818		(44)		(44)		22,774			0	432	12/01/2057	1FM.....
64829X AC 6	NRZT_18-5.....		06/01/2019	SCHEDULED REDEMPTION.....		553,894	553,894	556,100	556,093		(2,200)		(2,200)		553,894			0	11,443	12/01/2057	1FM.....
64829X AT 9	NRZT_18-5.....		06/01/2019	SCHEDULED REDEMPTION.....		41,252	41,252	41,062	41,064		188		188		41,252			0	828	12/01/2057	1FM.....
67103Q BA 4	OFSBS_13-5A - ABS.....	C	04/17/2019	SCHEDULED REDEMPTION.....		588,227	588,227	588,227	588,227				0		588,227			0	14,897	04/17/2025	1FE.....
67777L AC 7	OI EUROPEAN GROUP BV.....	D	05/07/2019	Various.....		626,880	632,000	602,770	605,050		1,985		1,985		607,034		19,846	19,846	16,099	03/15/2023	3FE.....
68241F AA 0	OLCMT_04-C3.....		06/11/2019	SCHEDULED REDEMPTION.....		422,328	422,328	416,424	418,496		1,436		1,436		422,328			0	11,497	10/11/2030	1FM.....
68389F JY 1	OOMLT_05-5.....		06/25/2019	SCHEDULED REDEMPTION.....		102,496	102,496	89,363	96,700		5,795		5,795		102,496			0	1,481	12/25/2035	1FM.....
683715 AB 2	OPEN TEXT CORPORATION.....	A	04/24/2019	JANE STREET EXECUTION SERVICES LLC		209,774	200,000	206,500	206,005		(310)		(310)		205,695		4,079	4,079	4,733	06/01/2026	3FE.....
701885 AB 1	PARSLEY ENERGY LLC/ PARSLEY FINACE		04/24/2019	BANC OF AMERICA SECURITIES LLC		259,925	250,000	256,875	256,875		(265)		(265)		256,610		3,315	3,315	6,293	06/01/2024	4FE.....
69318F AE 8	PBF HOLDING COMPANY LLC.....		04/22/2019	BANC OF AMERICA SECURITIES LLC		256,800	250,000	263,558	260,493		(1,069)		(1,069)		259,424		(2,624)	(2,624)	7,729	11/15/2023	4FE.....
69327R AG 6	PDC ENERGY INC.....		04/23/2019	MARKET AXESS TRADING PLATFORM		202,976	200,000	209,750	207,927		(622)		(622)		207,305		(4,329)	(4,329)	7,486	09/15/2024	4FE.....
72650T AA 6	PLAINS END FINANCING LLC.....		04/15/2019	SCHEDULED REDEMPTION.....		133,580	133,580	135,555	135,075		(1,495)		(1,495)		133,580			0	4,014	04/15/2028	3FE.....
737446 AK 0	POST HOLDINGS INC.....		04/10/2019	Various.....		516,654	524,000	520,081	520,590		96		96		520,686		(4,032)	(4,032)	19,919	08/15/2026	4FE.....
737446 AP 9	POST HOLDINGS INC.....		06/25/2019	CANTOR FITZGERALD & CO.....		21,263	21,000	21,000	21,000				0		21,000		263	263		12/15/2029	4FE.....



## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
70069F	CW 5		05/28/2019.	PPSI_04-MHQ1.....		9,158	9,158	9,132	9,154				4		9,158			0	0.36	12/25/2034.	1FM.....
70069F	AY 3		06/25/2019.	PPSI_04-WCW2.....		44,495	44,495	43,689	43,722		773		773		44,495		0	0.735	10/25/2034.	1FM.....	
70069F	KF 3		06/25/2019.	PPSI_05-WCW1.....		75,909	75,909	68,176	72,674		3,235		3,235		75,909		0	1.003	09/25/2035.	1FM.....	
70069F	LW 5		06/25/2019.	PPSI_05-WCW3.....		212,784	212,784	212,983	212,985		(201)		(201)		212,784		0	2.899	08/25/2035.	1FM.....	
70069F	HV 2		06/25/2019.	PPSI_05-WHQ2.....		330,050	330,050	126,111	282,999		47,051		47,051		330,050		0	5.018	05/25/2035.	1FM.....	
70069F	MS 3		06/25/2019.	PPSI_05-WHQ4.....		599,984	599,984	599,984	599,984						599,984		0	9.134	09/25/2035.	1FM.....	
69700L	AA 9		05/15/2019.	PSTAT_18-3A - ABS.....		225,469	225,469	225,469	225,469				0		225,469		0	3.967	08/15/2026.	1FE.....	
74736K	AE 1		05/20/2019.	QORVO INC.....		495,913	485,000	494,705			(327)		(327)		494,378		1,534	1,534	9.410	07/15/2026.	3FE.....
74732@	AD 0		04/14/2019.	QUAD GRAPHICS INC.....		227,273	227,273	227,273	227,273				0		227,273		0	6.795	04/14/2026.	3.....	
750236	AW 1		06/17/2019.	RBC CAPITAL MARKETS, LLC.....		89,668	89,000	89,000					0		89,000		668	668	03/15/2027.	3FE.....	
76112B	LJ 7		06/25/2019.	RAMP_05-RS3.....		21,043	21,043	19,842	20,868		175		175		21,043		0	0.318	03/25/2035.	1FM.....	
76112B	2D 1		06/25/2019.	RAMP_06-RS2.....		63,412	63,412	56,695	57,232		6,180		6,180		63,412		0	0.839	03/25/2036.	1FM.....	
75156X	AC 5		06/25/2019.	RAMP_06-RZ4.....		475,866	475,866	403,803	438,435		37,431		37,431		475,866		0	6.280	10/25/2036.	1FM.....	
76110W	G3 4		06/25/2019.	RASC_04-KS10.....		315,568	315,568	315,568	315,568				0		315,568		0	5.148	11/25/2034.	1FM.....	
753910	AD 0		06/25/2019.	RASC_05-KS12.....		206,627	206,627	192,390	202,797		3,830		3,830		206,627		0	3.076	01/25/2036.	1FM.....	
76110W	3T 1		06/25/2019.	RASC_05-KS8.....		160,825	160,825	147,205	157,471		3,354		3,354		160,825		0	2.454	08/25/2035.	1FM.....	
76113A	AG 6		06/25/2019.	RASC_06-KS1.....		20,722	20,722	19,875	19,875		847		847		20,722		0	0.294	02/25/2036.	1FM.....	
75406E	AD 3		06/25/2019.	RASC_06-KS4.....		8,174	8,174	7,709	8,012		161		161		8,174		0	0.107	06/25/2036.	1FM.....	
75406W	AD 3		06/25/2019.	RASC_06-KS6.....		44,205	44,205	39,149	41,256		2,949		2,949		44,205		0	0.574	08/25/2036.	1FM.....	
76119L	AA 9		04/22/2019.	RESIDEO FUNDING INC.....		311,265	300,000	301,593	301,561		(49)		(49)		301,512		9,753	9,753	9.443	11/01/2026.	3FE.....
77340R	AD 9		04/18/2019.	ROCKIES EXPRESS PIPELINE LLC.....		592,263	529,000	621,740	619,328		(775)		(775)		618,553		(26,290)	(26,290)	30.638	07/15/2038.	2FE.....
77340R	AM 9		04/11/2019.	ROCKIES EXPRESS PIPELINE LLC.....		483,140	438,000	473,040	471,846		(224)		(224)		471,622		11,518	11,518	15.056	04/15/2040.	2FE.....
81375W	GU 4		06/25/2019.	SABR_05-OP2.....		89,817	89,817	81,284	86,585		3,232		3,232		89,817		0	1.271	10/25/2035.	1FM.....	
81376E	AC 9		06/25/2019.	SABR_06-NC2.....		36,563	36,563	34,558	34,797		1,766		1,766		36,563		0	0.520	03/25/2036.	1FM.....	
81375W	JF 4		06/25/2019.	SABR_06-OP1.....		26,041	26,041	25,093	25,885		156		156		26,041		0	0.323	10/25/2035.	1FM.....	
86358E	RB 4		06/25/2019.	SAIL_05-2.....		342,721	342,721	342,721	342,721				0		342,721		0	5.318	03/25/2035.	1FM.....	
86358E	WC 6		06/25/2019.	SAIL_05-7.....		389,618	389,618	366,241	384,458		5,159		5,159		389,618		0	6.009	08/25/2035.	1FM.....	
86358E	XP 6		06/25/2019.	SAIL_05-8.....		1,292,141	1,292,141	1,265,490	1,285,106		7,035		7,035		1,292,141		0	19.979	10/25/2035.	1FM.....	
86358E	UV 6		06/25/2019.	SAIL_05-HE1.....		30,224	30,224	29,091	29,087		1,138		1,138		30,224		0	0.453	07/25/2035.	1FM.....	
80281L	AG 0		06/18/2019.	SANTANDER UK PLC.....		3,986,240	4,000,000	4,000,000	4,000,000				0		4,000,000		(13,760)	(13,760)	96.425	11/03/2028.	2FE.....
86359A	PY 3		06/25/2019.	SASC_03-BC2.....		105,173	105,173	100,640	105,200		(28)		(28)		105,173		0	1.785	02/25/2033.	1FM.....	
86359U	AE 9		06/25/2019.	SASC_06-OPT1.....		105,328	105,328	98,426	101,050		4,279		4,279		105,328		0	1.846	04/25/2036.	1FM.....	
80556X	AA 5		06/25/2019.	SAST_06-2.....		82,505	82,505	78,044	79,292		3,213		3,213		82,505		0	1.031	09/25/2036.	1FM.....	
L8038*	AA 4		06/15/2019.	SBM BALEIA AZUL SARL.....		130,200	130,200	129,022	129,249		951		951		130,200		0	3.581	09/15/2027.	3.....	
80874Y	AW 0		04/23/2019.	SCIENTIFIC GAMES CORPORATION.....		356,627	360,000	347,850			264		264		348,114		8,512	8,512	9.500	10/15/2025.	4FE.....
35563P	HH 5		06/01/2019.	SCRT_18-4.....		18,687	18,687	17,763	17,762		925		925		18,687		0	0.309	03/01/2058.	1FE.....	
81745D	AE 1		06/01/2019.	SEMT_13-9.....		190,832	190,832	185,831	185,111		5,722		5,722		190,832		0	3.148	07/01/2043.	1FM.....	
81746N	CB 2		06/01/2019.	SEMT_16-3.....		25,270	25,270	25,869	25,795		(525)		(525)		25,270		0	0.441	11/01/2046.	1FM.....	

