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QUARTERLY STATEMENT

As of September 30, 2018

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

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

Statutory Home Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number) (City or Town, State, Country and Zip Code)*	860-547-5000 *(Area Code) (Telephone Number)*
Mail Address	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number) (City or Town, State, Country and Zip Code)*	860-547-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.talcottresolution.com	
Statutory Statement Contact	Andrew G. Helming *(Name)*	860-547-9698 *(Area Code) (Telephone Number) (Extension)*
	talcottstatement.questions@thehartford.com *(E-Mail Address)*	860-624-0444 *(Fax Number)*

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 30 day of October

Sandra Mangui
My commission expires 8-31-23

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	

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	6,945,550,371	0	6,945,550,371	12,266,208,105
2. Stocks:				
2.1 Preferred stocks	54,417,478	0	54,417,478	52,023,429
2.2 Common stocks	1,119,377,154	11,761,614	1,107,615,540	1,330,029,847
3. Mortgage loans on real estate:				
3.1 First liens	1,078,385,020	0	1,078,385,020	1,723,886,071
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $...........0 encumbrances)	0	0	0	68,504,335
4.2 Properties held for the production of income (less $...........0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....4,800,743), cash equivalents ($.....290,945,724) and short-term investments ($.....126,310,466)	422,056,933	0	422,056,933	350,124,390
6. Contract loans (including $..........0 premium notes)	1,307,658,846	0	1,307,658,846	1,309,592,080
7. Derivatives	179,767,058	0	179,767,058	291,457,331
8. Other invested assets	387,051,785	176,129	386,875,655	1,045,298,934
9. Receivables for securities	30,241,471	0	30,241,471	81,150,259
10. Securities lending reinvested collateral assets	185,097,957	0	185,097,957	463,582,513
11. Aggregate write-ins for invested assets	147,579,062	0	147,579,062	32,925,780
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,857,183,134	11,937,743	11,845,245,391	19,014,783,073
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	250,513,976	0	250,513,976	320,383,300
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,644,391	0	2,644,391	55,939
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	18,908,255	0	18,908,255	4,733,824
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	172,348,659	0	172,348,659	154,067,017
17. Amounts receivable relating to uninsured plans	680	0	680	680
18.1 Current federal and foreign income tax recoverable and interest thereon	17,609,500	0	17,609,500	41,630,938
18.2 Net deferred tax asset	183,227,479	33,848,479	149,379,000	463,369,698
19. Guaranty funds receivable or on deposit	10,843,393	0	10,843,393	10,843,393
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($..........0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	30,292,160	0	30,292,160	16,079,562
24. Health care ($..........0) and other amounts receivable	22,088	0	22,088	5,921
25. Aggregate write-ins for other than invested assets	43,524,195	6,535,004	36,989,191	43,632,254
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	12,587,117,910	52,321,226	12,534,796,684	20,069,585,601
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	77,680,921,609	51,751	77,680,869,858	89,287,007,010
28. Total (Lines 26 and 27)	90,268,039,518	52,372,977	90,215,666,541	109,356,592,611

DETAILS OF WRITE-INS

1101. Collateral on derivatives	147,579,062	0	147,579,062	32,925,780
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	147,579,062	0	147,579,062	32,925,780
2501. Disbursements and items not allocated	43,524,195	6,535,004	36,989,191	43,632,254
2502.	0	0	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	43,524,195	6,535,004	36,989,191	43,632,254

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....7,149,070,395 less $..........0 included in Line 6.3 (including $.....10,229,552 Modco Reserve)	7,149,070,395	11,751,969,043
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	177,636	0
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	239,564,362	2,240,045,234
4. Contract claims:		
4.1 Life	208,128,140	196,501,845
4.2 Accident and health	0	0
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	1,651,232	1,749,234
6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	0	0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	327,036,816	289,523,735
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $.....186,413,465 ceded	186,413,465	160,224,036
9.4 Interest Maintenance Reserve	98,806,920	234,110,390
10. Commissions to agents due or accrued - life and annuity contracts $.....7,551,759, accident and health $.....569,969 and deposit-type contract funds $..........0	8,121,728	8,930,809
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	24,981,624	125,517,197
13. Transfers to Separate Accounts due or accrued (net) (including $.....(340,109,726) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,008,075,400)	(854,557,993)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	8,550,699	8,770,095
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	895,272	4,339,771
17. Amounts withheld or retained by company as agent or trustee	0	0
18. Amounts held for agents' account, including $.....3,920,966 agents' credit balances	3,943,054	3,764,577
19. Remittances and items not allocated	22,132,690	39,628,206
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $..........0 and interest thereon $.....0	0	8,114,728
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	153,013,130	301,863,299
24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	681	681
24.05 Drafts outstanding	45,484,603	57,957,946
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	249,598,010	228,899,286
24.08 Derivatives	604,036,284	656,759,114
24.09 Payable for securities	128,068,931	83,440,770
24.10 Payable for securities lending	185,097,957	463,582,513
24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25. Aggregate write-ins for liabilities	488,171,143	505,845,133
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,124,869,373	16,516,979,653
27. From Separate Accounts statement	77,680,921,609	89,287,113,365
28. Total liabilities (Lines 26 and 27)	86,805,790,981	105,804,093,018
29. Common capital stock	5,690,000	5,690,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other-than-special surplus funds	238,114,742	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	1,107,535,846	1,624,057,785
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	2,058,534,973	1,922,751,808
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	3,404,185,560	3,546,809,593
38. Totals of Lines 29, 30 and 37	3,409,875,560	3,552,499,593
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	90,215,666,541	109,356,592,611

DETAILS OF WRITE-INS

2501. Payable for repurchase agreements	190,922,379	201,648,254
2502. Accrued interest on derivatives in a liability position	181,232,907	177,032,962
2503. Collateral on derivatives	44,946,998	39,843,631
2598. Summary of remaining write-ins for Line 25 from overflow page	71,068,858	87,320,286
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	488,171,143	505,845,133
3101. Gain on inforce reinsurance	169,280,532	0
3102. Deferred gain on business transfer	68,834,210	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	238,114,742	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	(5,366,995,346)	359,169,877	432,980,731
2. Considerations for supplementary contracts with life contingencies	0	0	21,295,825
3. Net investment income	411,701,141	1,076,986,120	1,835,740,648
4. Amortization of Interest Maintenance Reserve (IMR)	7,712,200	13,343,049	19,118,613
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	15,838,714	14,981,279	21,791,938
7. Reserve adjustments on reinsurance ceded	(1,242,788,352)	(884,480,162)	(1,203,357,036)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	577,423,331	593,215,918	862,824,563
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	117,346,946	131,867,164	102,313,197
9. Totals (Lines 1 to 8.3)	(5,479,761,366)	1,305,083,245	2,092,708,480
10. Death benefits	340,720,050	299,290,602	426,742,411
11. Matured endowments (excluding guaranteed annual pure endowments)	842,449	126,523	823,753
12. Annuity benefits	385,393,190	565,708,019	731,374,666
13. Disability benefits and benefits under accident and health contracts	7,200	0	36,319
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	6,363,123,989	4,166,099,639	4,877,962,964
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	10,057,469	88,840,837	141,151,437
18. Payments on supplementary contracts with life contingencies	224,376	328,821	19,081,322
19. Increase in aggregate reserves for life and accident and health contracts	(1,343,398,380)	(97,021,693)	(139,667,401)
20. Totals (Lines 10 to 19)	5,756,970,343	5,023,372,748	6,057,505,471
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	42,036,687	46,487,051	60,944,427
22. Commissions and expense allowances on reinsurance assumed	20,489	(31,971)	(44,132)
23. General insurance expenses	85,359,015	112,507,180	140,961,733
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,236,722	5,570,763	13,295,770
25. Increase in loading on deferred and uncollected premiums	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(11,307,287,601)	(4,534,270,025)	(5,444,537,645)
27. Aggregate write-ins for deductions	(158,369,866)	7,295,600	7,035,378
28. Totals (Lines 20 to 27)	(5,578,034,210)	660,931,346	835,161,002
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	98,272,843	644,151,899	1,257,547,478
30. Dividends to policyholders	1,582,379	42,197	1,871,878
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	96,690,465	644,109,702	1,255,675,600
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(91,353,419)	21,541,943	(1,894,681)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	188,043,884	622,567,759	1,257,570,282
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(16,652,527) (excluding taxes of $.....38,777,274 transferred to the IMR)	58,107,584	(69,010,357)	(59,978,355)
35. Net income (Line 33 plus Line 34)	246,151,468	553,557,402	1,197,591,927
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,552,499,593	4,397,908,629	4,397,908,629
37. Net income (Line 35)	246,151,468	553,557,402	1,197,591,927
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(33,430,439)	(40,422,263)	(451,597,638)	(814,415,045)
39. Change in net unrealized foreign exchange capital gain (loss)	2,358,939	(6,475,819)	(8,846,702)
40. Change in net deferred income tax	(450,787,648)	60,914,342	(336,456,337)
41. Change in nonadmitted assets	229,632,498	119,673,384	496,309,589
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	148,850,169	24,932,438	17,051,691
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	(516,521,939)	(598,271,874)	(1,396,644,159)
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	238,114,742	0	0
54. Net change in capital and surplus (Lines 37 through 53)	(142,624,033)	(297,267,766)	(845,409,036)
55. Capital and surplus as of statement date (Lines 36 + 54)	3,409,875,560	4,100,640,863	3,552,499,593

DETAILS OF WRITE-INS

08.301.	Other investment management fees	113,475,629	113,699,096	78,496,321
08.302.	Miscellaneous income	3,064,038	16,790,363	22,040,823
08.303.	Separate Account loads	807,279	1,377,705	1,776,053
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	117,346,946	131,867,164	102,313,197
2701.	Change in provision for future dividends	4,687,950	7,668,962	7,279,346
2702.	Miscellaneous deductions	1,183,921	796,569	1,114,971
2703.	MODCO adjustment	(1,193,468)	(1,169,931)	(1,358,939)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(163,048,269)	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(158,369,866)	7,295,600	7,035,378
5301.	Gain on inforce reinsurance	169,280,532	0	0
5302.	Deferred gain on business transfer	68,834,210	0	0
5303.		0	0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	238,114,742	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	238,520,226	398,838,997	444,609,823
2.	Net investment income	425,618,078	1,062,794,393	1,851,126,594
3.	Miscellaneous income	(316,698,829)	(144,415,801)	(216,427,338)
4.	Total (Lines 1 through 3)	347,439,475	1,317,217,588	2,079,309,079
5.	Benefit and loss related payments	7,095,009,072	5,098,500,591	6,125,050,837
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(7,190,676,527)	(4,427,728,309)	(5,317,323,685)
7.	Commissions, expenses paid and aggregate write-ins for deductions	305,135,857	191,780,776	257,200,944
8.	Dividends paid to policyholders	1,680,381	66,133	1,776,422
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(127,797,071)	15,282,160	4,809,670
10.	Total (Lines 5 through 9)	83,351,712	877,901,352	1,071,514,187
11.	Net cash from operations (Line 4 minus Line 10)	264,087,763	439,316,236	1,007,794,892
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,171,590,533	3,859,780,253	5,019,886,601
	12.2 Stocks	852,498,260	28,981,821	50,786,602
	12.3 Mortgage loans	80,353,260	106,051,507	126,007,366
	12.4 Real estate	31,500,000	0	0
	12.5 Other invested assets	222,664,566	80,754,990	157,156,553
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,431,047	(9,398,109)	(7,836,712)
	12.7 Miscellaneous proceeds	374,081,543	104,779,435	97,207,010
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,734,119,209	4,170,949,898	5,443,207,419
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,778,442,982	3,353,509,421	4,388,558,286
	13.2 Stocks	520,643,285	32,952,106	53,003,902
	13.3 Mortgage loans	184,738,012	235,219,000	240,219,002
	13.4 Real estate	471,465	406,280	2,743,717
	13.5 Other invested assets	84,276,371	162,201,704	308,304,587
	13.6 Miscellaneous applications	147,246,501	379,846,106	288,796,081
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,715,818,615	4,164,134,617	5,281,625,575
14.	Net increase or (decrease) in contract loans and premium notes	(1,933,234)	(20,355,687)	(3,476,336)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,020,233,827	27,170,968	165,058,179
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	(521,981,458)	(596,543,748)	(1,393,288,319)
	16.3 Borrowed funds	(8,100,000)	(11,505,000)	(12,281,000)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(60,569,184)	(221,422,701)	(252,679,041)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(621,738,405)	219,633,730	357,610,684
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(1,212,389,047)	(609,837,720)	(1,300,637,676)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	71,932,544	(143,350,516)	(127,784,604)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	350,124,390	477,908,994	477,908,994
	19.2 End of period (Line 18 plus Line 19.1)	422,056,933	334,558,478	350,124,390