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### 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 and Admini- strative Symbol/ Market Indicator (a)
81746N CC 0	SEMT_16-3		06/01/2019	SCHEDULED REDEMPTION		18,952	18,952	18,750	18,774				178		18,952			0	331	11/01/2046	1FM
81746Q CB 5	SEMT_18-2		06/01/2019	SCHEDULED REDEMPTION		16,081	16,081	16,121	16,119		(38)		(38)		16,081			0	286	02/01/2048	1FM
81746Q CC 3	SEMT_18-2		06/01/2019	SCHEDULED REDEMPTION		10,077	10,077	9,959	9,966		111		111		10,077			0	179	02/01/2048	1FM
78412F AU 8	SESI LLC		04/25/2019	SEAPORT GLOBAL SECURITIES LLC		464,063	625,000	651,473	648,198		(1,833)		(1,833)		646,365		(182,303)	(182,303)	30,139	09/15/2024	4FE
82967N AU 2	SIRIUS XM RADIO INC		04/22/2019	MORGAN STANLEY & CO. LLC		103,000	100,000	98,598	98,621		58		58		98,678		4,322	4,322	2,822	04/15/2025	3FE
82967N BE 7	SIRIUS XM RADIO INC		06/18/2019	JP MORGAN SECURITIES LLC		40,100	40,000	40,000					0		40,000		100	100		07/15/2024	3FE
83001A AB 8	SIX FLAGS ENTERTAINMENT CORP		06/07/2019	Various		925,095	921,000	904,556			613		613		905,169		19,926	19,926	14,002	07/31/2024	3FE
78443C CL 6	SLMA_06-A		06/17/2019	SCHEDULED REDEMPTION		202,156	202,156	174,359	187,235		14,921		14,921		202,156			0	3,052	06/15/2039	1FE
78443C CY 8	SLMA_06-BW		06/17/2019	SCHEDULED REDEMPTION		533,974	533,974	491,256	509,745		24,229		24,229		533,974			0	7,820	12/15/2039	1FE
R8047# AD 3	SOLVEIG GAS NORWAY AS	D	06/30/2019	SCHEDULED REDEMPTION		221,400	221,400	221,400	221,400				0		221,400			0		12/30/2027	2FE
84519# AA 6	SOUTHWEST POWER POOL INC		06/30/2019	SCHEDULED REDEMPTION		23,300	23,300	24,720	24,539		(1,240)		(1,240)		23,300			0	281	12/30/2042	1
84519# AG 9	SOUTHWEST POWER POOL INC		06/30/2019	SCHEDULED REDEMPTION		125,000	125,000	125,000	125,000				0		125,000			0	1,016	09/30/2024	1
845467 AM 1	SOUTHWESTERN ENERGY COMPANY		04/17/2019	WELLS FARGO ADVISORS, LLC		309,000	300,000	305,928	305,195		(255)		(255)		304,940		4,060	4,060	12,563	04/01/2026	3FE
84861A AA 7	SPMF_14-3A		06/01/2019	SCHEDULED REDEMPTION		12,692	12,692	12,713	12,700		(8)		(8)		12,692			0	344	03/01/2042	1FE
84929# AA 6	SPOWER FINANCE I LLC		06/30/2019	SCHEDULED REDEMPTION		113,938	113,938	113,938	113,938				0		113,938			0		12/31/2036	3PL
85207U AH 8	SPRINT CORP		05/28/2019	CITIGROUP GLOBAL MARKETS, INC		310,125	300,000	301,125	301,000		(63)		(63)		300,936		9,189	9,189	9,797	06/15/2024	4FE
85208N AA 8	SPRINT SPECTRUM CO I / II / III / LLC		06/20/2019	SCHEDULED REDEMPTION		184,750	184,750	185,665	185,276		(526)		(526)		184,750			0	3,104	09/20/2021	2FE
78466C AC 0	SS&C TECHNOLOGIES INC		04/25/2019	RBC CAPITAL MARKETS, LLC		154,238	150,000	150,000					0		150,000		4,238	4,238	710	09/30/2027	4FE
858119 BF 6	STEEL DYNAMICS INC		06/27/2019	Various		6,106,819	5,937,000	5,734,871	5,736,504		9,071		9,071		5,745,576		361,243	361,243	144,040	12/15/2026	3FE
858119 BH 2	STEEL DYNAMICS INC		04/22/2019	GOLDMAN SACHS & CO LLC		397,044	400,000	400,761	400,587		(60)		(60)		400,527		(3,483)	(3,483)	10,038	09/15/2025	3FE
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU		06/15/2019	SCHEDULED REDEMPTION		707	707	707	707				0		707			0	28	12/15/2025	1
84751P GZ 6	SURF_05-BC3		06/25/2019	SCHEDULED REDEMPTION		16,702	16,702	15,992	16,236		466		466		16,702			0	263	06/25/2036	1FM
83611M EA 2	SVHE_05-DO1		06/25/2019	SCHEDULED REDEMPTION		79,856	79,856	79,856	79,856				0		79,856			0	1,248	05/25/2035	1FM
83611M DH 8	SVHE_05-OPT1		06/25/2019	SCHEDULED REDEMPTION		85,010	85,010	74,171	77,872		7,138		7,138		85,010			0	950	06/25/2035	1FM
83612M AE 7	SVHE_06-WF2		06/25/2019	SCHEDULED REDEMPTION		112,827	112,827	106,551	111,607		1,220		1,220		112,827			0	1,436	12/25/2036	1FM
87155M AC 5	SYMP_07-5A - ABS	C	04/15/2019	SCHEDULED REDEMPTION		1,713,000	1,713,000	1,687,220	1,701,014		11,986		11,986		1,713,000			0	35,592	01/15/2024	1FE
89238T AC 7	TAOT_18-B		06/17/2019	SCHEDULED REDEMPTION		482,403	482,403	482,403	482,403				0		482,403			0	5,900	03/15/2021	1FE
87612B AP 7	TARGA RESOURCES PARTNERS LP/TARGA		04/17/2019	BARCLAYS CAPITAL INC		131,000	131,000	125,018	126,578		247		247		126,826		4,174	4,174	2,428	11/15/2023	3FE
87612E BG 0	TARGET CORPORATION		05/31/2019	CITIGROUP GLOBAL MARKETS, INC		6,159,630	6,055,000	6,123,706	6,122,444		(566)		(566)		6,121,878		37,752	37,752	130,536	11/15/2047	1FE
364725 BC 4	TEGNA INC		04/22/2019	CITIGROUP GLOBAL MARKETS, INC		426,920	416,000	417,560			(210)		(210)		417,350		9,570	9,570	10,105	09/15/2024	3FE
87264A AU 9	T-MOBILE USA INC		04/24/2019	Various		704,285	700,000	682,837	684,185		595		595		684,780		19,505	19,505	23,038	02/01/2026	3FE
89173F AA 8	TPMT_17-1		06/01/2019	SCHEDULED REDEMPTION		509,022	509,022	496,933	497,187		11,836		11,836		509,022			0	6,642	10/01/2056	1FM
55334@ AA 7	TRACHTE LLC		05/31/2019	CALL TRANSACTION		3,741,924	3,741,924	3,678,632	3,697,578		(8,211)		(8,211)		3,692,725		49,199	49,199	234,607	04/13/2021	5GI
89307# AA 7	TRANS BAY CABLE LLC		06/30/2019	SCHEDULED REDEMPTION		87,000	87,000	87,000	87,000				0		87,000			0	637	06/30/2047	1FE
89566E A* 9	TRI-STATE GEN AND TRANS ASSOC. INC		04/08/2019	MATURED		714,286	714,286	714,286	714,286				0		714,286			0	21,429	04/08/2019	1

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**SCHEDULE D - PART 4**

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

QE05.14

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 and Admini- strative Symbol/ Market Indicator (a)
89675* AN 7	TRITON CONTAINER INTERNATIONAL LTD		04/30/2019	SCHEDULED REDEMPTION.....		400,000	400,000	400,000	400,000				0		400,000		0	12,140	04/30/2020	2.....	
89675* AQ 0	TRITON CONTAINER INTERNATIONAL LTD		04/30/2019	SCHEDULED REDEMPTION.....		171,429	171,429	171,429	171,429				0		171,429		0	5,246	04/30/2020	2.....	
90139P AB 5	TWIN BROOK I - ONSHORE - ABS.....		06/19/2019	Various.....		1,978,655	1,978,655	1,978,655				0		1,978,655		0	10,345	04/25/2024	1PL.....		
90139Q AB 3	TWIN BROOK II - OFFSHORE - ABS.....		06/19/2019	Various.....		1,849,373	1,849,373	1,849,373				0		1,849,373		0	9,627	04/25/2024	1PL.....		
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC		04/18/2019	CITIGROUP GLOBAL MARKETS, INC		942,750	900,000	965,144	952,614		(2,992)		(2,992)		949,621		(6,871)	(6,871)	32,019	09/15/2026	3FE.....
91324P BK 7	UNITEDHEALTH GROUP INC.....		04/30/2019	CREDIT SUISSE SECURITIES (USA) LLC		4,785,375	3,500,000	4,546,815	4,541,113		(11,665)		(11,665)		4,529,448		255,927	255,927	171,780	02/15/2038	1FE.....
N9146# AB 3	VAN OORD FINANCE BV.....	D	04/01/2019	CALL TRANSACTION.....		6,845,584	6,500,000	6,500,000	6,500,000				0		6,500,000		0	502,849	04/20/2021	2.....	
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I		06/15/2019	SCHEDULED REDEMPTION.....		28,541	28,541	28,541	28,541				0		28,541		0	514	05/15/2035	2.....	
92769X AL 9	VIRGIN MEDIA SECURED FINANCE PLC	D	04/24/2019	MARKET AXESS TRADING PLATFORM		407,832	400,000	393,084	394,114		217		217		394,331		13,501	13,501	16,392	01/15/2026	3FE.....
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC		06/30/2019	SCHEDULED REDEMPTION.....		8,899	8,899	8,899	8,899				0		8,899		0	87	06/30/2030	1FE.....	
92857W AQ 3	VODAFONE GROUP PLC.....	D	04/09/2019	BANC OF AMERICA SECURITIES LLC		5,581,200	5,000,000	5,391,802	5,353,807		(3,191)		(3,191)		5,350,616		230,584	230,584	191,333	02/27/2037	2FE.....
92857W BM 1	VODAFONE GROUP PLC.....	D	04/08/2019	Various.....		12,244,362	12,214,000	11,838,058			1,011		1,011		11,839,069		405,293	405,293	228,948	05/30/2048	2FE.....
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011 - ABS		06/25/2019	SCHEDULED REDEMPTION.....		50,211	50,211	50,211	50,211				0		50,211		0	1,212	12/25/2036	2.....	
92922F 4R 6	WAMU_05-AR13.....		06/25/2019	SCHEDULED REDEMPTION.....		411,732	411,732	374,351	382,888		28,843		28,843		411,732		0	6,466	10/25/2045	1FM.....	
92922F 4S 4	WAMU_05-AR13.....		06/25/2019	SCHEDULED REDEMPTION.....		43,160	43,160	39,168	41,495		1,665		1,665		43,160		0	649	10/25/2045	1FM.....	
92925C BD 3	WAMU_05-AR19.....		06/25/2019	SCHEDULED REDEMPTION.....		38,823	38,823	35,373	35,569		3,254		3,254		38,823		0	602	12/25/2045	1FM.....	
92922F U5 5	WAMU_05-AR9.....		06/25/2019	SCHEDULED REDEMPTION.....		113,003	113,003	99,584	99,658		13,346		13,346		113,003		0	1,727	07/25/2045	1FM.....	
94107J AA 1	WASTE PRO USA INC.....		05/23/2019	WELLS FARGO ADVISORS, LLC..		218,350	220,000	217,800	217,969		96		96		218,065		285	285	9,512	02/15/2026	4FE.....
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS		06/10/2019	SCHEDULED REDEMPTION.....		34,002	34,002	34,002	34,002				0		34,002		0	861	10/10/2027	2.....	
86359B MW 8	WFHET_04-1.....		06/06/2019	Various.....		4,247,925	4,278,608	4,290,641	4,278,608				0		4,278,608		(30,683)	(30,683)	59,410	04/25/2034	1FM.....
96328D BE 3	WHL5_18-1A.....		05/20/2019	SCHEDULED REDEMPTION.....		767,905	767,905	767,905	767,905				0		767,905		0	4,161	07/20/2019	1FE.....	
98162C AC 5	WOLS_18-B.....		06/17/2019	SCHEDULED REDEMPTION.....		544,898	544,898	544,898	544,898				0		544,898		0	6,876	06/15/2021	1FE.....	
98212B AH 6	WPX ENERGY INC.....		04/23/2019	MARKET AXESS TRADING PLATFORM		261,270	250,000	250,000	250,000				0		250,000		11,270	11,270	5,750	06/01/2026	4FE.....
983130 AV 7	WYNN LAS VEGAS LLC / WYNN LAS VEGA		04/25/2019	JANE STREET EXECUTION SERVICES LLC		211,819	210,000	210,000				0		210,000		1,819	1,819	7,636	03/01/2025	4FE.....	
984851 AC 9	YARA INTERNATIONAL ASA.....	D	06/11/2019	MATURED.....		2,310,000	2,310,000	2,353,217	2,315,295		(5,295)		(5,295)		2,310,000		0	90,956	06/11/2019	2FE.....	
3899999	Total - Bonds - Industrial and Miscellaneous.....					253,621,263	251,331,624	253,822,867	222,902,419	94,480	167,602	0	262,083	0	249,321,269	0	3,798,156	3,798,156	7,194,489	XXX	XXX
<b>Bonds - Hybrid Securities</b>																					
G63812 AE 4	NATIONAL WESTMINSTER BANK PLC....	D	05/14/2019	MORGAN STANLEY & CO. LLC....		8,075,000	10,000,000	7,122,280	7,156,773		15,187		15,187		7,171,959		903,041	903,041	136,576	12/31/2049	3FE.....
857477 AX 1	STATE STREET CORP.....		06/19/2019	UBS SECURITIES LLC.....		1,078,016	1,167,000	1,135,662	1,140,618		1,136		1,136		1,141,754		(63,737)	(63,737)	22,523	05/15/2028	2FE.....