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

20.0001	Non-cash proceeds from invested asset exchanges - bonds, common stocks and other invested assets	(81,541,424)	(229,755,439)	252,010,125
20.0002	Non-cash acquistions from invested asset exchanges - bonds, common stocks and other invested assets	(81,541,424)	(229,755,439)	252,010,125
20.0003	Capital contribution from parent to settle intercompany balances related to stock compensation	(5,459,519)	1,728,126	3,355,840
20.0004	Capital contribution to subsidiary to settle intercompany balances related to stock compensation	2,881,192	(1,135,917)	(2,119,857)
20.0005	Non-cash impacts of Tax Reform - tax receivable	0	0	(59,867,823)
20.0006	Non-cash impacts of DTA adjustment not yet settled	0	0	(99,369,231)
20.0007	Non-cash impacts of Tax Reform and DTA adjustment not yet settled - deferred income tax surplus	0	0	(159,237,054)
20.0008	Non-cash transfer of bonds sold for assumption reinsurance	(3,503,409,658)	0	0
20.0009	Non-cash transfer of mortgage loans sold for assumption reinsurance	(649,122,178)	0	0
20.0010	Non-cash transfer of other invested assets sold for assumption reinsurance	(503,085,441)	0	0
20.0011	Non-cash transfer of reserves for assumption reinsurance	3,259,322,631	0	0
20.0012	Non-cash transfer of deposit liability for assumption reinsurance	1,276,223,336	0	0
20.0013	Non-cash transfer of IMR liability for assumption reinsurance	110,419,414	0	0
20.0014	Non-cash transfer of other for assumption reinsurance	9,651,896	0	0
20.0015	Non-cash transfer of bonds sold for reinsurance	(1,604,105,856)	0	0
20.0016	Non-cash transfer of mortgage loans sold for reinsurance	(99,061,975)	0	0
20.0017	Non-cash transfer of premium for reinsurance	5,570,590,944	0	0
20.0018	Non-cash transfer from Separate Accounts for reinsurance	(3,963,093,667)	0	0
20.0019	Non-cash transfer of deposit liability for reinsurance	663,688,352	0	0
20.0020	Non-cash transfer of IMR liability for reinsurance	(163,048,269)	0	0
20.0021	Non-cash transfer of other for reinsurance	(404,969,529)	0	0
20.0022	Non-cash deferred gain on business transfer - general insurance expense	(89,063,880)	0	0
20.0023	Non-cash deferred gain on business transfer - other than special surplus funds	70,441,610	0	0
20.0024	Non-cash deferred gain on business transfer - tax	18,622,270	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	72,457,087	82,658,602	143,549,791
3. Ordinary individual annuities	143,035,270	193,167,879	238,051,404
4. Credit life (group and individual)	0	0	0
5. Group life insurance	6,856,160	(17,536,678)	22,840,381
6. Group annuities	975,767,148	1,294,148,364	1,592,399,096
7. A&H - group	52,079,247	59,231,725	80,025,140
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	16,997	15,960	841,685
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,250,211,909	1,611,685,852	2,077,707,497
12. Deposit-type contracts	1,192,913,789	1,319,030,824	1,710,811,174
13. Total	2,443,125,698	2,930,716,676	3,788,518,672

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2018	2017
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 246,151,468	$ 1,197,591,927
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	8,043,013	(4,212,752)
				8,043,013	(4,212,752)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 238,108,455	$ 1,201,804,679
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,409,875,561	$ 3,552,499,593
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61	3	1	60,184,318	52,141,305
Less: Reinsurance reserve credit (TLA) (as described above)	61	3	35	140,501,341	122,009,617
				200,685,659	174,150,922
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,209,189,902	$ 3,378,348,671

The Company's reported investment in TLA was $969,285,532. The Company's investment in TLA would have been reported as $828,784,191 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

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

Note 2 - Accounting Changes and Corrections of Errors

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

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

4. **Security Unrealized Loss Aging**

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 12,244,016
2. 12 Months or Longer	$ 20,560,724

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

1. Less than 12 Months	$ 1,020,824,246
2. 12 Months or Longer	$ 389,684,654

5. As of September 30, 2018, loan-backed securities in an unrealized loss position comprised 392 securities, primarily related to government asset-backed securities ("ABS"), commercial mortgage-backed securities ("CMBS"), and corporate ABS in the student loan sector, which were depressed primarily due to an increase in interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of September 30, 2018.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b. The fair value of collateral accepted in the form of cash and reinvested assets is $197,443,537, which includes $12,336,201 of Separate Account securities lending collateral as of September 30, 2018.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

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

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

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

2. Type of Repo Trades Used

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

NOTES TO FINANCIAL STATEMENTS

3. Maturity Time Frame

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

	Third Quarter				Fourth 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	190,922,375	192,337,250	191,860,499	190,922,375	—	—	—	—
g. > 1 year	—	—	—	—	—	—	—	—

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

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

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

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

7. Collateral Received - Secured Borrowing

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

	Third Quarter				Fourth 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	$ 190,922,375	$ 192,337,250	$ 191,860,499	$ 190,922,375	$ —	$ —	$ —	$ —
b. Securities (FV)	—	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	$ —	$190,922,375	$ —	$ —	$ —	$ —	$ —	$ —
b. Bonds - FV	—	—	—	—	—	—	—	—
c. LB & SS - FV	—	—	—	—	—	—	—	—
d. Preferred stock - FV	—	—	—	—	—	—	—	—
e. Common stock	—	—	—	—	—	—	—	—
f. Mortgage loans - FV	—	—	—	—	—	—	—	—
g. Real estate - FV	—	—	—	—	—	—	—	—
h. Derivatives - FV	—	—	—	—	—	—	—	—
i. Other invested assets - FV	—	—	—	—	—	—	—	—
j. Total collateral assets - FV	$ —	$190,922,375	$ —	$ —	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	—
c. 31 to 90 days	—
d. >90 days	190,922,375

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ 190,922,375	$ 190,922,375
b. 31 to 60 days	—	—
c. 61 to 90 days	—	—
d. 91 to 120 days	—	—
e. 121 to 180 days	—	—
f. 181 to 365 days	—	—
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

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

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

	Third Quarter				Fourth 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)	$ 190,922,375	$ 192,337,250	$ 191,860,499	$ 190,922,375	$ —	$ —	$ —	$ —
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.

NOTES TO FINANCIAL STATEMENTS

2. Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	No	No	Yes	
b. Tri-Party (YES/NO)	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	—	—	—	—	—	—	—	—
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	—	7,970,253	942,311	6,890,923	—	—	—	—
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
$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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
$ —	$ 9,447,925	$ 1,124,724	$ 9,334,776	$ —	$ —	$ —	$ —

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	—	—	—	—		9,307,856	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	26,920
i. Total assets - FV	$ —	$ —	$ —	$ —	$ —	$ 9,307,856	$ —	$ 26,920

NOTES TO FINANCIAL STATEMENTS

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	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
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	$ —	$ 7,970,253	$ 942,311	$ 6,890,923	$ —	$ —	$ —	$ —
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	6,890,923	6,890,923

9. Recognized Receivable for Return of Collateral - Secured Borrowing

None

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

None

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

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

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

A. Components of the Net Deferred Tax Asset/Liability

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

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

A. Nature of Relationships

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

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

NOTES TO FINANCIAL STATEMENTS

F. Management or expense allocation contracts involving affiliated companies:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

The following represent new agreements:

1. Effective June 1, 2018, TL and certain of its affiliates, including but not limited to insurance companies (the "Talcott Companies"), entered into a new Amended and Restated Services and Cost Allocation Agreement, which superseded the previous Cost Allocation Agreements and authorizes the affiliates and TL to obtain a variety of operating services from each other to conduct their day to day businesses and to provide fair and equitable compensation for their services. Expenses covered under the Agreement are allocated based on cost basis, not market value.

2. Effective June 1, 2018, TL and certain of its broker dealer affiliates, including TDC, entered into a new Amended and Restated Service and Cost Allocation Agreement, which provides services to the entities for the purpose of conducting their day to day businesses.

3. Effective on June 26, 2018, Hopmeadow Holdings, LP and its direct and indirect subsidiaries entered into a new Tax Allocation Agreement.

4. Effective June 1, 2018, TL entered into an Intercompany Liquidity Agreement (the "Liquidity Agreement") with TLA. The Agreement allows for short-term advances of funds between TL, TLA and certain TL subsidiaries who become parties to the Liquidity Agreement in the future. There are currently no advances outstanding.

The following represent continuing agreements:

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

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of September 30, 2018 there were no advances outstanding.

   State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2018, the Company's pledge limit is $0.89 billion. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

NOTES TO FINANCIAL STATEMENTS

2. a. FHLB Capital Stock - Aggregate Totals

1. September 30, 2018

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

2. December 31, 2017

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

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

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

3. The Company had no collateral pledged to the FHLB as of September 30, 2018.

4. The Company had no borrowings from the FHLB as of September 30, 2018.

NOTES TO FINANCIAL STATEMENTS

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

A-D. Defined Benefit Plans

No significant change.

E. Defined Contribution Plans

As of June 1, 2018, Talcott Resolution Life Insurance Company adopted a new Investment and Savings Plan. Substantially all U.S. employees of the Company are eligible to participate in Talcott Resolution's Investment and Savings Plan under which designated contributions can be invested in a variety of investments. The Company's contributions include a non-elective contribution of 2% of eligible compensation and a dollar-for-dollar matching contribution of up to 6% of eligible compensation contributed by the employee each pay period. Talcott Resolution also maintains a non-qualified savings plan, Talcott Resolution Deferred Compensation Savings Plan, with a 6% matching contribution for eligible compensation earned in excess of the 401(a)(17) limit, currently $275,000. Eligible compensation includes salary and bonuses and participants can defer up to 80% of their eligible pay. The cost allocated to the Company for the period ended September 30, 2018 was immaterial.

Through May 31, 2018, substantially all U.S. employees of the Company were eligible to participate in The Hartford Investment and Savings Plan under which designated contributions could be invested in a variety of investments including up to 10% in common stock of The Hartford Financial Services Group, Inc. ("The Hartford"). The Company's contributions included a non-elective contribution of 2% of eligible compensation and a dollar-for-dollar matching contribution of up to 6% of eligible compensation contributed by the employee each pay period. The Hartford also maintained a non-qualified savings plan, The Hartford Excess Savings Plan, with the same level of matching contributions excluding the non-elective contributions with respect to employee compensation in excess of the limit that can be recognized under the tax-qualified Investment and Savings Plan. Eligible compensation included overtime and bonuses but was limited to a total of $1,000,000 annually. Participation in this plan was terminated effective May 31, 2018, as a result of the Talcott Resolution sale transaction (see Note 21). The cost allocated to the Company for the period ended May 31, 2018 and year ended December 31, 2017 was $1,231,700 and $2,483,815, respectively.