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
G07980 AF 5	BARCLAYS BANK PLC.....	D	06/11/2019.	IMPERIAL CAPITAL LLC.....		23,310,000	31,500,000	23,349,375			23,415		23,415		23,372,790		(62,790)	(62,790)	291,250	01/01/9999.	3FE.....
G4637E BF 1	HSBC BANK PLC.....	D	05/03/2019.	MORGAN STANLEY & CO. LLC.....		3,700,000	5,000,000	3,575,000	3,575,000				0	3,575,000		125,000	125,000	55,133	01/01/9999.	2FE.....	
4899999.	Total - Bonds - Hybrid Securities.....					36,163,016	47,667,000	35,182,317	11,872,390	0	39,738	0	39,738	0	35,261,503	0	901,513	901,513	505,481	XXX	XXX

**Bonds - Bank Loans**

02376C AX 3	AMERICAN AIRLINES INC.....		05/01/2019.	CITIGROUP GLOBAL MARKETS, INC		450,000	450,000	449,753	449,786		24		24	449,810		190	190	6,630	10/10/2021.	3FE.....	
05400K AE 0	AVOLON TLB BORROWER 1 (US) LLC.....		05/30/2019.	CITIGROUP GLOBAL MARKETS, INC		1,333,121	1,331,456	1,328,620		25		25	1,328,645	4,475	4,475				01/15/2025.	2FE.....	
BHM1V9 SS 1	AVOLON TLB BORROWER 1 (US) LLC.....		05/09/2019.	Various.....		1,496,383	1,499,219	1,489,421	1,490,246	457		457	1,490,704	5,679	5,679	23,659			01/15/2025.	2FE.....	
15670B AB 8	CENTURYLINK INC.....		06/28/2019.	SINKING FUND TRANSACTION.....		1,209	1,209	1,205	1,205	0		0	1,205	4	4	32			01/31/2025.	3FE.....	
23918Y AC 2	DAVITA HEALTHCARE PARTNERS INC.....		05/07/2019.	JP MORGAN SECURITIES LLC.....		513,279	512,311	511,670	511,689	85		85	511,774	1,505	1,505	10,934			05/29/2021.	2FE.....	
32007U BW 8	FIRST DATA CORPORATION.....		06/03/2019.	Various.....		1,002,693	1,002,124	997,591	997,688	465		465	998,153	4,540	4,540	18,585			07/10/2022.	3FE.....	
58004G AB 4	MCDERMOTT TECHNOLOGY AMERICAS INC		06/28/2019.	Various.....		871,659	885,934	868,317	869,550	773		773	870,323	1,336	1,336	29,991			03/27/2025.	4FE.....	
55303K AC 7	MGM GROWTH PROPERTIES OPERATING PA		06/28/2019.	SINKING FUND TRANSACTION.....		1,297	1,297	1,294	1,294	0		0	1,294	3	3	29			03/16/2025.	3FE.....	
63937Y AE 1	NAVISTAR INTERNATIONAL CORPORATION		05/02/2019.	Various.....		602,086	602,086	600,182	600,123	94		94	600,216	1,870	1,870	14,931			11/02/2024.	3FE.....	
62937N AW 7	NRG ENERGY INC.....		05/09/2019.	CITIGROUP GLOBAL MARKETS, INC		532,715	532,049	534,045	338,204	193,845		193,845	532,049	665	665	13,796			06/30/2023.	2FE.....	
70215E AN 3	PARTY CITY HOLDINGS INC.....		06/28/2019.	SINKING FUND TRANSACTION.....		1,954	1,954	1,954		0		0	1,954	40	40				08/19/2022.	3FE.....	
73744G AJ 1	POST HOLDINGS INC.....		05/10/2019.	BARCLAYS CAPITAL INC.....		310,385	310,385	310,755	310,385	0		0	310,385	4,698	4,698				05/24/2024.	3FE.....	
85208E AB 6	SPRINT COMMUNICATIONS INC.....		06/28/2019.	Various.....		487,855	502,230	503,475	501,743	1		1	502,221	(14,366)	(14,366)	10,515			02/02/2024.	3FE.....	
78466D BF 0	SS&C TECHNOLOGIES INC.....		06/28/2019.	SINKING FUND TRANSACTION.....		1,399	1,399	1,392		0		0	1,392	7	7				04/16/2025.	3FE.....	
88233F AK 6	VISTRA ENERGY CORP.....		05/09/2019.	CREDIT SUISSE SECURITIES (USA) LLC		1,623,641	1,622,738	1,627,979	1,622,486	11		11	1,622,496	1,144	1,144	34,550			12/01/2025.	2FE.....	
95810D AR 2	WESTERN DIGITAL CORPORATION.....		06/21/2019.	JP MORGAN SECURITIES LLC.....		513,520	523,678	515,168		385		385	515,553	(2,033)	(2,033)	3,763			04/29/2023.	2FE.....	
98379E AE 6	XPO LOGISTICS INC.....		05/21/2019.	Various.....		813,983	816,483	817,503	816,483	0		0	816,483	(2,499)	(2,499)	19,871			02/23/2025.	2FE.....	
8299999.	Total - Bonds - Bank Loans.....					10,557,177	10,596,552	10,560,323	8,510,881	0	196,166	0	196,166	0	10,554,658	0	2,520	2,520	192,024	XXX	XXX
8399997.	Total - Bonds - Part 4.....					401,389,184	404,980,159	398,576,235	305,346,575	94,480	328,441	0	422,921	150,529	394,013,860	(73,221)	5,847,757	5,774,536	11,001,590	XXX	XXX
8399999.	Total - Bonds.....					401,389,184	404,980,159	398,576,235	305,346,575	94,480	328,441	0	422,921	150,529	394,013,860	(73,221)	5,847,757	5,774,536	11,001,590	XXX	XXX

**Preferred Stocks - Industrial and Miscellaneous**

47630@ 11 5	JENSEN HUGHES HOLDINGS CORP.....		06/28/2019.	HIMCO OPERATIONAL TRANSACTION		1,200,020	114,002	1,000	114,002	114,002			0	114,002		0	0	(3,316)	XXX	P6^v.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....					114,002	XXX	114,002	114,002	0	0	0	0	114,002	0	0	0	(3,316)	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....					114,002	XXX	114,002	114,002	0	0	0	0	114,002	0	0	0	(3,316)	XXX	XXX
8999999.	Total - Preferred Stocks.....					114,002	XXX	114,002	114,002	0	0	0	0	114,002	0	0	0	(3,316)	XXX	XXX

**Common Stocks - Industrial and Miscellaneous**

231082 90 0	CUMULUS MEDIA INC - WTS.....		06/19/2019.	HIMCO OPERATIONAL TRANSACTION		2,146,490							0					0		XXX	U.....
31338# 11 2	FEDERAL HOME LOAN BANK BOSTON..		04/05/2019.	FEDERAL HOME LOAN BANK OF BOSTON		7,166,000	716,600		716,600				0	716,600				0	16,823	XXX	A.....

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 and Admini- strative Symbol/ Market Indicator (a)
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					716,600	XXX	716,600	716,600	0	0	0	0	0	716,600	0	0	0	16,823	XXX	XXX
<b>Common Stocks - Mutual Funds</b>																					
41664T	70 1 HARTFORD ENVIRONMENTAL OPRT CL A		05/28/2019	DIVIDEND REINVESTMENT.....	131,655.405	1,294,173	XXX	1,321,971	1,138,742	168,869			168,869		1,321,971		(27,798)	(27,798)	14,359	XXX	U.....
41664T	80 0 HARTFORD ENVIRONMENTAL OPRT CL C		05/28/2019	DIVIDEND REINVESTMENT.....	130,958.015	1,287,317	XXX	1,313,868	1,130,452	168,197			168,197		1,313,868		(26,551)	(26,551)	15,219	XXX	U.....
41664T	87 5 HARTFORD ENVIRONMENTAL OPRT CL R3		05/28/2019	DIVIDEND REINVESTMENT.....	131,574.702	1,293,379	XXX	1,320,542	1,134,394	170,775			170,775		1,320,542		(27,163)	(27,163)	15,373	XXX	U.....
41664T	86 7 HARTFORD ENVIRONMENTAL OPRT CL R4		05/28/2019	DIVIDEND REINVESTMENT.....	132,080.063	1,298,347	XXX	1,326,368	1,137,821	172,197			172,197		1,326,368		(28,021)	(28,021)	16,350	XXX	U.....
41664T	85 9 HARTFORD ENVIRONMENTAL OPRT CL R5		05/28/2019	DIVIDEND REINVESTMENT.....	1.326	13	XXX	13	11	2			2		13		(0)	(0)	0	XXX	U.....
41664T	84 2 HARTFORD ENVIRONMENTAL OPRT CL R6		05/28/2019	DIVIDEND REINVESTMENT.....	1.327	13	XXX	13	11	2			2		13		(0)	(0)	0	XXX	U.....
41664T	83 4 HARTFORD ENVIRONMENTAL OPRT CL Y		05/28/2019	DIVIDEND REINVESTMENT.....	133,051.071	1,307,892	XXX	1,337,106	1,143,905	174,500			174,500		1,337,106		(29,214)	(29,214)	18,700	XXX	U.....
41664T	10 7 HARTFORD MUNICIPAL INCOME CL A...		05/28/2019	DIVIDEND REINVESTMENT.....	273,261.219	2,896,569	XXX	2,738,006	2,755,123	(52,580)			(52,580)		2,738,006		158,563	158,563	30,190	XXX	U.....
41664T	20 6 HARTFORD MUNICIPAL INCOME CL C...		05/28/2019	DIVIDEND REINVESTMENT.....	269,738.204	2,859,225	XXX	2,702,033	2,721,267	(52,547)			(52,547)		2,702,033		157,192	157,192	28,617	XXX	U.....
41664T	40 4 HARTFORD MUNICIPAL SHRT DUR CL A		05/28/2019	DIVIDEND REINVESTMENT.....	262,956.437	2,653,230	XXX	2,629,604	2,593,745	13,011			13,011		2,629,604		23,627	23,627	19,472	XXX	U.....
41664T	50 3 HARTFORD MUNICIPAL SHRT DUR CL C		05/28/2019	DIVIDEND REINVESTMENT.....	259,173.260	2,615,058	XXX	2,591,589	2,557,359	12,663			12,663		2,591,589		23,469	23,469	18,628	XXX	U.....
41653Q	10 6 HIMCO GLOBAL IMPACT NEXTSHARES.		06/07/2019	HIMCO OPERATIONAL TRANSACTION	245,000.000	4,845,448	XXX	4,978,400	4,236,050	742,350			742,350		4,978,400		(132,952)	(132,952)	36,527	XXX	U.....
9299999	Total - Common Stocks - Mutual Funds.....					22,350,665	XXX	22,259,514	20,548,881	1,517,439	0	0	1,517,439	0	22,259,514	0	91,151	91,151	213,437	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					23,067,265	XXX	22,976,114	21,265,481	1,517,439	0	0	1,517,439	0	22,976,114	0	91,151	91,151	230,260	XXX	XXX
9799999	Total - Common Stocks.....					23,067,265	XXX	22,976,114	21,265,481	1,517,439	0	0	1,517,439	0	22,976,114	0	91,151	91,151	230,260	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					23,181,267	XXX	23,090,116	21,379,483	1,517,439	0	0	1,517,439	0	23,090,116	0	91,151	91,151	226,943	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					424,570,451	XXX	421,666,351	326,726,058	1,611,920	328,441	0	1,940,360	150,529	417,103,975	(73,221)	5,938,908	5,865,688	11,228,534	XXX	XXX

QE05.16

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 13.