F. Multiemployer Plans

No significant change.

G. Consolidated/Holding Company Plans

The Hartford maintained The Hartford Retirement Plan for U.S. employees, a U.S. qualified defined benefit pension plan (the “Plan”), that covered substantially all U.S. employees of the Company hired prior to January 1, 2013. The Hartford also maintained non-qualified pension plans to provide retirement benefits previously accrued that are in excess of Internal Revenue Code limitations. These plans were collectively referred to as the “Pension Plans." Participation in the Plans was terminated effective May 31, 2018, as a result of the Talcott Resolution sale transaction (see Note 21).

Effective December 31, 2012, The Hartford amended the Plan to freeze participation and benefit accruals. As a result, employees will not accrue further benefits under the Plan, although interest will continue to accrue to existing account balances. Participants as of December 31, 2012 continued to earn vesting credit with respect to their frozen accrued benefits as they continued to work. The freeze also applied to The Hartford Excess Pension Plan II, The Hartford's non-qualified excess pension benefit plan for certain highly compensated employees.

For the period ended May 31, 2018 and year ended December 31, 2017, The Hartford life insurance companies recognized pension expenses of $2,301,558 and $95,590,469, respectively, which was their allocation from The Hartford of $11,979,249 and $184,559,042, respectively, of contributions to the Pension Plans and non-qualified benefit payments. For the period ended May 31, 2018 and year ended December 31, 2017, the Company's share of this contribution was $269,087 and $22,707,344, respectively. Participation in this plan was terminated effective May 31, 2018, as a result of the Talcott Resolution sale transaction (see Note 21).

On June 30, 2017, the Hartford purchased a group annuity contract to transfer approximately $1.6 billion of its outstanding pension benefit obligations related to certain U.S. retirees, terminated vested participants, and beneficiaries to a third-party. In connection with this transaction, The Hartford made a $280 million contribution to the U.S. qualified pension plan in September, 2017, in order to maintain the plan's pre-transaction funded status.

On January 2, 2018, the assets of the plan previously invested in the Separate Accounts of the Company were transferred to a third party custodian.

The Hartford also provided certain health care and life insurance benefits for eligible retired employees. The Hartford's contribution for health care benefits depended upon the retiree's date of retirement and years of service. In addition, the plan had a defined dollar cap for certain retirees which limited average company contributions. The Hartford prefunded a portion of the health care obligations through a trust fund where such prefunding can be accomplished on a tax effective basis. Effective January 1, 2002, company-subsidized retiree medical, retiree dental and retiree life insurance benefits were eliminated for employees with original hire dates on or after January 1, 2002. As of December 31, 2012, The Hartford’s other postretirement medical, dental and life insurance coverage plans were amended to no longer provide subsidized coverage for current employees who retire on or after January 1, 2014. The expenses allocated to the Company for other postretirement benefits were not material to the results of operations for 2018 and 2017. Participation in this plan was terminated effective May 31, 2018, as a result of the Talcott Resolution sale transaction (see Note 21).

The Company participates in postemployment plans that provide for medical and salary replacement benefits for employees on long-term disability. The expenses allocated to the Company for long term disability were not material to the results of operations for September 30, 2018.

The Company participated in postemployment plans sponsored by, and included in the financial statements of, the Hartford Fire Insurance Company. These plans provided for medical and salary continuation benefits for employees on long-term disability. The expenses allocated to the Company for long term disability were not material to the results of operations for 2018 and 2017. Participation in this plan was terminated effective May 31, 2018, as a result of the Talcott Resolution sale transaction (see Note 21).

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

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

NOTES TO FINANCIAL STATEMENTS

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

2. Detail of Other Contingent Commitments

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

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

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

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

No significant change.

E. Joint and Several Liabilities

No significant change.

F. All Other Contingencies

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

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

Note 15 - Leases

No significant change.

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

No significant change.

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

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

NOTES TO FINANCIAL STATEMENTS

C. Wash sales

1. In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's total return on its investment portfolio.

2. The details by NAIC designation 3 or below of securities sold during the quarter ended September 30, 2018 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	9	$ 757,776	$ 739,391	$ -4,884

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

A. Fair Value Measurements

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

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

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

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

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

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

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

September 30, 2018				
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
a. Assets accounted for at fair value				
All other corporate bonds – asset-backed	$ —	$ —	$ 731	$ 731
Preferred stocks - unaffiliated	—	—	1,846	1,846
Common stocks - unaffiliated	58,237	—	29,767	88,004
Total bonds and stocks	58,237	—	32,344	90,581
Derivative assets				
Credit derivatives	—	8,536	—	8,536
Foreign exchange derivatives	—	7,829	—	7,829
Interest rate derivatives	—	147,273	—	147,273
GMWB hedging instruments	—	—	13,747	13,747
Macro hedge program	—	—	2,382	2,382
Total derivative assets	—	163,638	16,129	179,767
Separate Account assets [1]	37,905,717	36,434,533	633,368	74,973,618
Total assets accounted for at fair value	$ 37,963,954	$ 36,598,171	$ 681,841	$ 75,243,966
b. Liabilities accounted for at fair value				
Derivative liabilities				
Credit derivatives	$ —	$ (6,783)	$ —	$ (6,783)
Foreign exchange derivatives	—	(7,436)	—	(7,436)
Interest rate derivatives	—	(516,284)	(39,047)	(555,331)
GMWB hedging instruments	—	—	(12,297)	(12,297)
Macro hedge program	—	—	(22,189)	(22,189)
Total liabilities accounted for at fair value	$ —	$ (530,503)	$ (73,533)	$ (604,036)

[1] Excludes approximately $2.7 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.

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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

Separate Account Assets

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

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

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

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in: Net Income (1)	Total Gains (Losses) Included in: Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
All other corporate bonds – asset-backed	$ 899	$ —	$ —	$ —	$ (32)	$ —	$ —	$ (136)	$ 731
Preferred stocks - unaffiliated	1,711	—	—	—	—	135	—	—	1,846
Common stocks - unaffiliated	29,756	—	—	—	12	—	(1)	—	29,767
Total bonds and stocks	32,366	—	—	—	(20)	135	(1)	(136)	32,344
Derivatives									
GMWB hedging instruments	8,559	—	—	—	(7,109)	—	—	—	1,450
Total derivatives [3]	8,559	—	—	—	(7,109)	—	—	—	1,450
Separate Accounts	686,116	5,974	(38,385)	1,164	(1,994)	17,160	(33,018)	(3,649)	633,368
Total assets	$ 727,041	$ 5,974	$ (38,385)	$ 1,164	$ (9,123)	$ 17,295	$ (33,019)	$ (3,785)	$ 667,162
Liabilities									
Derivatives									
Interest rate derivatives	$ (35,639)	$ —	$ —	$ —	$ (3,408)	$ —	$ —	$ —	$ (39,047)
Macro hedge program	(8,077)	—	—	—	(11,730)	—	—	—	(19,807)
Total derivatives [3]	(43,716)	—	—	—	(15,138)	—	—	—	(58,854)
Total liabilities	$ (43,716)	$ —	$ —	$ —	$ (15,138)	$ —	$ —	$ —	$ (58,854)

[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.

B. **Other Fair Value Disclosures**
Not applicable.

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

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

(Amounts in thousands)	September 30, 2018					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds - unaffiliated	$ 7,240,343	$ 6,945,550	$ 56,203	$ 6,447,379	$ 736,761	$ —
Preferred stocks - unaffiliated	56,548	54,417	—	33,423	23,125	—
Common stocks - unaffiliated	88,004	88,005	58,237	—	29,767	—
Mortgage loans	1,070,250	1,078,385	—	—	1,070,250	—
Cash, cash equivalents and short-term investments - unaffiliated	419,611	422,057	29,755	389,848	8	—
Derivative related assets	175,893	179,767	—	159,764	16,129	—
Contract loans	1,307,659	1,307,659	—	—	1,307,659	—
Surplus debentures	31,769	25,739	—	31,769	—	—
Securities lending reinvested collateral assets	185,107	185,098	—	185,107	—	—
Separate Account assets [1]	74,973,618	74,973,618	37,905,717	36,434,533	633,368	—
Total assets	$ 85,548,802	$ 85,260,295	$ 38,049,912	$ 43,681,823	$ 3,817,067	$ —
Liabilities						
Liability for deposit-type contracts	$ (232,789)	$ (239,564)	$ —	$ —	$ (232,789)	$ —
Derivative related liabilities	(636,133)	(604,036)	—	(562,601)	(73,532)	—
Separate Account liabilities	(74,973,618)	(74,973,618)	(37,905,717)	(36,434,533)	(633,368)	—
Total liabilities	$ (75,842,540)	$ (75,817,218)	$ (37,905,717)	$ (36,997,134)	$ (939,689)	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $2.7 billion as of September 30, 2018.

(Amounts in thousands)	December 31, 2017					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds - unaffiliated	$ 13,853,040	$ 12,266,208	$ 230,270	$ 12,758,095	$ 864,675	$ —
Preferred stocks – unaffiliated	55,191	52,023	—	32,965	22,226	—
Common stocks – unaffiliated	137,149	137,149	103,404	—	33,745	—
Mortgage loans	1,776,175	1,723,886	—	—	1,776,175	—
Cash and short-term investments - unaffiliated	350,124	350,124	132,209	217,907	8	—
Derivative related assets	284,633	291,457	—	256,611	28,022	—
Contract loans	1,309,592	1,309,592	—	—	1,309,592	—
Surplus debentures	124,375	95,115	—	124,375	—	—
Securities lending reinvested collateral assets	463,565	483,583	—	463,565	—	—
Separate Account assets [1]	86,722,646	86,722,646	41,484,044	43,634,015	1,604,587	—
Total assets	$ 105,076,490	$ 103,431,783	$ 41,949,927	$ 57,487,533	$ 5,639,030	$ —
Liabilities						
Liability for deposit–type contracts	$ (2,321,135)	$ (2,240,045)	$ —	$ —	$ (2,321,135)	$ —
Consumer notes	(8,115)	(8,115)	—	—	(8,115)	—
Derivative related liabilities	(665,384)	(656,759)	—	(621,773)	(43,611)	—
Separate Account liabilities	(86,722,646)	(86,722,646)	(41,484,044)	(43,634,015)	(1,604,587)	—
Total liabilities	$ (89,717,280)	$ (89,627,565)	$ (41,484,044)	$ (44,255,788)	$ (3,977,448)	$ —

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

C. Other Disclosures

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

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

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

Immediately following the close of the transaction, the Company and TLA entered into a reinsurance agreement with Commonwealth Annuity and Life Insurance Company, a subsidiary of Global Atlantic Financial Group. Pursuant to the reinsurance agreement, the Company ceded on a quota share basis 85% of the Company's payout and deferred annuity contracts and period certain structured settlement contracts. Additionally standard lives structured settlement contracts were ceded on a 75% quota share basis. The reinsurance of certain guaranteed separate account annuitizations continues after the effective date of the reinsurance agreement. The net impact of this reinsurance transaction on the Company's results of operations and financial condition included the transfer of reserves, deposit liabilities and IMR totaling approximately $5.9 billion, offset by cash and invested assets totaling $5.8 billion at market value. The Company realized gains of $185 million and received a ceding commission of $ 216 million, before tax. The net gain totaling $174 million, after tax, was deferred as a component of Other than special surplus funds on the Company's Statement of Liabilities, Surplus and Other Funds, and will be amortized over a period of 25 years as earnings are projected to emerge from this block of business.

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

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

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

Note 22 - Events Subsequent

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

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 2 - Ceded Reinsurance Report - Part A

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

    a. For the periods ended September 30, 2018, and December 31, 2017, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was $60,184,318 and $52,141,305, respectively.

    b. For the periods ended September 30, 2018, and December 31, 2017, the total amount of reinsurance credit taken for this agreement was $76,182,681 and $80,217,393, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

2.2 If yes, date of change: 06/01/2018

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [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]

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/04/2014

6.4 By what department or departments?

Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

The Company's code of ethics was amended to reflect the new company name, remove sections applicable to a subsidiary of a publicly traded entity and for other non-substantive matters.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 230

INVESTMENT

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

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

The Company has $653,141,353 of cash and bonds pledged as collateral for derivative activity; $7,585,500 FHLB capital stock; $6,890,923 of short term investments subject to repurchase agreements; $171,085,281 bonds subject to repurchase agreements; and $1,606,000 cash pledged for repurchase activity.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 59,650,495

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	1,204,360,010	1,059,205,668
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,204,360,010	$ 1,059,205,668
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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: $ 185,107,336

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 185,097,957

16.3 Total payable for securities lending reported on the liability page: $ 185,097,957

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase Bank, N.A.	4 Chase Metro Tech Center, 16th Floor, Brooklyn, NY 11245
RBC Dexia Investor Services	155 Wellington St West, RBC Center, Toronto, Ontario M5V 3L3, Canada
Federal Home Loan Bank of Boston	800 Boylston St., Boston, MA 02199
Citibank N.A.	288 Greenwich St., 14th Floor, New York, NY 10013

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS

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

18.2 If no, list exceptions:

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

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

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$49,762,233
1.13	Commercial mortgages	$1,028,622,787
1.14	Total mortgages in good standing	$1,078,385,020
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$0
1.32	Residential mortgages	$0
1.33	Commercial mortgages	$0
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$0
1.42	Residential mortgages	$0
1.43	Commercial mortgages	$0
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$1,078,385,020
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$0
1.62	Residential mortgages	$0
1.63	Commercial mortgages	$0
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	0.0
2.2	A&H cost containment percent	0.0
2.3	A&H expense percent excluding cost containment expenses	0.0

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$0	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$0	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X]	No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ]	No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

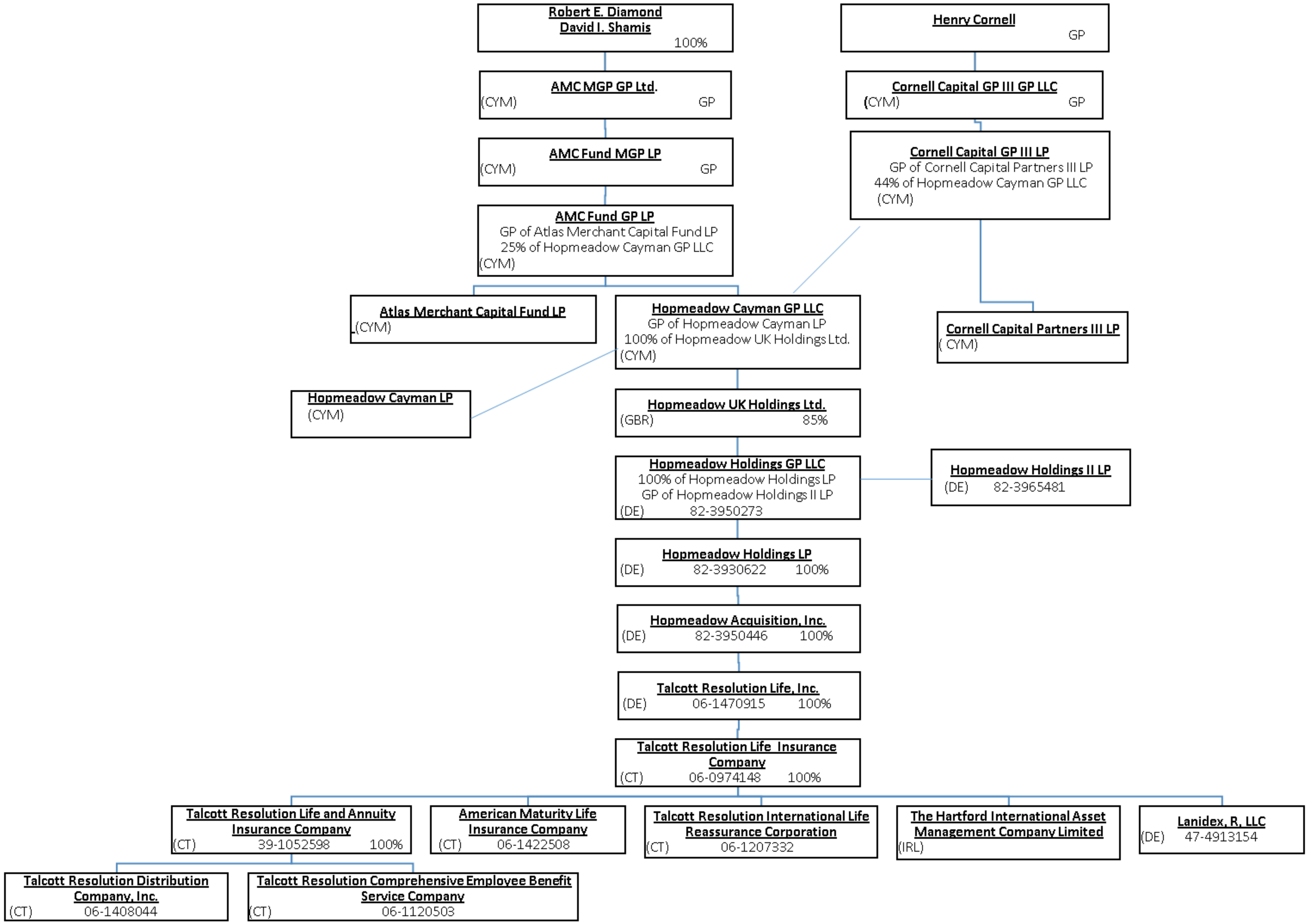
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	294,446	975,230	438,982	15,501,592	17,210,250	35,384,902
2.	Alaska AK	L	50,410	31,378	76,141	3,486,214	3,644,143	4,966,317
3.	Arizona AZ	L	639,687	2,113,880	431,881	4,767,167	7,952,616	18,194,655
4.	Arkansas AR	L	568,119	710,162	195,809	4,624,425	6,098,515	4,988,679
5.	California CA	L	4,988,148	12,285,823	2,106,856	111,463,557	130,844,384	156,537,291
6.	Colorado CO	L	432,003	2,798,720	561,831	3,824,068	7,616,622	12,426,516
7.	Connecticut CT	L	2,266,956	(641,189)	7,662,376	46,004,080	55,292,224	22,952,022
8.	Delaware DE	L	123,691	183,105	58,059	92,003,100	92,367,955	4,246,605
9.	District of Columbia DC	L	65,167	12,231	75,215	1,152,132	1,304,745	2,570,983
10.	Florida FL	L	7,005,527	13,337,380	2,636,127	66,612,274	89,591,308	94,748,398
11.	Georgia GA	L	859,792	2,223,621	711,013	19,547,434	23,341,860	55,837,630
12.	Hawaii HI	L	612,057	124,683	1,169,873	2,527,479	4,434,091	6,767,794
13.	Idaho ID	L	163,990	434,644	112,484	3,972,024	4,683,141	2,199,086
14.	Illinois IL	L	1,627,778	4,166,109	1,117,927	15,799,937	22,711,751	36,454,141
15.	Indiana IN	L	585,842	2,174,909	779,442	14,664,413	18,204,605	14,764,690
16.	Iowa IA	L	250,184	871,266	170,992	5,006,529	6,298,971	17,972,411
17.	Kansas KS	L	133,500	921,743	423,647	5,100,042	6,578,932	9,090,546
18.	Kentucky KY	L	224,115	377,282	212,193	5,716,550	6,530,140	21,030,213
19.	Louisiana LA	L	657,927	1,155,036	263,423	24,212,352	26,288,739	26,924,146
20.	Maine ME	L	171,544	656,082	279,052	2,516,286	3,622,964	12,467,382
21.	Maryland MD	L	938,174	2,098,998	693,104	13,156,910	16,887,186	21,217,301
22.	Massachusetts MA	L	904,162	2,318,819	1,141,680	19,739,426	24,104,086	23,038,014
23.	Michigan MI	L	596,030	1,429,534	413,255	20,633,059	23,071,879	32,814,399
24.	Minnesota MN	L	1,884,993	1,471,750	358,936	43,356,912	47,072,591	21,010,479
25.	Mississippi MS	L	244,225	338,392	140,368	1,880,490	2,603,475	8,301,213
26.	Missouri MO	L	600,645	1,393,392	595,831	10,070,835	12,660,702	22,996,674
27.	Montana MT	L	133,335	4,359	92,083	3,466,791	3,696,568	3,076,752
28.	Nebraska NE	L	136,676	446,899	190,350	2,323,765	3,097,690	4,253,722
29.	Nevada NV	L	309,894	436,500	193,315	8,877,795	9,817,504	42,448,001
30.	New Hampshire NH	L	206,490	450,790	257,762	8,110,627	9,025,669	4,398,288
31.	New Jersey NJ	L	5,040,940	4,787,662	920,162	40,396,593	51,145,358	61,504,280
32.	New Mexico NM	L	166,413	0	215,109	1,336,455	1,717,977	2,178,536
33.	New York NY	L	63,442,075	24,872,363	12,516,382	75,748,249	176,579,069	43,738,527
34.	North Carolina NC	L	1,912,411	3,807,899	1,480,874	13,294,961	20,496,146	28,326,265
35.	North Dakota ND	L	99,926	379,339	34,993	9,507,414	10,021,672	12,767,048
36.	Ohio OH	L	1,086,398	4,194,551	889,058	17,724,420	23,894,427	33,951,217
37.	Oklahoma OK	L	774,827	776,630	417,570	4,426,244	6,395,272	6,907,996
38.	Oregon OR	L	287,170	2,672,039	259,176	9,760,928	12,979,313	9,078,465
39.	Pennsylvania PA	L	2,831,010	7,580,481	1,273,026	83,956,875	95,641,392	10,360,171
40.	Rhode Island RI	L	104,744	522,464	148,373	1,940,014	2,715,595	2,345,402
41.	South Carolina SC	L	3,604,216	2,728,174	504,462	7,284,664	14,121,515	13,524,931
42.	South Dakota SD	L	72,427	25,038	92,006	4,724,886	4,914,356	4,373,951
43.	Tennessee TN	L	662,433	2,138,094	495,201	14,808,289	18,104,017	36,430,656
44.	Texas TX	L	2,624,232	5,780,485	1,307,541	61,075,169	70,787,427	117,499,214
45.	Utah UT	L	1,111,398	134,648	2,543,913	2,280,991	6,070,950	6,833,170
46.	Vermont VT	L	184,369	134,019	397,827	3,743,943	4,460,159	7,437,162
47.	Virginia VA	L	1,430,185	4,432,261	3,002,227	12,111,246	20,975,918	28,757,911
48.	Washington WA	L	1,040,656	3,993,588	733,657	31,442,736	37,210,637	3,315,041
49.	West Virginia WV	L	55,071	828,619	236,055	3,964,581	5,084,326	14,208,421
50.	Wisconsin WI	L	587,914	2,315,946	332,989	24,638,269	27,875,119	2,198,542
51.	Wyoming WY	L	48,272	93,410	49,098	1,375,902	1,566,681	3,002,996
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	375	0	723	0	1,097	2,700
54.	Puerto Rico PR	N	12,005	22,308	8,395	13,152	55,860	29,928
55.	US Virgin Islands VI	N	36	0	1,380	695	2,111	4,750
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	9,750	0	2,364	25,129	37,243	57,260
58.	Aggregate Other Alien OT	XXX	287,291	(76,696)	2,332	0	212,926	0
59.	Subtotal	XXX	115,152,049	127,444,850	51,424,899	1,005,700,069	1,299,721,867	1,192,913,789
90.	Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,681,305	0	0	0	1,681,305	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	198,479	0	0	0	198,479	0
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	117,031,833	127,444,850	51,424,899	1,005,700,069	1,301,601,651	1,192,913,789
96.	Plus Reinsurance Assumed	XXX	17,204	25,471	32	3,340,307	3,383,014	0
97.	Totals (All Business)	XXX	117,049,037	127,470,321	51,424,931	1,009,040,375	1,304,984,665	1,192,913,789
98.	Less Reinsurance Ceded	XXX	201,885,591	1,502,913,754	51,424,355	4,901,447,265	6,657,670,964	1,853,756,475
99.	Totals (All Business) less Reinsurance Ceded	XXX	(84,836,553)	(1,375,443,432)	576	(3,892,406,889)	(5,352,686,298)	(660,842,686)
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	287,291	(76,696)	2,332	0	212,926	0
58002.		XXX	0	0	0	0	0	0
58003.		XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	287,291	(76,696)	2,332	0	212,926	0
9401.		XXX	0	0	0	0	0	0
9402.		XXX	0	0	0	0	0	0
9403.		XXX	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	52	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	5