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 7H6GLXDRUGQFU57RNE97.	02/27/2018	02/28/2028	.....	10,000,000	3.09.....	725,000	.....	.....	1,204,800	.....	1,204,800	345,540	.....	.....	.....	.....	.....	4.....
SWPTN: 20Y RTR 3ML(3.04%) 02/28/28.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	02/27/2018	02/28/2028	.....	5,000,000	3.05.....	439,000	.....	.....	743,495	.....	743,495	222,330	.....	.....	.....	.....	.....	4.....
SWPTN: 10Y RTR 3ML(3.21%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025	.....	5,000,000	3.21.....	285,000	.....	.....	471,955	.....	471,955	143,730	.....	.....	.....	.....	.....	4.....
SWPTN: 15Y RTR 3ML(3.19%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025	.....	20,000,000	3.19.....	1,499,000	.....	.....	2,548,300	.....	2,548,300	803,900	.....	.....	.....	.....	.....	4.....
SWPTN: 20Y RTR 3ML(3.07%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025	.....	5,000,000	3.08.....	428,000	.....	.....	738,765	.....	738,765	237,110	.....	.....	.....	.....	.....	4.....
CMS IDX CALL @ 50BP 03/19/21.....	Bond Portfolio.....	D PART 1	E.....	CITIBANK, N.A. E57ODZWZ7FF32WEFA76...	02/05/2019	03/19/2021	.....	1,000,000,000	0.50.....	.....	.....	.....	471,000	.....	471,000	(129,000)	.....	.....	.....	.....	.....	100/100.....
CMS IDX CALL @ 50BP 03/19/21.....	Bond Portfolio.....	D PART 1	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	02/12/2019	03/19/2021	.....	1,000,000,000	0.50.....	.....	.....	.....	510,000	.....	510,000	(120,000)	.....	.....	.....	.....	.....	100/100.....
CMS IDX CALL @ 50BP 03/19/21.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A. E57ODZWZ7FF32WEFA76...	03/22/2019	03/19/2021	.....	1,000,000,000	0.50.....	.....	.....	.....	655,000	.....	655,000	15,000	.....	.....	.....	.....	.....	3.....
CMS IDX CALL @ 50BP 06/18/21.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A. E57ODZWZ7FF32WEFA76...	06/11/2019	06/18/2021	.....	1,000,000,000	0.50.....	.....	.....	.....	663,000	.....	663,000	(124,000)	.....	.....	.....	.....	.....	3.....
S&P IDX CALL @ 3175 01/17/20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41.....	06/21/2019	01/17/2020	.....	147,088,000	3,175.00.....	.....	.....	.....	1,374,632	.....	1,374,632	(289,993)	.....	.....	.....	.....	.....	3.....
S&P IDX CALL @ 3175 01/17/20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	06/28/2019	01/17/2020	.....	147,088,000	3,175.00.....	.....	.....	.....	1,374,632	.....	1,374,632	158,632	.....	.....	.....	.....	.....	3.....
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										3,376,000	5,537,625	0	10,755,579	XX	10,755,579	1,263,249	0	0	0	0	XXX	XXX
<b>Purchased Options - Hedging Other - Put Options</b>																						
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1IE8VN30JCEQV1H4R804.....	07/12/2018	06/20/2025	.....	105,020,832	2,800.00.....	.....	.....	.....	(1,684,848)	^	(1,684,848)	(5,583,371)	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	07/13/2018	06/20/2025	.....	105,020,832	2,800.00.....	.....	.....	.....	(1,778,306)	^	(1,778,306)	(5,588,445)	.....	.....	.....	.....	.....	3.....
RTY IDX PUT @ 1670 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1IE8VN30JCEQV1H4R804.....	08/02/2018	06/20/2025	.....	93,994,320	1,670.00.....	.....	.....	.....	2,509,848	^	2,509,848	(4,731,004)	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1920 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYJYJLN8C3868.....	08/16/2018	06/19/2026	.....	100,151,934	1,920.00.....	.....	.....	.....	2,332,973	^	2,332,973	(4,728,200)	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2850 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528.....	08/16/2018	06/16/2028	.....	103,255,776	2,850.00.....	.....	.....	.....	(919,010)	^	(919,010)	(4,995,578)	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2850 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528.....	08/21/2018	06/16/2028	.....	103,255,776	2,850.00.....	.....	.....	.....	(655,606)	^	(655,606)	(4,976,616)	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2900 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528.....	09/17/2018	06/16/2028	.....	101,490,720	2,900.00.....	.....	.....	.....	122,050	^	122,050	(4,953,562)	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86.....	10/30/2018	12/18/2020	.....	161,473,368	1,600.00.....	.....	.....	.....	(4,737,583)	^	(4,737,583)	(6,985,717)	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/30/2018	12/18/2020	.....	80,736,684	1,600.00.....	.....	.....	.....	(2,395,588)	^	(2,395,588)	(3,493,442)	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1675 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/07/2018	12/18/2020	.....	77,853,231	1,675.00.....	.....	.....	.....	(1,513,152)	^	(1,513,152)	(4,020,799)	.....	.....	.....	.....	.....	3.....

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
S&P IDX PUT @ 2525 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A.	E57ODZWZ7F32TWEFA76	11/07/2018	12/18/2020	105,020,832	2,525.00				(1,896,671)	A	(1,896,671)	(5,650,911)						3	
S&P IDX PUT @ 2750 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	11/09/2018	12/19/2025	107,374,240	2,750.00				(1,034,966)	A	(1,034,966)	(5,342,485)						3	
RTY IDX PUT @ 1350 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	11/27/2018	12/18/2020	104,960,324	1,350.00				(2,538,866)	A	(2,538,866)	(5,354,211)						3	
RTY IDX PUT @ 1370 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	11/28/2018	03/19/2021	103,393,752	1,370.00				(2,114,039)	A	(2,114,039)	(5,462,542)						3	
009999999. Total-Purchased Options-Hedging Other-Put Options										0	0	0	(16,303,762)	XX	(16,303,762)	(71,866,884)	0	0	0	0	0	XXX	XXX
014999999. Total-Purchased Options-Hedging Other										3,376,000	5,537,625	0	(5,548,183)	XX	(5,548,183)	(70,603,635)	0	0	0	0	0	XXX	XXX

**Purchased Options - Other - Call Options and Warrants**

CFF HOLDING CORPORATION					01/31/2011			7															
HIBERNATION HOLDING CO					06/30/2014			44,016					0		0								
TURBO CAYMAN - WTS #1					06/30/2009			123					0										
WILSHIRE NEW YORK PARTNERS III LP					12/28/2000			16															
029999999. Total-Purchased Options-Other-Call Options and Warrants										0	0	0	0	XX	0	0	0	0	0	0	0	XXX	XXX
035999999. Total-Purchased Options-Other										0	0	0	0	XX	0	0	0	0	0	0	0	XXX	XXX
036999999. Total-Purchased Options-Call Options and Warrants										3,376,000	5,537,625	0	10,755,579	XX	10,755,579	1,263,249	0	0	0	0	0	XXX	XXX
037999999. Total-Purchased Options-Put Options										0	0	0	(16,303,762)	XX	(16,303,762)	(71,866,884)	0	0	0	0	0	XXX	XXX
042999999. Total-Purchased Options										3,376,000	5,537,625	0	(5,548,183)	XX	(5,548,183)	(70,603,635)	0	0	0	0	0	XXX	XXX

**Written Options - Hedging Other - Put Options**

SWPTN: 15Y RTP 3ML(3.08%) 02/28/28	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028	10,000,000	3.09	(711,000)			(459,000)		(459,000)	282,140						4
SWPTN: 20Y RTP 3ML(3.04%) 02/28/28	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028	5,000,000	3.05	(426,000)			(281,845)		(281,845)	172,810						4
SWPTN: 10Y RTP 3ML(3.21%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025	5,000,000	3.21	(248,000)			(110,370)		(110,370)	125,870						4
SWPTN: 15Y RTP 3ML(3.19%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025	20,000,000	3.19	(1,308,100)			(604,400)		(604,400)	660,580						4
SWPTN: 20Y RTP 3ML(3.07%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025	5,000,000	3.08	(417,000)			(203,905)		(203,905)	208,870						4
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA	1IE8VN30JCEQV1H4R804	07/12/2018	06/20/2025	105,020,832	1,400.00				718,967	A	718,967	1,437,889						3
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	07/13/2018	06/20/2025	105,020,832	1,400.00				816,393	A	816,393	1,443,178						3
RTY IDX PUT @ 835 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA	1IE8VN30JCEQV1H4R804	08/02/2018	06/20/2025	93,994,320	835.00				(250,480)	A	(250,480)	1,364,247						3
MXEA IDX PUT @ 960 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	08/16/2018	06/19/2026	100,151,934	960.00				555,899	A	555,899	1,153,884						3
S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	08/16/2018	06/16/2028	103,255,776	1,425.00				598,394	A	598,394	1,711,940						3
S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	08/21/2018	06/16/2028	103,255,776	1,425.00				379,076	A	379,076	1,696,151						3

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)		
S&P IDX PUT @ 1450 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028		101,490,720	1,450.00				365,604	A	365,604	1,718,433						3		
S&P IDX PUT @ 1375 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025		107,374,240	1,375.00				553,096	A	553,096	1,471,982						3		
S&P IDX PUT @ 2400 01/17/20	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/21/2019	01/17/2020		147,088,000	2,400.00		(1,120,000)		(1,136,471)		(1,136,471)	(16,471)						3		
S&P IDX PUT @ 2400 01/17/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/28/2019	01/17/2020		147,088,000	2,400.00		(1,220,000)		(1,136,471)		(1,136,471)	83,529						3		
0519999999. Total-Written Options-Hedging Other-Put Options											(3,110,100)	(2,340,000)	0		(195,514)	XX	(195,514)	13,515,031	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Other											(3,110,100)	(2,340,000)	0		(195,514)	XX	(195,514)	13,515,031	0	0	0	0	XXX	XXX
0799999999. Total-Written Options-Put Options											(3,110,100)	(2,340,000)	0		(195,514)	XX	(195,514)	13,515,031	0	0	0	0	XXX	XXX
0849999999. Total-Written Options											(3,110,100)	(2,340,000)	0		(195,514)	XX	(195,514)	13,515,031	0	0	0	0	XXX	XXX

**Swaps - Hedging Effective - Interest Rate**

SWP: 2.06%(3ML) 03/07/22	Bond Portfolio	D PART 1	A	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573	03/05/2012	03/07/2022		150,000,000	2.06%(3ML)			(447,616)			1,214,831							1,229,559	100/100		
SWP: 2.12%(3ML) 03/13/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	03/09/2012	03/13/2022		150,000,000	2.12%(3ML)			(414,163)			1,452,576							1,233,313	100/100		
SWP: 1.99%(1ML) 03/20/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/20/2022		380,000,000	1.99%(1ML)			(945,078)			3,478,946							3,135,453	99/100		
SWP: 2.11%(3ML) 03/16/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/16/2022		200,000,000	2.11%(3ML)			(568,540)			1,933,872							1,646,915	99/100		
0859999999. Total-Swaps-Hedging Effective-Interest Rate											0	0	(2,375,397)		0	XX	8,080,224	0	0	0	0	0	7,245,241	XXX	XXX

**Swaps - Hedging Effective - Foreign Exchange**

CSWP: USD 5.97%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/25/2004	04/29/2024		12,223,235	USD 5.97%(EUR 5.38%)			75,079			708,500	(90,676)						43,500		134,395	100/100
CSWP: USD 5.75%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	HSBC BANK USA 1IE8VN30CEQV1H4R804	10/18/2004	04/29/2024		15,511,267	USD 5.75%(EUR 5.38%)			97,614			1,356,600	739,001						52,200		170,547	100/100
CSWP: USD 5.79%(GBP 5.50%) 06/05/26	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/20/2004	06/05/2026		21,920,860	USD 5.79%(GBP 5.50%)			206,003			6,648,765	7,212,186						11,070		288,678	100/100
CSWP: EUR 10YLIBR(USD 5.84%) 08/01/21	Liability	N/A	D	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573	07/18/2006	08/01/2021		93,693,784	EUR 10YLIBR(USD 5.84%)						(8,283,783)	@	(14,710,704)	(34)	(326,250)					677,324	100/100
CSWP: USD 3.00%(EUR 0.98%) 10/27/24	D8286#AA8 - SIRONA DENTAL SERVICES GMBH	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/05/2016	10/27/2024		3,364,500	USD 3.00%(EUR 0.98%)			34,123			(56,400)		(110,767)					13,050		38,843	100/100
CSWP: USD 3.20%(EUR 1.34%) 10/31/26	031100H@2 - AMETEK INC	D PART 1	D	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/14/2016	10/31/2026		3,303,000	USD 3.20%(EUR 1.34%)			30,484			(115,350)		(232,401)					13,050		44,751	100/100
CSWP: USD 4.00%(EUR 1.84%) 12/07/27	B9550@AA9 - UMICORE SA	D PART 1	D	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/05/2017	12/07/2027		5,331,571	USD 4.00%(EUR 1.84%)			54,101			(362,429)		(501,199)					21,750		77,463	100/100

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
087999999	Total-Swaps-Hedging Effective-Foreign Exchange									0	0	497,404	(104,097)	XX	(7,694,559)	(34)	(171,630)	0	0	1,432,000	XXX	XXX
090999999	Total-Swaps-Hedging Effective									0	0	(1,877,993)	(104,097)	XX	385,665	(34)	(171,630)	0	0	8,677,241	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	115,000,000	3ML(5.68%)			(1,743,383)	(28,854,920)		(28,854,920)	(5,183,321)				1,510,551		1
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	06/02/2006	06/06/2021	64,750,000	3ML(5.64%)			(966,628)	(4,683,533)		(4,683,533)	(108,827)				450,581		1
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	06/02/2006	06/06/2021	27,750,000	3ML(5.64%)			(414,269)	(2,007,228)		(2,007,228)	(46,640)				193,106		1
SWP: 3ML(5.66%) 06/08/21	OFFSET	OFFSET	C	MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021	28,000,000	3ML(5.66%)			(420,602)	(2,039,564)		(2,039,564)	(38,678)				195,121		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV	GDWTX03601TB7DW3U69	06/14/2006	06/16/2021	93,000,000	3ML(5.63%)			(1,368,709)	(6,807,798)		(6,807,798)	(168,812)				651,728		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV	GDWTX03601TB7DW3U69	06/14/2006	06/16/2021	46,500,000	3ML(5.63%)			(684,354)	(3,403,899)		(3,403,899)	(84,406)				325,864		1
SWP: ZERO 1ML(5.20%) 09/13/45	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	12/18/2007	09/13/2045	25,188,000	1ML(5.20%)			(811,064)	(57,162,173)		(57,162,173)	(14,304,448)				644,939		1
SWP: 3ML(5.00%) 08/10/56	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	12/20/2007	08/10/2056	50,000,000	3ML(5.00%)			(587,464)	(36,777,474)		(36,777,474)	(10,791,955)				1,523,559		1
SWP: 3ML(5.02%) 06/07/41	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	12/20/2007	06/07/2041	50,000,000	3ML(5.02%)			(589,857)	(25,456,727)		(25,456,727)	(6,930,953)				1,171,362		1
SWP: ZERO 4.33%(1ML) 09/13/45	OFFSET	OFFSET	A	HSBC BANK USA	1IE8VN30JCEQV1H4R804	05/06/2010	09/13/2045	42,250,000	4.33%(1ML)			768,358	49,718,561		49,718,561	15,852,980				1,081,812		1
SWP: 3ML(4.12%) 09/01/40	OFFSET	OFFSET	A	CME	LCZ7XYGSLJUHFXXNXD88	07/01/2011	09/01/2040	5,100,000	3ML(4.12%)			(37,308)	(1,711,434)		(1,711,434)	(647,703)				117,380		1
SWP: 3ML(3.58%) 09/01/40	OFFSET	OFFSET	A	CME	LCZ7XYGSLJUHFXXNXD88	08/03/2011	09/01/2040	15,600,000	3ML(3.58%)			(71,978)	(3,764,019)		(3,764,019)	(1,911,028)				359,046		1
SWP: 3ML(2.19%) 02/01/21	OFFSET	OFFSET	A	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	08/23/2011	02/01/2021	6,000,000	3ML(2.19%)			14,236	(29,086)		(29,086)	(84,347)				37,882		1
SWP: 2.06%(3ML) 02/01/21	OFFSET	OFFSET	A	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	11/02/2011	02/01/2021	6,000,000	2.06%(3ML)			(18,061)	17,196		17,196	87,907				37,882		1
SWP: 3ML(2.88%) 09/01/40	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	11/10/2011	09/01/2040	6,400,000	3ML(2.88%)			(6,929)	(776,911)		(776,911)	(745,346)				147,301		1
SWP: 2.51%(3ML) 05/23/26	OFFSET	OFFSET	C	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/17/2011	05/23/2026	115,000,000	2.51%(3ML)			(81,092)	5,072,341		5,072,341	6,068,364				1,510,551		1
SWP: 2.78%(3ML) 08/10/56	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	11/17/2011	08/10/2056	50,000,000	2.78%(3ML)			31,464	7,408,800		7,408,800	8,265,452				1,523,559		1
SWP: 2.84%(3ML) 06/07/41	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/10/2011	06/07/2041	50,000,000	2.84%(3ML)			45,482	5,890,254		5,890,254	5,944,970				1,171,362		1
SWP: 2.10%(3ML) 06/16/21	OFFSET	OFFSET	C	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	11/21/2011	06/16/2021	93,000,000	2.10%(3ML)			(275,066)	502,825		502,825	1,666,882				651,728		1
SWP: 2.16%(3ML) 06/06/21	OFFSET	OFFSET	C	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	11/17/2011	06/06/2021	64,750,000	2.16%(3ML)			(158,080)	420,638		420,638	1,117,976				450,581		1
SWP: 2.77%(3ML) 09/01/40	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	12/05/2011	09/01/2040	15,600,000	2.77%(3ML)			8,505	1,600,612		1,600,612	1,802,691				359,046		1
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040	5,100,000	2.44%(3ML)			(5,603)	230,234		230,234	575,255				117,380		1
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040	6,400,000	2.44%(3ML)			(7,031)	288,921		288,921	721,888				147,301		1

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)		
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	04/09/2014	04/11/2024	.....	15,000,000	3ML(2.81%).....	.....	.....	(8,665)	(727,579)		(727,579)	(565,779)	.....	.....	.....	164,082	.....	1.....		
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	04/09/2014	04/11/2024	.....	30,000,000	3ML(2.81%).....	.....	.....	(17,329)	(1,455,159)		(1,455,159)	(1,131,559)	.....	.....	.....	328,164	.....	1.....		
SWP: 2.57%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	05/15/2014	04/11/2024	.....	9,000,000	2.57%(3ML).....	.....	.....	(5,466)	341,304		341,304	346,992	.....	.....	.....	98,449	.....	1.....		
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/02/2014	04/11/2024	.....	15,000,000	2.60%(3ML).....	.....	.....	(6,973)	588,492		588,492	576,811	.....	.....	.....	164,082	.....	1.....		
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/02/2014	04/11/2024	.....	14,000,000	2.60%(3ML).....	.....	.....	(6,508)	549,259		549,259	538,357	.....	.....	.....	153,143	.....	1.....		
SWP: 2.66%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/03/2014	04/11/2024	.....	7,000,000	2.66%(3ML).....	.....	.....	(1,399)	289,619		289,619	267,870	.....	.....	.....	76,572	.....	1.....		
SWP: 2.01%(3ML) 06/06/21.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	06/06/2021	.....	27,750,000	2.01%(3ML).....	.....	.....	(88,492)	103,268		103,268	505,487	.....	.....	.....	193,106	.....	1.....		
SWP: 2.00%(3ML) 06/08/21.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	06/08/2021	.....	28,000,000	2.00%(3ML).....	.....	.....	(91,448)	99,965		99,965	513,808	.....	.....	.....	195,121	.....	1.....		
SWP: 2.01%(3ML) 06/16/21.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	06/16/2021	.....	46,500,000	2.01%(3ML).....	.....	.....	(157,296)	179,368		179,368	862,584	.....	.....	.....	325,864	.....	1.....		
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....	75,000,000	2.56%(3ML).....	.....	.....	(54,484)	5,508,709		5,508,709	10,126,279	.....	.....	.....	1,994,191	.....	2.....		
SWP: 2.50%(3ML) 10/05/67.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/05/2067	.....	250,000,000	2.50%(3ML).....	.....	.....	.....	11,411,110		11,411,110	18,906,213	.....	.....	.....	8,687,152	.....	2.....		
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....	75,000,000	2.56%(3ML).....	.....	.....	(56,172)	5,435,305		5,435,305	10,121,378	.....	.....	.....	1,994,191	.....	2.....		
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....	70,000,000	2.56%(3ML).....	.....	.....	(52,952)	5,050,114		5,050,114	9,445,095	.....	.....	.....	1,861,245	.....	2.....		
SWP: 2.55%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....	70,000,000	2.55%(3ML).....	.....	.....	(54,352)	4,989,216		4,989,216	9,441,030	.....	.....	.....	1,861,245	.....	2.....		
SWP: 2.57%(3ML) 04/25/29.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	04/23/2019	04/25/2029	.....	140,000,000	2.57%(3ML).....	.....	.....	(12,408)	7,671,066		7,671,066	7,671,066	.....	.....	.....	2,194,408	.....	3.....		
SWP: 2.57%(3ML) 04/25/29.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	04/23/2019	04/25/2029	.....	140,000,000	2.57%(3ML).....	.....	.....	(12,280)	7,677,391		7,677,391	7,677,391	.....	.....	.....	2,194,408	.....	3.....		
SWP: 2.20%(3ML) 05/31/29.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	05/29/2019	05/31/2029	.....	140,000,000	2.20%(3ML).....	.....	.....	(38,789)	2,933,801		2,933,801	2,933,801	.....	.....	.....	2,205,392	.....	3.....		
SWP: 2.20%(3ML) 05/31/29.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	05/29/2019	05/31/2029	.....	140,000,000	2.20%(3ML).....	.....	.....	(38,728)	2,940,182		2,940,182	2,940,182	.....	.....	.....	2,205,392	.....	3.....		
0919999999. Total-Swaps-Hedging Other-Interest Rate.....											0	0	(8,083,173)	(48,738,950)	XX	(48,738,950)	82,234,905	0	0	0	41,275,832	XXX	XXX	
<b>Swaps - Hedging Other - Credit Default</b>																								
CDS: CAMPBELL SOUP CO (CPB) PAY 5.00%.....	134429AG4 - CAMPBELL SOUP CO.....	D PART 1	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528.....	03/02/2016	06/20/2021	.....	5,742,000	CREDIT EVENT(5.00%).....	(1,343,436)	.....	(144,348)	(528,067)		(528,067)	(53,687)	.....	.....	.....	126,806	.....	2.....	100/100.....	
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%.....	VARIOUS.....	D PART 1	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02.....	09/21/2016	12/20/2021	.....	17,000,000	CREDIT EVENT(1.00%).....	75,221	.....	(85,472)	(328,896)		(328,896)	(36,051)	.....	.....	.....	(7,171)	.....	2.....	95/100.....	
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%.....	VARIOUS.....	D PART 1	B.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868.....	09/21/2016	12/20/2021	.....	17,000,000	CREDIT EVENT(1.00%).....	75,221	.....	(85,472)	(328,896)		(328,896)	(36,051)	.....	.....	.....	(7,171)	.....	2.....	95/100.....	
0929999999. Total-Swaps-Hedging Other-Credit Default.....											(1,192,994)	0	(315,292)	(1,185,860)	XX	(1,185,860)	(125,788)	0	112,463	0	0	0	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 7LTWFZYCNCSX8D621K86.....	06/09/2016	07/30/2025	.....	679,680	USD 5.21%(EUR 3.38%).....	(10,500)	.....	6,291	(32,025)		(32,025)	.....	.....	.....	.....	14,169	.....	8,385	100/88.....	
0939999999. Total-Swaps-Hedging Other-Foreign Exchange.....											(10,500)	0	6,291	(32,025)	XX	(32,025)	0	14,169	0	0	0	8,385	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	.....	1,006,296,388	GMWB (0.25%).....	.....	.....	(1,281,085)	14,605,577		14,605,577	(5,417,576)	.....	.....	.....	31,027,317	.....	4.....		
SWP: GMWB (0.52%) 06/30/57.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.....	04/17/2008	06/30/2057	.....	1,006,296,388	GMWB (0.52%).....	.....	.....	(2,638,123)	4,048,582		4,048,582	(5,742,842)	.....	.....	.....	31,027,317	.....	4.....		
0959999999. Total-Swaps-Hedging Other-Other.....											0	0	(3,919,208)	18,654,159	XX	18,654,159	(11,160,418)	0	0	0	62,054,633	XXX	XXX	
0969999999. Total-Swaps-Hedging Other.....											(1,203,494)	0	(12,311,383)	(31,302,675)	XX	(31,302,675)	70,948,699	14,169	112,463	0	103,338,850	XXX	XXX	
<b>Swaps - Replications - Interest Rate</b>																								