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

88072201849000003

88072201844700003

88072201836500003

88072201844800003

88072201844500003

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	37,404,934	57,952,427
2505. Provision for future dividends	32,091,995	27,624,151
2506. Interest on policy or contract funds due or accrued	901,264	888,592
2507. Miscellaneous liabilities	620,697	804,091
2508. Payable on investment purchases	49,968	51,025
2597. Summary of remaining write-ins for Line 25	71,068,858	87,320,286

Additional Write-ins for Summary of Operations:

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

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,724,180,841	1,608,797,083
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	184,738,012	240,219,019
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	13,114	83,399
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	1,727,063	1,132,691
7. Deduct amounts received on disposals	828,537,413	126,007,366
8. Deduct amortization of premium and mortgage interest points and commitment fees	4,045	43,985
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,082,117,572	1,724,180,841
12. Total valuation allowance	(3,732,552)	(294,770)
13. Subtotal (Line 11 plus Line 12)	1,078,385,020	1,723,886,071
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	1,078,385,020	1,723,886,071

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,045,660,843	913,303,109
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	7,716,985	169,156,978
2.2 Additional investment made after acquisition	76,559,386	139,147,609
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(120,504,500)	246,383
6. Total gain (loss) on disposals	104,614,087	6,711,616
7. Deduct amounts received on disposals	725,750,007	157,156,553
8. Deduct amortization of premium and depreciation	35,167	196,095
9. Total foreign exchange change in book/adjusted carrying value	(352)	45,098
10. Deduct current year's other-than-temporary impairment recognized	1,209,486	25,597,303
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	387,051,788	1,045,660,843
12. Deduct total nonadmitted amounts	176,129	361,905
13. Statement value at end of current period (Line 11 minus Line 12)	386,875,659	1,045,298,938

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,659,740,630	14,948,339,240
2. Cost of bonds and stocks acquired	2,383,206,018	4,692,336,330
3. Accrual of discount	25,108,297	46,229,203
4. Unrealized valuation increase (decrease)	95,384,952	(779,575,582)
5. Total gain (loss) on disposals	202,795,514	143,307,108
6. Deduct consideration for bonds and stocks disposed of	8,213,231,693	5,322,683,327
7. Deduct amortization of premium	31,163,409	63,964,148
8. Total foreign exchange change in book/adjusted carrying value	(1,891,089)	6,928,341
9. Deduct current year's other-than-temporary impairment recognized	1,005,577	11,176,535
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	401,374	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,119,345,017	13,659,740,630
12. Deduct total nonadmitted amounts	11,761,614	11,479,239
13. Statement value at end of current period (Line 11 minus Line 12)	8,107,583,403	13,648,261,391

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,957,787,681	2,098,973,639	1,941,539,250	(675,118)	6,450,025,033	4,957,787,681	5,114,546,952	8,279,196,088
2. NAIC 2 (a)	1,777,983,846	94,569,613	151,804,492	103,966,826	2,127,627,582	1,777,983,846	1,824,715,792	3,557,442,150
3. NAIC 3 (a)	398,993,179	21,222,860	69,149,731	(92,806,062)	408,156,952	398,993,179	258,260,246	413,648,858
4. NAIC 4 (a)	82,359,743	1,800,029	25,591,784	(2,404,731)	87,128,425	82,359,743	56,163,256	120,860,780
5. NAIC 5 (a)	97,419,956	311,180	11,157,192	3,715,557	80,116,061	97,419,956	90,289,501	111,388,610
6. NAIC 6 (a)	16,997,843	0	5,795	(16,260,757)	1,493,662	16,997,843	731,290	1,586,994
7. Total Bonds	7,331,542,247	2,216,877,320	2,199,248,245	(4,464,284)	9,154,547,714	7,331,542,247	7,344,707,038	12,484,123,479
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	31,063,839	0	0	231,635	30,284,400	31,063,839	31,295,474	29,799,817
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	10,590,626	503,381	0	(118)	10,123,488	10,590,626	11,093,888	10,038,266
13. NAIC 6	12,118,830	206,292	577,575	280,570	12,449,816	12,118,830	12,028,116	12,185,346
14. Total Preferred Stock	53,773,295	709,672	577,575	512,086	52,857,704	53,773,295	54,417,478	52,023,428
15. Total Bonds and Preferred Stock	7,385,315,542	2,217,586,992	2,199,825,820	(3,952,198)	9,207,405,417	7,385,315,542	7,399,124,516	12,536,146,908

(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 $.....389,147,960; NAIC 2 $.....10,000,409; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $.....8,298; 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	126,310,466	XXX	126,354,796	3,473,941	431,474

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	217,915,374	420,566,180
2. Cost of short-term investments acquired	1,692,225,955	4,924,255,473
3. Accrual of discount	100,066	4,060
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(24,503)	(6,413)
6. Deduct consideration received on disposals	1,783,761,206	5,126,886,416
7. Deduct amortization of premium	109,467	41,329
8. Total foreign exchange change in book/adjusted carrying value	(35,752)	23,820
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	126,310,466	217,915,374
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	126,310,466	217,915,374

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	(365,301,785)
2.	Cost paid/(consideration received) on additions	9,063,292
3.	Unrealized valuation increase/(decrease)	(45,314,834)
4.	Total gain (loss) on termination recognized	(31,936,241)
5.	Considerations received/(paid) on terminations	(8,045,434)
6.	Amortization	(163,725)
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	1,338,632
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(424,269,227)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(424,269,227)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				8,907,600
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				625,205
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	27,838			
3.14	Section 1, Column 18, prior year	(1,862,653)	1,890,491	1,890,491	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	27,838			
3.24	Section 1, Column 19, prior year	(1,862,653)	1,890,491	1,890,491	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(17,208,378)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(15,352,205)	(15,352,205)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(1,856,173)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				1,856,173
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				9,532,805
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				9,532,805

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							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
87612ED#0	BOND WITH CREDIT DEFAULT SWAP	1	5,633,803	5,666,244	5,424,087	07/11/2017	12/20/2022	CDS: TARGET CORPORATION (TGT) REC 1.00%	48,651	162,104	478160 CL 6	JOHNSON & JOHNSON	1FE	5,617,593	5,261,983
87612ED#0	BOND WITH CREDIT DEFAULT SWAP	1	4,366,197	4,337,826	4,579,545	07/11/2017	12/20/2022	CDS: TARGET CORPORATION (TGT) REC 1.00%	37,705	125,631	718172 BD 0	PHILIP MORRIS INTERNATIONAL INC	1FE	4,300,121	4,453,914
PENDING	BOND WITH INTEREST RATE SWAP	1Z	3,933,358	4,023,065	3,951,320	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	14,268	12593Y BE 2	COMM_16-CR28	1FM	4,023,065	3,937,051
PENDING	BOND WITH INTEREST RATE SWAP	1Z	8,237,220	8,250,944	7,660,298	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	29,881	38379Y 6P 8	GNR_16-125	1	8,250,944	7,630,417
PENDING	BOND WITH INTEREST RATE SWAP	1Z	7,583,006	7,610,978	7,054,284	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	27,507	38379U M6 0	GNR_16-128	1	7,610,978	7,026,777
PENDING	BOND WITH INTEREST RATE SWAP	1Z	1,901,692	1,906,689	1,806,298	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	6,898	38379R HG 1	GNR_16-39	1	1,906,689	1,799,400
PENDING	BOND WITH INTEREST RATE SWAP	1Z	1,931,376	1,926,010	1,818,955	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	7,006	38379U JW 7	GNR_16-41	1	1,926,010	1,811,949
PENDING	BOND WITH INTEREST RATE SWAP	1Z	9,889,283	9,980,981	9,301,726	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	35,873	38379U WD 4	GNR_16-86	1	9,980,981	9,265,853
PENDING	BOND WITH INTEREST RATE SWAP	1Z	7,693,782	7,733,309	7,157,276	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	27,909	38379U ZS 8	GNR_16-96	1	7,733,309	7,129,367
PENDING	BOND WITH INTEREST RATE SWAP	1Z	6,201,536	6,223,988	5,880,424	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	22,496	38379U XC 5	GNR_16-98	1	6,223,988	5,857,928
PENDING	BOND WITH INTEREST RATE SWAP	1Z	4,803,321	4,724,186	4,484,363	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	17,424	38379R LJ 0	GNR_17-1	1	4,724,186	4,466,939
PENDING	BOND WITH INTEREST RATE SWAP	1Z	1,853,301	1,812,155	1,738,527	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	6,723	38380J DK 1	GNR_17-168	1	1,812,155	1,731,804
PENDING	BOND WITH INTEREST RATE SWAP	1Z	1,754,508	1,716,065	1,643,038	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	6,364	38380J FS 2	GNR_17-171	1	1,716,065	1,636,673
PENDING	BOND WITH INTEREST RATE SWAP	1Z	6,140,966	6,044,398	5,705,427	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	22,276	38379R MX 8	GNR_17-22	1	6,044,398	5,683,151
PENDING	BOND WITH INTEREST RATE SWAP	1Z	6,244,149	6,138,996	5,855,541	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	22,651	38379U 6J 0	GNR_17-24	1	6,138,996	5,832,891
PENDING	BOND WITH INTEREST RATE SWAP	1Z	1,974,082	2,026,693	1,927,309	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	7,161	50190D AJ 5	LCCM_17-LC26	1FM	2,026,693	1,920,148
PENDING	BOND WITH INTEREST RATE SWAP	1Z	1,875,378	1,920,832	1,739,976	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	6,803	61767F BD 2	MSC_16-UB11	1FM	1,920,832	1,733,173
PENDING	BOND WITH INTEREST RATE SWAP	1Z	7,279,427	7,374,103	7,196,001	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	26,406	89173H AC 0	TPMT_17-2	1FM	7,374,103	7,169,595
PENDING	BOND WITH INTEREST RATE SWAP	1Z	2,248,973	2,295,037	2,199,098	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	8,158	94989E AK 3	WFCM_15-LC20	1FM	2,295,037	2,190,940
PENDING	BOND WITH INTEREST RATE SWAP	1Z	3,454,643	3,557,448	3,524,636	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48	0	12,532	95001Q AX 9	WFCM_18-C46	1FE	3,557,448	3,512,104
70687WN@7	BOND WITH CREDIT DEFAULT SWAP	1	188,950	183,227	168,138	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(1,695)	2,652	912810 RK 6	TREASURY BOND	1	184,922	165,486
70687WN@7	BOND WITH CREDIT DEFAULT SWAP	1	616,575	606,834	602,853	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(5,532)	8,654	912810 RV 2	TREASURY BOND	1	612,366	594,199
70687WN@7	BOND WITH CREDIT DEFAULT SWAP	1	994,475	933,864	924,329	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(8,923)	13,958	912810 RZ 3	TREASURY BOND	1	942,788	910,371
70687WN#5	BOND WITH CREDIT DEFAULT SWAP	1	4,400,000	4,306,791	4,302,080	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(36,880)	61,756	912810 RV 2	TREASURY BOND	1	4,343,670	4,240,324
930815A@4	BOND WITH CREDIT DEFAULT SWAP	1	1,000,000	1,009,275	935,758	10/16/2017	12/20/2022	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	14,262	10,458	08860H AA 2	BHARTI AIRTEL LIMITED	2FE	995,013	925,300
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	3,669,065	3,854,215	3,674,752	09/20/2018	12/20/2023	CDS: JP MORGAN CHASE (JPM) REC 1.00%	112,906	106,539	61764R BF 4	MSBAM_15-C20	1FM	3,741,309	3,568,213
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	4,830,935	5,000,335	4,689,278	09/20/2018	12/20/2023	CDS: JP MORGAN CHASE (JPM) REC 1.00%	148,660	140,277	912810 RN 0	TREASURY BOND	1	4,851,675	4,549,002
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	3,282,442	3,320,035	3,397,431	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	61,931	63,254	06652K AA 1	BANKUNITED INC	2FE	3,258,104	3,334,176