QE06.4

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 3.18%(3ML) 09/25/48.....	91278*AY0 - BOND WITH INTEREST RATE SWAP		B.....	CME..... LCZ7XYGSLJUHFXNXD88..	09/21/2018	09/25/2048	.....	...85,000,000	3.18%(3ML)...	.....	.....	.....202,279	.....	.....	...18,045,067	.....	.....	.....	.....	...2,298,943	.....	.....
SWP: 2.13%(3ML) 06/10/29.....	PENDING - BOND WITH INTEREST RATE SWAP..		B.....	CME..... LCZ7XYGSLJUHFXNXD88..	06/06/2019	06/10/2029	.....	...50,000,000	2.13%(3ML)...	.....	.....	.....(9,363)	.....	.....	...737,248	.....	.....	.....	.....	...788,726	.....	.....
SWP: 2.13%(3ML) 06/10/29.....	PENDING - BOND WITH INTEREST RATE SWAP..		B.....	CME..... LCZ7XYGSLJUHFXNXD88..	06/06/2019	06/10/2029	.....	...50,000,000	2.13%(3ML)...	.....	.....	.....(9,275)	.....	.....	...750,963	.....	.....	.....	.....	...788,726	.....	.....
0979999999. Total-Swaps-Replications-Interest Rate.....										.....0	.....0	.....183,642	.....0	XX	...19,533,278	.....0	.....0	.....0	.....0	...3,876,395	XXX	XXX
<b>Swaps - Replications - Credit Default</b>																						
CDS: TARGET CORPORATION (TGT) REC 1.00%	87612ED#0 - BOND WITH CREDIT DEFAULT SWAP		B.....	CITIBANK, N.A.... E57ODZWW7FF32TWEFA76..	07/11/2017	12/20/2022	.....	...10,000,000	1.00%(CREDIT EVENT)	.....111,313	.....	.....50,278	.....71,006	.....	...270,148	.....	.....	.....(10,233)	.....	...10,000,000	1.....	.....
CDS: JP MORGAN CHASE (JPM) REC 1.00%...	46625H@K7 - BOND WITH CREDIT DEFAULT SWAP		B.....	CITIBANK, N.A.... E57ODZWW7FF32TWEFA76..	03/20/2019	06/20/2024	.....	...5,000,000	1.00%(CREDIT EVENT)	.....	.....	.....107,574	.....14,167	.....101,879	...146,781	.....	.....	.....(5,695)	.....	...5,000,000	1.....	.....
CDS: GOLDMAN SACHS GROUP (GS) REC 1.00%	38141GH@6 - BOND WITH CREDIT DEFAULT SWAP		B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	03/20/2019	06/20/2024	.....	...5,000,000	1.00%(CREDIT EVENT)	.....	.....	.....39,638	.....14,167	.....37,540	...87,447	.....	.....	.....(2,098)	.....	...5,000,000	1.....	.....
CDS: CITIGROUP INC (C) REC 1.00%.....	172967D@7 - BOND WITH CREDIT DEFAULT SWAP		B.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	03/20/2019	06/20/2024	.....	...5,000,000	1.00%(CREDIT EVENT)	.....	.....	.....92,132	.....14,167	.....87,255	...112,042	.....	.....	.....(4,877)	.....	...5,000,000	1.....	.....
CDS: MORGAN STANLEY (MS) REC 1.00%.....	61746BE*3 - BOND WITH CREDIT DEFAULT SWAP		B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528..	03/20/2019	06/20/2024	.....	...5,000,000	1.00%(CREDIT EVENT)	.....	.....	.....70,041	.....14,167	.....66,333	...101,015	.....	.....	.....(3,708)	.....	...5,000,000	1.....	.....
0989999999. Total-Swaps-Replications-Credit Default.....										.....111,313	.....309,385	.....106,945	.....364,013	XX	...717,434	.....0	.....0	.....(26,611)	.....0	...30,000,000	XXX	XXX
1029999999. Total-Swaps-Replications.....										.....111,313	.....309,385	.....290,586	.....364,013	XX	...20,250,712	.....0	.....0	.....(26,611)	.....0	...33,876,395	XXX	XXX
1159999999. Total-Swaps-Interest Rate.....										.....0	.....0	.....(10,274,928)	.....(48,738,950)	XX	...(21,125,448)	82,234,905	.....0	.....0	.....0	...52,397,467	XXX	XXX
1169999999. Total-Swaps-Credit Default.....										.....(1,081,681)	.....309,385	.....(208,347)	.....(821,847)	XX	.....(468,426)	.....(125,788)	.....0	.....85,851	.....0	...30,000,000	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange.....										.....(10,500)	.....0	.....503,695	.....(136,121)	XX	.....(7,726,583)	.....(34)	.....(157,461)	.....0	.....0	...1,440,385	XXX	XXX
1199999999. Total-Swaps-Other.....										.....0	.....0	.....(3,919,208)	.....18,654,159	XX	.....18,654,159	.....(11,160,418)	.....0	.....0	...62,054,633	XXX	XXX	
1209999999. Total-Swaps.....										.....(1,092,181)	.....309,385	.....(13,898,789)	.....(31,042,759)	XX	.....(10,666,299)	70,948,665	.....(157,461)	.....85,851	.....0	...145,892,486	XXX	XXX
1399999999. Total-Hedging Effective.....										.....0	.....0	.....(1,877,993)	.....(104,097)	XX	.....385,665	.....(34)	.....(171,630)	.....0	.....0	...8,677,241	XXX	XXX
1409999999. Total-Hedging Other.....										.....(937,594)	.....3,197,625	.....(12,311,383)	.....(37,046,372)	XX	.....(37,046,372)	...13,860,095	.....14,169	.....112,463	.....0	...103,338,850	XXX	XXX
1419999999. Total-Replication.....										.....111,313	.....309,385	.....290,586	.....364,013	XX	...20,250,712	.....0	.....0	.....(26,611)	.....0	...33,876,395	XXX	XXX
1439999999. Total-Other.....										.....0	.....0	.....0	.....0	XX	.....0	.....0	.....0	.....0	.....0	...0	XXX	XXX
1449999999. TOTAL.....										.....(826,281)	.....3,507,010	.....(13,898,789)	.....(36,786,456)	XX	.....(16,409,996)	...13,860,061	.....(157,461)	.....85,851	.....0	...145,892,486	XXX	XXX

QE06.5

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1																						
	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.																					
2	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the six months ended June 30, 2019, the hedge has been effective at achieving its objective.																					
3	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory																					
3 (cont)	surplus. For the six months ended June 30, 2019, the hedge has been effective at achieving the enterprise economic objective.																					
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified																					
4 (cont)	ranges. For the For the six months ended June 30, 2019, the hedge has been effective at achieving its objective.																					

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
<b>Long Futures</b>																					
<b>Hedging Other</b>																					
FVU9.....	.....50	.....50,000	US 5YR NOTE SEP 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	09/30/2019	CBT.....	549300EX04Q2QBFQTQ27	05/30/2019	.....116.6875	.....118.1563	.....	.....	.....	.....	.....73,438	.....73,438	.....33,000	......2	.....1,000
WNU9.....	.....73	.....73,000	US ULTRA T-BOND SEP 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	09/19/2019	CBT.....	549300EX04Q2QBFQTQ27	06/04/2019	.....173.9081	.....177.5625	.....(13,688)	.....	.....	.....	.....266,770	.....266,770	.....251,850	......2	.....1,000
12829999999. Total-Long Futures-Hedging Other.....												.....(13,688)	.....0	.....0	.....0	.....340,208	.....340,208	.....284,850	XXX	XXX	
13299999999. Total-Long Futures.....												.....(13,688)	.....0	.....0	.....0	.....340,208	.....340,208	.....284,850	XXX	XXX	
<b>Short Futures</b>																					
<b>Hedging Other</b>																					
ESU9.....	.....28	.....1,400	S&P500 EMINI SEP 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	09/20/2019	CME GROUP INC. LCZ7XYGSLJUHFXNXND88	06/24/2019	..2,958.3889	..2,944.2000	.....(18,620)	.....	.....	.....	.....	.....19,864	.....19,864	.....176,400	......2	.....50
ESU9.....	.....2,350	.....117,500	S&P500 EMINI SEP 19.....	VAGLB Hedge - Macro Hedge	N/A.....	E.....	09/20/2019	CME GROUP INC. LCZ7XYGSLJUHFXNXND88	06/28/2019	..2,946.7409	..2,944.2000	.....(1,281,500)	.....	.....	.....	.....	.....298,560	.....298,560	.....14,805,000	......1	.....50
MFSU9.....	.....98	.....4,900	EMINI MSCI EAFE INDEX SEP 19	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	09/20/2019	CME GROUP INC. LCZ7XYGSLJUHFXNXND88	06/24/2019	..1,901.1194	..1,923.3000	.....(47,040)	.....	.....	.....	.....	.....(108,685)	.....(108,685)	.....441,000	......2	.....50
NQU9.....	.....5	.....100	NASDAQ 100 E-MINI SEP 19	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	09/20/2019	CME GROUP INC. LCZ7XYGSLJUHFXNXND88	06/26/2019	..7,693.5833	..7,693.7500	.....(325)	.....	.....	.....	.....	.....(17)	.....(17)	.....38,000	......2	.....20
TYU9.....	.....95	.....95,000	US 10YR NOTE SEP 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	09/19/2019	CBT.....	549300EX04Q2QBFQTQ27	05/29/2019	.....125.9360	.....127.9688	.....(2,969)	.....	.....	.....	.....(193,113)	.....(193,113)	.....99,750	......2	.....1,000
USU9.....	.....70	.....70,000	US LONG BOND SEP 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	09/19/2019	CBT.....	549300EX04Q2QBFQTQ27	05/29/2019	.....152.1296	.....155.5938	.....8,750	.....	.....	.....	.....(242,492)	.....(242,492)	.....168,000	......2	.....1,000
UXYU9.....	.....30	.....30,000	US ULTRA 10YR NOTE SEP 19	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	09/19/2019	CBT.....	549300EX04Q2QBFQTQ27	05/29/2019	.....135.4844	.....138.1250	.....(938)	.....	.....	.....	.....(79,219)	.....(79,219)	.....39,000	......2	.....1,000
13429999999. Total-Short Futures-Hedging Other.....												.....(1,342,641)	.....0	.....0	.....0	.....(305,102)	.....(305,102)	.....15,767,150	XXX	XXX	
13899999999. Total-Short Futures.....												.....(1,342,641)	.....0	.....0	.....0	.....(305,102)	.....(305,102)	.....15,767,150	XXX	XXX	
14099999999. Total-Hedging Other.....												.....(1,356,329)	.....0	.....0	.....0	.....35,106	.....35,106	.....16,052,000	XXX	XXX	
14499999999. TOTAL.....												.....(1,356,329)	.....0	.....0	.....0	.....35,106	.....35,106	.....16,052,000	XXX	XXX	