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	678,174	689,595	661,782	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	12,795	13,069	05565Q DN 5	BP CAPITAL MARKETS PLC	1FE	676,800	648,714
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	14,527,227	14,042,043	15,984,212	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	274,091	279,946	31396V NH 7	FNMA_07-26	1	13,767,951	15,704,266
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	5,122,315	5,245,276	4,845,252	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	96,645	98,709	38379U ZS 8	GNR_16-96	1	5,148,631	4,746,542
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	167,572	170,728	169,000	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	3,162	3,229	428041 AZ 0	HFLF_17-1	1FE	167,567	165,770
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	1,577,149	1,660,756	1,600,460	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	29,757	30,392	698299 BE 3	PANAMA (REPUBLIC OF)	2FE	1,630,999	1,570,068
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	1,182,862	1,218,794	1,170,170	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	22,318	22,794	195325 DL 6	REPUBLIC OF COLOMBIA	2FE	1,196,477	1,147,376
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	601,288	647,079	624,005	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	11,345	11,587	760942 BB 7	REPUBLICA ORIENT URUGUAY	2FE	635,735	612,418
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	6,724,324	6,916,677	6,712,075	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	126,871	129,581	83162C WK 5	SBAP_14-20G	1FE	6,789,806	6,582,495
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	15,675,878	16,064,884	15,584,291	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	295,763	302,081	89172U AD 0	TPMT_16-4	1FE	15,769,121	15,282,210
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	12,111,477	12,497,512	12,162,133	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	228,512	233,393	89173H AC 0	TPMT_17-2	1FM	12,269,000	11,928,739
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	39,646,575	40,537,288	38,096,808	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	748,029	764,007	912810 RN 0	TREASURY BOND	1	39,789,259	37,332,801
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	9,150,423	9,526,508	8,989,334	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	172,645	176,333	912810 RX 8	TREASURY BOND	1	9,353,863	8,813,001
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	100,543	98,625	94,017	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	1,897	1,938	912810 RY 6	TREASURY BOND	1	96,728	92,080
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	26,367,964	26,533,288	24,646,121	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	497,496	508,122	912810 RZ 3	TREASURY BOND	1	26,035,793	24,137,999
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	83,786	84,403	80,040	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	1,581	1,615	912828 3F 5	TREASURY NOTE	1	82,822	78,425
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	600,000	609,957	610,287	09/20/2018	12/20/2023	CDS: MORGAN STANLEY (MS) REC 1.00%	13,169	12,981	698299 BE 3	PANAMA (REPUBLIC OF)	2FE	596,788	597,306
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	3,400,000	3,549,133	3,348,184	09/20/2018	12/20/2023	CDS: MORGAN STANLEY (MS) REC 1.00%	74,625	73,559	912810 RX 8	TREASURY BOND	1	3,474,508	3,274,625
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	7,500,000	7,847,722	7,592,486	09/20/2018	12/20/2023	CDS: BANK OF AMERICA CORP (BAC) REC 1.00	197,577	195,798	36251F AW 6	GSMS_15-GC28	1FM	7,650,146	7,396,688
9999999.	Total			262,424,794	252,313,407	XXX	XXX	XXX	3,179,360	3,862,755	XXX	XXX	XXX	259,245,434	248,450,652

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	9	179,043,918	9	177,002,307	9	176,986,648	0	0	9	179,043,918
2. Add: Opened or acquired transactions	5	160,026,708	0	0	5	245,380,733	0	0	10	405,407,441
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	3,166	XXX	69,713	XXX	4,759	XXX	0	XXX	77,638
4. Less: Closed or disposed of transactions	5	159,957,586	0	0	5	159,765,839	0	0	10	319,723,425
5. Less: Positions disposed of for failing effectiveness criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	2,113,899	XXX	85,372	XXX	181,507	XXX	0	XXX	2,380,778
7. Ending Inventory	9	177,002,307	9	176,986,648	9	262,424,794	0	0	9	262,424,794

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	(424,269,227)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	9,532,805	
3.	Total (Line 1 plus Line 2)		(414,736,422)
4.	Part D, Section 1, Column 5	189,299,862	
5.	Part D, Section 1, Column 6	(604,036,284)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(460,240,021)	
8.	Part B, Section 1, Column 13	114,085	
9.	Total (Line 7 plus Line 8)		(460,125,936)
10.	Part D, Section 1, Column 8	176,007,012	
11.	Part D, Section 1, Column 9	(636,132,948)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	343,378,487	
14.	Part B, Section 1, Column 20	7,580,650	
15.	Part D, Section 1, Column 11	350,959,137	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	4,872,663,172	221,840,882
3. Accrual of discount	3,108,176	22,964
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	2,016	(1,086)
6. Deduct consideration received on disposals	4,584,808,954	221,822,374
7. Deduct amortization of premium	18,686	40,386
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	290,945,725	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	290,945,725	0

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Residential Mortgages - All Other								
BHM1WQ0W3	MARICOPA	AZ		08/23/2018	4.080	13,508,761	0	19,353,526
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other				XXX	XXX	13,508,761	0	19,353,526
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM1TM2K0	MIAMI	FL		09/25/2018	5.180	559,435	998,394	12,949,535
BHM1V56Z7	DAVENPORT	FL		07/25/2018	4.360	10,000,000	0	15,927,518
BHM1VRFH9	SEATTLE	WA		09/07/2018	5.250	4,400,000	0	9,280,333
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	14,959,435	998,394	38,157,387
Mortgages in Good Standing - Mezzanine Loans								
BHM1W9NJ5	FLORISSANT	MO		07/20/2018	4.040	36,271,421	0	52,099,140
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	36,271,421	0	52,099,140
0899999. Total - Mortgages in Good Standing				XXX	XXX	64,739,617	998,394	109,610,052
3399999. Total Mortgages				XXX	XXX	64,739,617	998,394	109,610,052

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
BHM01LDQ9	LINTHICUM	MD		04/28/2006	08/01/2018	46,217	0	0	0	0	0	0	46,217	46,217	0	0	0
BHM01LDR7	LINTHICUM	MD		04/28/2006	07/01/2018	34,813	0	0	0	0	0	0	34,813	34,813	0	0	0
BHM0315X5	LINTHICUM	MD		12/20/2007	08/01/2018	37,552	0	0	0	0	0	0	37,552	37,552	0	0	0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011	08/01/2018	62,141	0	0	0	0	0	0	62,141	62,141	0	0	0
BHM0JZXT1	ONTARIO	CA		08/02/2011	08/01/2018	35,854	0	0	0	0	0	0	35,854	35,854	0	0	0
BHM0K4494	MULTI-CITY	MD		09/14/2011	07/01/2018	31,779	0	0	0	0	0	0	31,779	31,779	0	0	0
BHM0KJGK3	ALEXANDRIA	VA		10/11/2011	08/01/2018	46,085	0	1,164	0	0	1,164	0	47,249	47,249	0	0	0
BHM0L66Z8	MULTI-CITY	MU		04/11/2012	08/01/2018	13,925	0	0	0	0	0	0	13,925	13,925	0	0	0
BHM0L6753	MULTI-CITY	MU		04/11/2012	08/01/2018	9,283	0	0	0	0	0	0	9,283	9,283	0	0	0
BHM0L83Z7	IRVINE	CA		03/28/2012	08/01/2018	43,539	0	0	0	0	0	0	43,539	43,539	0	0	0
BHM0L8411	IRVINE	CA		03/28/2012	08/01/2018	39,911	0	0	0	0	0	0	39,911	39,911	0	0	0
BHM0LKG86	ENCINITAS	CA		02/16/2012	08/01/2018	68,815	0	0	0	0	0	0	68,815	68,815	0	0	0
BHM0M2AN8	CHICAGO	IL		04/24/2012	08/01/2018	29,940	0	0	0	0	0	0	29,940	29,940	0	0	0
BHM0SMD47	FALLS CHURCH	VA		04/28/2015	08/01/2018	6,846	0	0	0	0	0	0	6,846	6,846	0	0	0
BHM0V2CJ5	DALLAS	TX		10/03/2013	08/01/2018	18,244	0	0	0	0	0	0	18,244	18,244	0	0	0
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015	08/01/2018	27,661	0	0	0	0	0	0	27,661	27,661	0	0	0
0199999. Total - Mortgages Closed by Repayment						552,603	0	1,164	0	0	1,164	0	553,767	553,767	0	0	0
Mortgages With Partial Repayments																	
B0A0FLYC2	SEATTLE	WA		02/24/2004	08/01/2018	43,608	0	0	0	0	0	0	43,608	43,608	0	0	0
BHM01FKF8	BALTIMORE	MD		12/21/2005	08/01/2018	67,072	0	0	0	0	0	0	67,072	67,072	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM01LDQ9	LINTHICUM	MD		04/28/2006	09/01/2018	23,276	0	0	0	0	0	0	23,276	23,276	0	0	0
BHM01LDR7	LINTHICUM	MD		04/28/2006	09/01/2018	17,533	0	0	0	0	0	0	17,533	17,533	0	0	0
BHM01VL05	GAITHERSBURG	MD		09/28/2006	09/01/2018	196,750	0	0	0	0	0	0	196,750	196,750	0	0	0
BHM02T4T5	SIMI VALLEY	CA		09/05/2007	08/01/2018	164,913	0	0	0	0	0	0	164,913	164,913	0	0	0
BHM03Z7L4	MULTI-CITY	MU		06/24/2014	09/01/2018	6,572	0	83	0	0	83	0	6,655	6,655	0	0	0
BHM03Z7Q3	ROCKVILLE	MD		10/29/2008	09/01/2018	149,309	0	0	0	0	0	0	149,309	149,309	0	0	0
BHM0JB0A1	ATLANTA	GA		01/14/2011	09/01/2018	33,722	0	0	0	0	0	0	33,722	33,722	0	0	0
BHM0JECE4	BREA	CA		02/01/2011	08/01/2018	86,894	0	0	0	0	0	0	86,894	86,894	0	0	0
BHM0JEHH2	MULTI-CITY	MU		04/14/2011	09/01/2018	4,964	0	0	0	0	0	0	4,964	4,964	0	0	0
BHM0JEHZ2	MULTI-CITY	MU		04/14/2011	09/01/2018	21,430	0	0	0	0	0	0	21,430	21,430	0	0	0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011	09/01/2018	78,444	0	0	0	0	0	0	78,444	78,444	0	0	0
BHM0JEJL1	MULTI-CITY	MU		04/14/2011	09/01/2018	4,995	0	0	0	0	0	0	4,995	4,995	0	0	0
BHM0JEJN7	MULTI-CITY	MU		04/14/2011	08/01/2018	4,995	0	0	0	0	0	0	4,995	4,995	0	0	0
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011	09/01/2018	18,218	0	0	0	0	0	0	18,218	18,218	0	0	0
BHM0JMW53	STAMFORD	CT		03/18/2011	08/01/2018	150,099	0	0	0	0	0	0	150,099	150,099	0	0	0
BHM0JZXT1	ONTARIO	CA		08/02/2011	09/01/2018	71,908	0	0	0	0	0	0	71,908	71,908	0	0	0
BHM0K4486	MULTI-CITY	MD		09/14/2011	09/01/2018	134,448	0	0	0	0	0	0	134,448	134,448	0	0	0
BHM0K4494	MULTI-CITY	MD		09/14/2011	09/01/2018	113,156	0	0	0	0	0	0	113,156	113,156	0	0	0
BHM0KJGK3	ALEXANDRIA	VA		10/11/2011	09/01/2018	50,890	0	1,285	0	0	1,285	0	52,175	52,175	0	0	0
BHM0KTYC9	NEWPORT BEACH	CA		09/28/2011	09/01/2018	60,132	0	0	0	0	0	0	60,132	60,132	0	0	0
BHM0KTYD7	IRVINE	CA		09/28/2011	09/01/2018	10,933	0	0	0	0	0	0	10,933	10,933	0	0	0
BHM0KTYG0	IRVINE	CA		10/26/2011	09/01/2018	85,518	0	0	0	0	0	0	85,518	85,518	0	0	0
BHM0L66Z8	MULTI-CITY	MU		04/11/2012	09/01/2018	7,002	0	0	0	0	0	0	7,002	7,002	0	0	0
BHM0L6753	MULTI-CITY	MU		04/11/2012	09/01/2018	4,668	0	0	0	0	0	0	4,668	4,668	0	0	0
BHM0L83Z7	IRVINE	CA		03/28/2012	09/01/2018	21,883	0	0	0	0	0	0	21,883	21,883	0	0	0
BHM0L8411	IRVINE	CA		03/28/2012	09/01/2018	20,059	0	0	0	0	0	0	20,059	20,059	0	0	0
BHM0L8429	NEWPORT BEACH	CA		03/28/2012	09/01/2018	38,162	0	0	0	0	0	0	38,162	38,162	0	0	0
BHM0L8BN5	GLEN BURNIE	MD		11/30/2011	09/01/2018	15,743	0	0	0	0	0	0	15,743	15,743	0	0	0
BHM0LBQA0	MULTI-CITY	MU		06/26/2014	09/01/2018	29,085	0	(8)	0	0	(8)	0	29,077	29,077	0	0	0
BHM0LC8T7	SAN BRUNO	CA		12/09/2011	09/01/2018	151,422	0	0	0	0	0	0	151,422	151,422	0	0	0
BHM0LKG86	ENCINITAS	CA		02/16/2012	09/01/2018	34,580	0	0	0	0	0	0	34,580	34,580	0	0	0
BHM0LZHT6	CARLSBAD	CA		04/03/2012	09/01/2018	16,290	0	0	0	0	0	0	16,290	16,290	0	0	0
BHM0M2AN8	CHICAGO	IL		04/24/2012	09/01/2018	37,538	0	0	0	0	0	0	37,538	37,538	0	0	0
BHM0M2C06	EVANSTON	IL		04/28/2015	09/01/2018	27,811	0	0	0	0	0	0	27,811	27,811	0	0	0
BHM0M3437	DALLAS	TX		04/28/2015	09/01/2018	26,117	0	0	0	0	0	0	26,117	26,117	0	0	0
BHM0M3UB0	BELLEVUE	WA		07/17/2012	09/01/2018	745,092	0	0	0	0	0	0	745,092	745,092	0	0	0
BHM0M48Q0	SAN JOSE	CA		04/28/2016	09/01/2018	30,692	0	0	0	0	0	0	30,692	30,692	0	0	0
BHM0ME839	RALEIGH	NC		06/26/2012	09/01/2018	32,010	0	0	0	0	0	0	32,010	32,010	0	0	0
BHM0MH1N5	WASHINGTON	DC		06/28/2012	09/01/2018	53,506	0	0	0	0	0	0	53,506	53,506	0	0	0
BHM0RMP52	MULTI-CITY	MU		06/27/2013	08/01/2018	78,776	0	0	0	0	0	0	78,924	78,924	0	0	0
BHM0SD884	PLYMOUTH	MN		04/28/2015	09/01/2018	5,764	0	0	0	0	0	0	5,764	5,764	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM0SMD47	FALLS CHURCH	VA		04/28/2015	09/01/2018	3,441	0	0	0	0	0	0	3,441	3,441	0	0	0
BHM0T2SQ5	BOSTON	MA		04/28/2015	08/01/2018	6,584	0	0	0	0	0	0	6,595	6,595	0	0	0
BHM0TLCP2	SECAUCUS	NJ		06/27/2013	09/01/2018	52,072	0	0	0	0	0	0	52,072	52,072	0	0	0
BHM0U02F9	BOSTON	MA		04/28/2015	09/01/2018	11,722	0	0	0	0	0	0	11,722	11,722	0	0	0
BHM0UC982	NEWPORT BEACH	CA		09/19/2013	09/01/2018	25,922	0	0	0	0	0	0	25,922	25,922	0	0	0
BHM0UPQ68	BOSTON	MA		09/13/2013	09/01/2018	25,072	0	0	0	0	0	0	25,072	25,072	0	0	0
BHM0V2CJ5	DALLAS	TX		10/03/2013	09/01/2018	9,174	0	0	0	0	0	0	9,174	9,174	0	0	0
BHM0XQNM1	TIMONIUM	MD		01/15/2014	09/01/2018	83,701	0	0	0	0	0	0	83,701	83,701	0	0	0
BHM1AKCX5	WESTMINSTER	MD		08/27/2015	09/01/2018	55,872	0	0	0	0	0	0	55,872	55,872	0	0	0
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015	09/01/2018	13,902	0	0	0	0	0	0	13,902	13,902	0	0	0
BHM1EZCW0	RALEIGH	NC		01/19/2016	08/01/2018	19,512	0	0	0	0	0	0	19,512	19,512	0	0	0
BHM1J0ZN7	SAN ANTONIO	TX		03/01/2016	09/01/2018	16,852	0	0	0	0	0	0	16,852	16,852	0	0	0
BHM1K89H0	CARROLLTON	TX		02/16/2017	09/01/2018	43,001	0	0	0	0	0	0	43,001	43,001	0	0	0
BHM1R8X11	JERICHO	NY		08/31/2017	09/01/2018	214,135	0	0	0	0	0	0	214,135	214,135	0	0	0
BHM1TLYF8	ARLINGTON	TX		06/28/2018	09/01/2018	0	0	0	0	0	0	0	143,057	143,057	0	0	0
0299999. Total - Mortgages With Partial Repayments						3,556,939	0	1,360	0	0	1,360	0	3,701,516	3,701,516	0	0	0
Mortgages Disposed																	
BHM0315X5	LINTHICUM	MD		12/20/2007	08/30/2018	5,234,574	0	0	0	0	0	0	5,234,574	5,234,574	0	0	0
BHM0M68H5	MULTI-CITY	MU		06/19/2012	09/06/2018	14,637,268	0	0	0	0	0	0	14,637,268	14,637,268	0	0	0
BHM1V56Z7	DAVENPORT	FL		07/25/2018	07/25/2018	0	0	0	0	0	0	0	2,500,000	2,500,000	0	0	0
0399999. Total - Mortgages Disposed						19,871,842	0	0	0	0	0	0	22,371,842	22,371,842	0	0	0
0599999. Total Mortgages						23,981,385	0	2,524	0	0	2,524	0	26,627,126	26,627,126	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL CALL		09/27/2018	3	0	13,954	0	2,139,568	0.196
BHM1N0 07 5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	CAPITAL CALL		07/02/2018	3	0	1,215,807	0	8,301,282	2.570
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	CAPITAL CALL		07/02/2018	0	0	2,206,824	0	9,482,860	0.085
BHM1UW 77 0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	CAPITAL CALL		08/27/2018	0	0	677,320	0	2,040,904	0.510
BHM01W XR 1	CAPITAL PARTNERS	GREENWICH	CT	CAPITAL CALL		07/31/2018	3	0	34	0	1,378,421	5.701
BHM1VF GN 1	CAPITAL PARTNERS INCOME FUND III L	NORWALK	CT	CAPITAL CALL		08/24/2018	0	0	1,315,156	0	14,562,818	2.920
BHM030 T6 0	CARLYLE MC PARTNERS LP	WASHINGTON	DC	CAPITAL CALL		09/14/2018	0	0	17,572	0	0	3.049
BHM02X 9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	CAPITAL CALL		09/11/2018	3	0	700	0	3,328,015	0.151
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL CALL		07/20/2018	3	0	357,892	0	1,025,625	1.991
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL CALL		07/20/2018	0	0	51,652	0	6,372,670	2.000
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP	GREENWICH	CT	CAPITAL CALL		09/12/2018	3	0	8,338	0	819,087	3.377
BHM1CS 2E 9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL CALL		07/06/2018	3	0	303,221	0	8,444,580	2.650
BHM0L7 3Z 9	EDG PARTNERS II LP	ATLANTA	GA	CAPITAL CALL		07/16/2018	3	0	36,360	0	362,713	3.374
BHM14X G2 8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	CAPITAL CALL		07/23/2018	0	0	39,177	0	1,651,421	0.422
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL CALL		07/09/2018	3	0	50,069	0	7,713,675	2.921
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	CAPITAL CALL		07/25/2018	0	0	13,376	0	1,514,055	0.547
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	CAPITAL CALL		07/02/2018	3	0	119,717	0	383,110	4.785
BHM1S8 E4 5	KKR REAL ESTATE CREDIT OPPORTUNITY	NEW YORK	NY	CAPITAL CALL		08/30/2018	0	0	1,106,195	0	10,144,000	3.620
BHM016 JV 5	LINCOLNSHIRE EQUITY FUND III LP	NEW YORK	NY	CAPITAL CALL		07/02/2018	3	0	28,238	0	40,415	3.671
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	CAPITAL CALL		08/28/2018	0	0	9,894	0	625,962	0.217
BHM1EM SA 0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	CAPITAL CALL		08/09/2018	3	0	83,768	0	5,440,748	2.644
BHM1SN JU 9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL		07/12/2018	3	0	72,120	0	11,438,263	1.712
BHM1NB HY 4	PARTHENON INVESTORS V LP	BOSTON	MA	CAPITAL CALL		08/03/2018	3	0	1,238,725	0	8,507,034	1.375
BHM1QN 52 8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	CAPITAL CALL		09/11/2018	3	0	1,248,866	0	6,723,734	3.588
BHM1JV Y9 1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY	CAPITAL CALL		09/19/2018	3	0	2,404,314	0	8,645,672	4.342
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL		09/21/2018	3	0	388,455	0	743,842	0.524
BHM1X3 6F 4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL		09/26/2018	0	1,085,777	0	0	13,914,223	1.002
BHM1JM 43 7	TAILWIND DISTINCT INVESTOR LP	KENILWORTH	NJ	CAPITAL CALL		07/18/2018	3	0	3,162	0	27,838	3.809
BHM1PZ KU 3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	CAPITAL CALL		07/26/2018	3	0	1,172,151	0	4,763,200	3.750
BHM1SZ U2 1	UPFRONT OPPORTUNITY FUND II LP	SANTA MONICA	CA	CAPITAL CALL		07/06/2018	0	0	831,428	0	699,109	8.400
BHM1SY 9W 2	UPFRONT VI LP	SANTA MONICA	CA	CAPITAL CALL		09/27/2018	0	0	420,532	0	9,541,501	3.072
BHM1UE C8 2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL CALL		07/13/2018	0	0	115,123	0	11,517,865	2.130
BHM1QG HQ 7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	CAPITAL CALL		07/26/2018	3	0	1,826,542	0	9,017,009	1.524
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,085,777	17,376,683	0	171,311,219	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
BHM1NB HR 9	ARBORS OF WATERMARK - JV	COLUMBUS	OH	VARIOUS		07/26/2018	0	0	215,656	0	187,568	12.000
BHM1CC 4R 3	MCBEE STATION	GREENVILLE	SC	CAPITAL CALL		07/17/2018	0	0	67,507	0	0	9.000
BHM1JJ EN 9	MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	CAPITAL CALL		07/18/2018	0	0	204,246	0	1,880,849	12.748
BHM1DQ ZM 8	PRESTON PARK	NAPERVILLE	IL	CAPITAL CALL		07/30/2018	0	0	32,278	0	352,163	18.000
BHM1JW CZ 5	WHITE OAKS INVESTMENT ENTITY (JV E	WESTERVILLE	OH	CAPITAL CALL		08/17/2018	0	0	14,502	0	38,273	13.480
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	534,189	0	2,458,853	XXX
4499999. Subtotal - Unaffiliated								1,085,777	17,910,872	0	173,770,072	XXX
4699999. Totals								1,085,777	17,910,872	0	173,770,072	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL DISTRIBUTION	05/08/2012	09/27/2018	31,025	7,560	0	0	0	7,560	0	37,155	37,155	0	0	0	(201)
BHM02K M8 0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	CAPITAL DISTRIBUTION	09/24/2010	08/01/2018	5,777	2,307	0	0	0	2,307	0	6,897	6,897	0	0	0	(23)
BHM02A 4Y 5	BLACKSTONE RE PARTNERS VI - HRP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/29/2010	09/30/2018	9,371,040	0	0	0	0	0	0	0	(570,440)	0	(570,440)	(570,440)	0
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	01/19/2017	08/21/2018	52,297	(2,241)	0	0	0	(2,241)	0	50,056	50,056	0	0	0	448
BHM05F QF 8	BRAZOS EQUITY FUND III L P	DALLAS	TX	CAPITAL DISTRIBUTION	03/19/2012	09/27/2018	1,360,780	(132,137)	0	0	0	(132,137)	0	1,228,643	1,228,643	0	0	0	470,329
995744 93 5	BRIDGEPOINT CAPITAL LIMITED	NEW YORK	GBR	CAPITAL DISTRIBUTION	09/23/2003	09/28/2018	175,914	(91,366)	0	0	0	(91,366)	1,066	85,614	85,613	(1,962)	1,962	(0)	(951)
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	CAPITAL DISTRIBUTION	10/14/2010	08/02/2018	775,701	(31,499)	0	0	0	(31,499)	0	744,201	744,201	0	0	0	(1,745)
BHM1UW 77 0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	CAPITAL DISTRIBUTION	04/20/2018	09/20/2018	0	0	0	0	0	0	0	46,117	46,117	0	0	0	0
BHM02X 9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	CAPITAL DISTRIBUTION	11/25/2011	09/27/2018	327,759	0	0	0	0	0	0	281,221	281,221	0	0	0	16,530
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	06/19/2014	08/24/2018	354,152	(138,330)	0	0	0	(138,330)	0	215,822	215,822	0	0	0	4,427
BHM0L2 3L 1	CLAREN ROAD CREDIT OPP ONSHORE	NEW YORK	NY	CAPITAL DISTRIBUTION	06/01/2016	08/22/2018	144,995	38,253	0	0	0	38,253	0	183,248	183,248	0	0	0	(20,890)
BHM1CS 2E 9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/10/2016	09/17/2018	7,016	777	0	0	0	777	0	7,793	7,793	0	0	0	39
BHM01P Q6 0	D. E. SHAW SECURITIES LP	NEW YORK	NY	DIRECT WITH ISSUER	03/31/2006	08/16/2018	118,144	(43,901)	0	0	0	(43,901)	0	74,243	74,243	0	0	0	40,915
BHM037 87 6	DRAWBRIDGE SPECIAL OPS	NEW YORK	NY	CAPITAL DISTRIBUTION	07/31/2008	08/31/2018	90,975	(56,697)	0	0	0	(56,697)	0	34,278	34,278	0	0	0	70,088
BHM035 2R 2	EIG ENERGY FUND XIV LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	02/08/2010	09/07/2018	69,738	(9,406)	0	0	0	(9,406)	0	60,332	60,332	0	0	0	0
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL DISTRIBUTION	05/23/2016	07/09/2018	5,528	2,070	0	0	0	2,070	0	7,598	7,598	0	0	0	0
995670 05 6	GRP II LLP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	04/15/2010	08/10/2018	2,095,953	(1,761,645)	0	0	0	(1,761,645)	0	334,308	334,308	0	0	0	380,691
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	CAPITAL DISTRIBUTION	11/01/2011	09/28/2018	371,336	(71,068)	0	0	0	(71,068)	0	300,268	300,268	0	0	0	31,352
BHM007 G5 4	HIGHSTAR CAPITAL L.P. II	NEW YORK	NY	CAPITAL DISTRIBUTION	11/16/2006	08/06/2018	2,749,699	(533,447)	0	0	0	(533,447)	0	2,216,252	2,216,252	0	0	0	0
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/17/2015	08/20/2018	250,706	(53,400)	0	0	0	(53,400)	0	197,306	197,306	0	0	0	13,979
BHM03C AA 5	THE HURON FUND III LP	DETROIT	US	DIRECT WITH ISSUER	12/01/2011	09/30/2018	0	0	0	0	0	0	0	128,571	128,571	0	0	0	0
BHM1TJ 8F 2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	CAPITAL DISTRIBUTION	01/16/2018	07/17/2018	0	0	0	0	0	0	0	8,372	8,372	0	0	0	7
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							18,358,535	(2,874,170)	0	0	0	(2,874,170)	1,066	6,248,295	5,677,855	(1,962)	(568,478)	(570,441)	1,004,993
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
BHM125 SR 3	8860 & 9000 SMITHS MILL ROAD (JV E	NEW ALBANY	OH	CAPITAL DISTRIBUTION	10/02/2014	09/06/2018	2,636,430	29,907	0	0	0	29,907	0	2,574,682	2,574,682	0	0	0	2,418,241
BHM1M7 8P 3	AMERICAN CAPITAL GROUP MULTIFAMILY	BELLEVUE	WA	DIRECT WITH ISSUER	12/15/2016	09/30/2018	0	0	0	0	0	0	0	90,240	90,240	0	0	0	0
BHM0Z6 G5 8	ANSLEY FALLS (JV EQUITY)	CHARLOTTE	NC	DIRECT WITH ISSUER	03/13/2014	09/30/2018	0	0	0	0	0	0	0	96,791	96,791	0	0	0	0
BHM14W AW 0	BROOKDALE ON THE PARK	NAPERVILLE	IL	DIRECT WITH ISSUER	01/13/2015	09/30/2018	0	0	0	0	0	0	0	69,030	69,030	0	0	0	0
BHM1D3 EP 5	CARMEL CENTER (JV EQUITY)	LOUISVILLE	KY	DIRECT WITH ISSUER	10/13/2015	09/30/2018	0	0	0	0	0	0	0	25,958	25,958	0	0	0	0
BHM12A EH 9	GRAMERCY APARTMENTS (JV EQUITY)	NEW ALBANY	OH	DIRECT WITH ISSUER	07/16/2014	09/30/2018	0	0	0	0	0	0	0	116,900	116,900	0	0	0	0
BHM01R L9 5	METROPOLITAN RE PARTNERS IV	NEW YORK	NY	INTERFUND TRANSFER	03/27/2008	07/02/2018	5,134,139	(1,291,196)	0	0	0	(1,291,196)	0	3,842,943	4,230,469	0	387,526	387,526	979,035
BHM13V RQ 8	TRADITION AT STONEWATER (JV EQUITY	CARY	NC	DIRECT WITH ISSUER	10/20/2014	09/30/2018	0	0	0	0	0	0	0	101,007	101,007	0	0	0	0
BHM1AB XW 4	VALLEY CREEK (JV EQUITY)	WOODBURY	MN	DIRECT WITH ISSUER	05/12/2015	09/30/2018	0	0	0	0	0	0	0	50,777	50,777	0	0	0	0
BHM1JW CZ 5	WHITE OAKS INVESTMENT ENTITY (JV E	WESTERVILLE	OH	DIRECT WITH ISSUER	06/15/2016	09/30/2018	0	0	0	0	0	0	0	49,540	49,540	0	0	0	0
BHM1CC 4K 8	WIND DANCE APTS	CARROLTON	TX	VARIOUS	07/16/2015	09/30/2018	1,013,915	300,087	0	0	0	300,087	0	1,291,899	1,291,899	0	0	0	629,154
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							8,784,484	(961,202)	0	0	0	(961,202)	0	8,309,768	8,697,294	0	387,526	387,526	4,026,429
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
BHM0V8 ZN 8	FOUNTAINS INVESTORS I LLC (JV EQUI	ALINGTON	VA	CAPITAL DISTRIBUTION	12/03/2013	07/18/2018	1,649,100	297,900	0	0	0	297,900	0	1,947,000	1,947,000	0	0	0	648,486
BHM0V8 ZP 3	FOUNTAINS INVESTORS II LLC (JV EQU	ARLINGTON	VA	CAPITAL DISTRIBUTION	12/03/2013	07/18/2018	1,649,017	297,885	0	0	0	297,885	0	1,946,903	1,946,903	0	0	0	648,454