QE07

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

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

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	.....5,162,805	.....5,600,000	.....10,762,805
Total Net Cash Deposits.....	.....5,162,805	.....5,600,000	.....10,762,805

(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, 2019, the hedge has been effective at achieving the enterprise economic objective.
1 (cont)	
2	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified ranges. For the For the six months ended June 30, 2019, the hedge has been effective at achieving its objective.
2 (cont)	

QE07.1

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	10,762,805		10,762,805		(1,356,329)		16,052,000	16,052,000
<b>NAIC 1 Designation</b>											
BARCLAYS BANK PLC.....	Y	Y		11,481,750	(8,283,784)	3,197,966	12,696,580	(14,710,704)	0	4,853,478	4,853,478
BANK OF AMERICA, NA.....	Y	Y		553,096	(1,034,966)	0	553,096	(1,034,966)	0		0
CITIBANK, N.A.....	Y	Y	85,067	1,979,082	(2,374,449)	0	2,223,126	(2,630,270)	0	15,160,096	14,679,662
CREDIT SUISSE FB INT.....	Y	Y	1,300,000	2,976,128	(328,896)	1,347,232	3,000,915	(328,896)	1,372,019	5,000,000	5,000,000
DEUTSCHE BANK, AG.....	Y	Y			(70,402,001)	0		(70,402,001)	0	3,042,496	0
GOLDMAN SACHS BANK U.....	Y	Y			(328,896)	0		(328,896)	0		0
GOLDMAN SACHS INTL.....	Y	Y		1,531,456	(6,755,588)	0	1,566,138	(6,755,588)	0	5,000,000	0
HSBC BANK USA.....	Y	Y	64,408,891	54,303,976	(1,935,328)	0	53,686,377	(1,935,328)	0	1,252,358	0
JP MORGAN CHASE BANK.....	Y	Y		43,849,813	(91,935,247)	0	43,614,058	(91,989,614)	0	66,813,337	18,727,903
MERRILL LYNCH CAP SV.....	Y	Y			(10,211,697)	0		(10,211,697)	0	977,591	0
MERRILL LYNCH INTL.....	Y	Y			(2,039,564)	0		(2,039,564)	0	195,121	0
MORGAN STANLEY CAP.....	Y	Y	89,000	37,540	(29,086)	0	87,448	(29,086)	0	5,037,883	4,957,337
ROYAL BANK OF SCOTLA.....	Y	Y	570,000	502,824	0	0	502,825	0	0	651,728	584,552
SOCIETE GENERALE.....	Y	Y		1,374,632	(1,136,471)	238,161	1,374,632	(1,136,471)	238,161		0
0299999999. Total NAIC 1 Designation.....			66,452,958	118,590,297	(196,795,973)	4,783,359	119,305,195	(203,533,081)	1,610,180	107,984,088	48,802,932
0899999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	74,703,298	55,768,171	(14,348,951)	0	80,678,632	(12,860,741)	0	37,908,398	4,624,320
0999999999. Gross Totals.....			141,156,256	185,121,273	(211,144,924)	15,546,164	199,983,827	(217,750,151)	1,610,180	161,944,486	69,479,252
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				185,121,273	(211,144,924)						

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, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	912810 SF 6 TREASURY BOND.....	522,521	471,000	473,927	02/15/2049.	
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573....	Loan-backed and Structured.....	31410L VC 3 FNMA 30YR.....	2,077,975	2,197,000	2,056,358	01/01/2047.	
BARCLAYS CAPITAL INC.....	AC28XWWI3WIBK2824319....	Cash.....	Cash.....	10,762,805	10,762,805	10,762,805		
CME.....	LCZ7XYGSLJUHFXNXD88....	Treasury.....	912810 RD 2 TREASURY BOND.....	54,242,866	43,900,000	42,935,603	11/15/2043.	
CME.....	LCZ7XYGSLJUHFXNXD88....	Treasury.....	912810 SE 9 TREASURY BOND.....	23,625,501	20,000,000	21,236,450	11/15/2048.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3132WP LD 7 FHLMC GOLD 30YR.....	28,230	30,000	26,994	07/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3132XX MY 2 FHLMC GOLD 30YR.....	183,385	189,522	176,072	03/01/2048.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3132Y1 UJ 5 FHLMC GOLD 30YR.....	782,895	799,000	768,661	08/01/2048.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3138EL 5M 1 FNMA 30YR.....	6,898,108	13,534,000	6,727,148	11/01/2043.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3138ER NP 1 FNMA 30YR.....	4,273,445	5,249,500	4,208,441	10/01/2046.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3138WJ AU 2 FNMA 30YR.....	829,431	936,000	816,140	10/01/2046.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3138X0 PT 9 FNMA 30YR.....	666,287	1,300,000	646,480	07/01/2043.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3138XB XY 5 FNMA 30YR.....	600,387	1,213,000	585,715	12/01/2043.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3138XQ VJ 7 FNMA 30YR.....	1,272,923	2,330,000	1,248,958	07/01/2044.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3138XS EJ 2 FNMA 30YR.....	329,858	549,000	323,494	07/01/2044.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3140FN AS 3 FNMA 30YR.....	2,370,365	2,548,000	2,318,031	07/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3140J8 LL 5 FNMA 30YR.....	4,593,278	5,045,000	4,566,937	09/01/2046.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	3140JA H9 2 FNMA 30YR.....	745,997	710,000	738,148	11/01/2048.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	31410L VC 3 FNMA 30YR.....	5,593,602	5,914,000	5,535,413	01/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	31415Q P9 1 FNMA 30YR.....	156,470	1,883,000	158,084	01/01/2038.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	36179U CB 6 GNMA2 30YR.....	280,121	295,000	274,101	09/20/2048.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Loan-backed and Structured.....	36202F HY 5 GNMA2 30YR.....	438,348	3,229,000	431,384	07/20/2040.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Treasury.....	912810 RD 2 TREASURY BOND.....	45,926,039	37,169,000	37,131,961	11/15/2043.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Treasury.....	912810 SD 1 TREASURY BOND.....	291,357	263,000	246,164	08/15/2048.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86....	Treasury.....	912828 5T 3 TREASURY NOTE.....	1,249,100	1,178,000	1,176,175	12/31/2025.	
GOLDMAN SACHS BK USA.....	KD3XUN7C6T14HNAYLU02....	Treasury.....	912810 SA 7 TREASURY BOND.....	623,023	563,000	549,991	02/15/2048.	
GOLDMAN SACHS INTL.....	W22LROWP2IHZNBB6K528....	Cash.....	Cash.....	590,000	590,000	590,000		
GOLDMAN SACHS INTL.....	W22LROWP2IHZNBB6K528....	Cash.....	Cash.....	700,000	700,000	700,000		
GOLDMAN SACHS INTL.....	W22LROWP2IHZNBB6K528....	Treasury.....	912810 SE 9 TREASURY BOND.....	2,473,590	2,094,000	2,237,071	11/15/2048.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Loan-backed and Structured.....	3132WP LD 7 FHLMC GOLD 30YR.....	233,368	248,000	223,147	07/01/2047.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Loan-backed and Structured.....	3132Y1 UJ 5 FHLMC GOLD 30YR.....	4,240,820	4,328,059	4,163,716	08/01/2048.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Loan-backed and Structured.....	3138EL 5M 1 FNMA 30YR.....	2,078,505	4,078,000	2,026,992	11/01/2043.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Loan-backed and Structured.....	3138ER NP 1 FNMA 30YR.....	2,199,609	2,702,000	2,166,151	10/01/2046.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Loan-backed and Structured.....	3138WJ AU 2 FNMA 30YR.....	1,635,821	1,846,000	1,609,610	10/01/2046.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Loan-backed and Structured.....	3138X1 UK 0 FNMA 30YR.....	1,434,423	2,256,716	1,408,508	08/01/2043.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Loan-backed and Structured.....	3138XB XY 5 FNMA 30YR.....	5,137,870	10,380,361	5,012,311	12/01/2043.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Loan-backed and Structured.....	3138XS EJ 2 FNMA 30YR.....	633,280	1,054,000	621,061	07/01/2044.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Loan-backed and Structured.....	3140FN AS 3 FNMA 30YR.....	1,931,271	2,076,000	1,888,631	07/01/2047.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Loan-backed and Structured.....	3140J8 LL 5 FNMA 30YR.....	2,972,656	3,265,000	2,955,609	09/01/2046.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Loan-backed and Structured.....	3140JA H9 2 FNMA 30YR.....	1,622,282	1,544,000	1,605,211	11/01/2048.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Loan-backed and Structured.....	31410L VC 3 FNMA 30YR.....	2,077,029	2,196,000	2,055,422	01/01/2047.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Treasury.....	912803 CK 7 TREASURY STRIP (PRIN).....	8,566,576	10,873,000	6,979,981	02/15/2031.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Treasury.....	912810 RD 2 TREASURY BOND.....	17,331,770	14,027,000	13,718,854	11/15/2043.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Treasury.....	912810 SE 9 TREASURY BOND.....	16,992,641	14,385,000	15,320,328	11/15/2048.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97....	Treasury.....	912828 5T 3 TREASURY NOTE.....	1,074,141	1,013,000	1,011,430	12/31/2025.	

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**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)
MERRILL LYNCH CAP SV.....	GDWTXX03601TB7DW3U69..	Treasury.....	912810 RD 2 TREASURY BOND.....	8,602,251	6,962,000	6,809,058	11/15/2043.	
MERRILL LYNCH CAP SV.....	GDWTXX03601TB7DW3U69..	Treasury.....	912810 SA 7 TREASURY BOND.....			(5,448)	02/15/2048.	
MERRILL LYNCH CAP SV.....	GDWTXX03601TB7DW3U69..	Treasury.....	912810 SE 9 TREASURY BOND.....	2,518,478	2,132,000	2,274,048	11/15/2048.	
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48	Treasury.....	912810 RD 2 TREASURY BOND.....	1,560,564	1,263,000	1,234,520	11/15/2043.	
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48	Treasury.....	912810 SE 9 TREASURY BOND.....	601,269	509,000	538,261	11/15/2048.	
0199999999. Totals.....				256,572,531	252,779,963	223,264,107	XXX	XXX
<b>Collateral Pledged to Reporting Entity</b>								
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	912803 EQ 2 TREASURY STRIP (PRIN).....		108,000	XXX	11/15/2045.	
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	912828 M4 9 TREASURY NOTE.....	85,067	84,400	XXX	10/31/2022.	
CME.....	LCZ7XYGSLJUHFXNXD88..	Cash.....		74,940,679	74,940,679	XXX		V.....
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868..	Cash.....		1,300,000	1,300,000	XXX		
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804....	Cash.....		62,410,000	62,410,000	XXX		
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804....	Treasury.....	912828 2D 1 TREASURY NOTE.....	1,300,846	1,314,000	XXX	08/31/2023.	
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804....	Treasury.....	912828 J2 7 TREASURY NOTE.....	698,046	686,000	XXX	02/15/2025.	
ICE.....	549300R4IG1TWPZT5U32....	Cash.....		(237,382)	(237,382)	XXX		V.....
MORGAN STANLEY CAP.....	I7331LVCZKQKX5T7XV54....	Cash.....		89,000	89,000	XXX		
ROYAL BANK OF SCOTLA.....	RR3QWICWWIPCS8A4S074..	Cash.....		570,000	570,000	XXX		
0299999999. Totals.....				141,156,256	141,264,697	XXX	XXX	XXX

QE09.1

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

Reinvested Collateral Assets Owned Current Statement Date

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

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
02665W	CG	4			319,312	319,361	06/16/2020
02665W	CW	9			1,406,700	1,406,550	05/13/2020
06417G	Z3	5			1,783,712	1,783,554	03/11/2020
05565E	AQ	8			1,033,553	1,032,560	04/06/2020
17325F	AG	3			469,060	469,057	09/18/2019
21684L	2Y	7			1,500,313	1,500,320	02/21/2020
22549L	LS	2			1,914,422	1,913,846	10/01/2019
78012U	GD	1			1,031,739	1,031,470	09/20/2019
86958J	C9	8			393,255	393,114	10/21/2019
89114M	DC	8			1,438,726	1,438,432	09/04/2019
89236T	FC	4			2,532,641	2,532,381	11/14/2019
94989R	2V	9			2,159,827	2,156,710	12/06/2019
961214	DL	4			940,281	940,009	03/06/2020
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations				16,923,542	16,917,363	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>							
59217G	CF	4			141,065	141,046	06/12/2020
59217G	CJ	6			375,411	375,264	09/19/2019
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities				516,476	516,310	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)				17,440,018	17,433,672	XXX
<b>Totals</b>							
6499999	Total - Issuer Obligations				16,923,542	16,917,363	XXX
6799999	Total - Other Loan-Backed and Structured Securities				516,476	516,310	XXX
7099999	Subtotal - Bonds				17,440,018	17,433,672	XXX
<b>Short-Term Invested Assets (Schedule DA Type)</b>							
000000	00	0			1,383,001	1,382,869	
000000	00	0			498,268	498,184	
000000	00	0			1,219,321	1,219,010	
000000	00	0			1,540,933	1,540,529	
000000	00	0			751,162	751,293	
000000	00	0			1,314,268	1,315,257	
000000	00	0			1,031,525	1,031,498	
000000	00	0			844,026	843,930	
000000	00	0			1,721,143	1,721,168	
000000	00	0			1,101,593	1,101,798	
000000	00	0			468,864	468,850	
000000	00	0			2,063,199	2,062,848	
000000	00	0			1,801,358	1,801,216	
000000	00	0			1,520,111	1,520,287	
000000	00	0			1,603,813	1,603,467	
000000	00	0			1,257,518	1,257,373	
000000	00	0			1,462,909	1,462,812	
000000	00	0			1,500,437	1,500,320	
000000	00	0			2,334,863	2,334,873	
000000	00	0			440,819	440,719	
000000	00	0			322,675	322,569	
000000	00	0			1,576,671	1,576,291	
000000	00	0			450,284	450,039	
000000	00	0			187,570	187,557	
000000	00	0			844,100	844,279	
000000	00	0			924,613	924,693	
000000	00	0			1,032,717	1,033,058	
000000	00	0			281,495	281,483	
000000	00	0			779,586	779,229	
000000	00	0			657,010	656,390	
000000	00	0			495,514	495,106	
000000	00	0			1,687,958	1,687,860	
000000	00	0			2,656,094	2,655,016	
000000	00	0			749,622	749,635	
000000	00	0			3,384,725	3,385,097	
000000	00	0			1,499,242	1,499,287	
000000	00	0			867,914	868,071	
000000	00	0			1,217,055	1,216,995	
000000	00	0			1,776,248	1,776,053	
000000	00	0			720,088	719,998	
000000	00	0			2,157,088	2,156,710	
000000	00	0			843,868	843,930	
000000	00	0			937,883	937,700	
000000	00	0			1,790,781	1,791,069	
000000	00	0			2,248,702	2,248,754	
000000	00	0			487,627	487,608	
000000	00	0			750,189	750,166	
000000	00	0			2,145,799	2,145,458	
000000	00	0			1,493,669	1,493,340	
000000	00	0			1,969,052	1,969,089	
000000	00	0			2,355,705	2,354,761	

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

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			65,150,674	65,145,589	XXX
<b>Cash Equivalents (Schedule E Part 2 Type)</b>						
178567 24 9	CITIGROUP GLOBAL MARKETS INC REPO			16,625,586	16,625,586	07/01/2019
30229B U8 8	EXXON MOBIL CORPORATION			1,311,936	1,311,968	07/08/2019
48246U U2 0	KFW			1,687,423	1,687,508	07/02/2019
178567 24 7	RBC CAPITAL MARKETS LLC			28,131,000	28,131,000	07/01/2019
89153Q UG 3	TOTAL CAPITAL CANADA LTD			1,030,255	1,030,262	07/16/2019
90477E UN 2	UNILEVER CAPITAL CORP			922,204	922,183	07/22/2019
9199999	Total - Cash Equivalents (Schedule E Part 2 Type)			49,708,403	49,708,508	XXX
9999999	Totals			132,299,095	132,287,769	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(46,953,697) Book/Adjusted Carrying Value \$.....(46,993,173)
- Average balance for the year: Fair Value \$.....176,921,976 Book/Adjusted Carrying Value \$.....176,911,012
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....132,287,769 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

**NONE**

**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)..... MASSACHUSETTS.....					1,414,296	1,226,055	1,424,586	XXX
BANK OF AMERICA N.A. (HARTFORD)..... MASSACHUSETTS.....					369,323	241,283	200,000	XXX
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION..... NEW YORK.....					617	492,300	4,151	XXX
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION..... NEW YORK.....					985,420	18,418	(303,044)	XXX
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION..... NEW YORK.....					550	820,848	311	XXX
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION..... NEW YORK.....					896	532,240	238,599	XXX
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION..... NEW YORK.....					827,946	4,848,326	905,657	XXX
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION..... NEW YORK.....					480,540	518,032	547,052	XXX
0199998. Deposits in.....48 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			388,817	560,135	420,213	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	4,468,403	9,257,637	3,437,524	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	4,468,403	9,257,637	3,437,524	XXX
0599999. Total Cash.....	XXX	XXX	0	0	4,468,403	9,257,637	3,437,524	XXX

**TALCOTT RESOLUTION LIFE INSURANCE COMPANY**

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

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>All Other Government Bonds - Issuer Obligations</b>								
	BRITISH COLUMBIA (PROVINCE OF).....		05/23/2019.....		07/08/2019.....	4,997,614		13,107
0699999	All Other Government Bonds - Issuer Obligations.....					4,997,614	0	13,107
1099999	Total - All Other Government Bonds.....					4,997,614	0	13,107
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>								
	ALBERTA (PROVINCE OF).....		06/28/2019.....		09/24/2019.....	9,946,915		1,915
	AMPHENOL CORPORATION.....		06/26/2019.....		07/03/2019.....	14,997,892		5,271
	BAT INTL FINANCE PLC.....		06/24/2019.....		07/10/2019.....	9,993,650		4,939
	BP CAPITAL MARKETS PLC.....		04/22/2019.....		07/08/2019.....	9,994,790		51,256
	CANADIAN NATIONAL RAILWAY COMPANY.....		05/15/2019.....		08/12/2019.....	4,985,431		16,334
	COMCAST CORP.....		06/17/2019.....		07/11/2019.....	15,988,667		15,867
	JOHN DEERE CAPITAL CORPORATION.....		05/24/2019.....		07/11/2019.....	9,993,190		25,457
	DOMINION RESOURCES INC.....		06/18/2019.....		07/10/2019.....	9,993,625		9,208
	DOWDUPONT INC.....		05/30/2019.....		07/02/2019.....	4,999,634		11,688
	DOWDUPONT INC.....		06/18/2019.....		09/13/2019.....	9,946,741		8,852
	DUKE ENERGY CORP.....		06/10/2019.....		07/01/2019.....	17,000,000		25,288
	EVERSOURCE ENERGY.....		06/26/2019.....		07/10/2019.....	14,990,625		5,208
	FLORIDA POWER AND LIGHT CO.....		06/26/2019.....		07/26/2019.....	15,972,556		5,489
	GENERAL DYNAMICS CORP.....		05/09/2019.....		07/10/2019.....	14,990,537		54,604
	HYUNDAI CAPITAL AMERICA.....		06/25/2019.....		09/16/2019.....	14,919,931		6,389
	INTL PAPER CO.....		06/11/2019.....		07/08/2019.....	9,994,944		14,444
	INTL PAPER CO.....		06/17/2019.....		07/17/2019.....	9,988,578		9,994
	MARRIOTT INTERNATIONAL INC.....		06/18/2019.....		07/15/2019.....	9,989,967		9,317
	MARRIOTT INTERNATIONAL INC.....		06/11/2019.....		07/24/2019.....	9,983,214		14,270
	MCCORMICK & COMPANY INCORPORATED.....		06/18/2019.....		07/02/2019.....	19,998,611		18,056
	MONDELEZ INTERNATIONAL INC.....		06/05/2019.....		07/19/2019.....	11,074,425		20,663
	MONDELEZ INTERNATIONAL INC.....		06/26/2019.....		08/27/2019.....	9,959,815		3,559
	MORGAN STANLEY.....		06/26/2019.....	3.330	07/23/2019.....	14,138,337	90,232	(1,000)
	NATIONAL GRID USA.....		06/27/2019.....		08/16/2019.....	4,983,799		1,438
	NISSAN MOTOR ACCEPTANCE CORP.....		06/05/2019.....		07/08/2019.....	4,997,435		9,489
	NISSAN MOTOR ACCEPTANCE CORP.....		06/10/2019.....		07/09/2019.....	9,994,222		15,167
	NISOURCE INC.....		06/24/2019.....		07/22/2019.....	9,984,950		5,017
	NISOURCE INC.....		06/20/2019.....		08/06/2019.....	8,458,341		6,794
	NORTHROP GRUMMAN CORP.....		06/18/2019.....		07/17/2019.....	6,992,067		6,446
	ONCOR ELECTRIC DELIVERY CO.....		06/07/2019.....		07/08/2019.....	15,991,902		27,724
	PARKER HANNIFIN CORP.....		06/13/2019.....		07/30/2019.....	2,993,687		3,792
	QUALCOMM INCORPORATED.....		05/29/2019.....		07/02/2019.....	6,999,516		15,911
	ROGERS COMMUNICATIONS INC.....		05/16/2019.....		07/16/2019.....	9,988,634		34,045
	ROGERS COMMUNICATIONS INC.....		05/14/2019.....		08/06/2019.....	4,986,324		18,408
	WRKCO INC.....		06/27/2019.....		07/26/2019.....	9,982,291		2,833
	WELLS FARGO BANK NA.....		06/18/2019.....	2.700	07/23/2019.....	10,001,662	5,257	23,325
	WISCONSIN PUBLIC SERVICE CORPORATI.....		06/10/2019.....		07/09/2019.....	9,994,600		14,175
	WISCONSIN PUBLIC SERVICE CORPORATI.....		06/24/2019.....		07/24/2019.....	9,984,220		4,803
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					400,175,723	95,489	526,434
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					400,175,723	95,489	526,434

QE13

Total Bonds

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

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
7799999. Subtotals - Issuer Obligations.....						405,173,337	95,489	539,541
8399999. Subtotals - Bonds.....						405,173,337	95,489	539,541
<b>All Other Money Market Mutual Funds</b>								
4812C0 67 0	JPM US GOVT MM - CP.....		06/28/2019.....			24,532,152		65,334
8699999. Total - All Other Money Market Mutual Funds.....						24,532,152	0	65,334
8899999. Total - Cash Equivalents.....						429,705,490	95,489	604,875

QE13.1