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
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							3,298,117	595,786	0	0	0	595,786	0	3,893,903	3,893,903	0	0	0	1,296,940
4499999. Subtotal - Unaffiliated							27,143,018	....(3,835,372)	0	0	0	....(3,835,372)	1,066	14,558,063	14,375,148	..........(1,962)	.......(180,952)	.......(182,914)	5,031,423
4599999. Subtotal - Affiliated							3,298,117	595,786	0	0	0	595,786	0	3,893,903	3,893,903	0	0	0	1,296,940
4699999. Totals							30,441,136	....(3,239,587)	0	0	0	....(3,239,587)	1,066	18,451,965	18,269,051	..........(1,962)	.......(180,952)	.......(182,914)	6,328,363

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
36179U CA 8	GNMA2 30YR		09/11/2018	WELLS FARGO ADVISORS, LLC		795,257	796,751	1,472	1
36179U CB 6	GNMA2 30YR		09/11/2018	WELLS FARGO ADVISORS, LLC		3,440,316	3,371,826	7,118	1
38380J 8R 2	GNR_18-95 IS		07/25/2018	JP MORGAN SECURITIES LLC		1,593,750	0	10,581	1
83162C ZU 0	SBAP_18-20I		09/06/2018	Various		2,000,000	2,000,000	0	1FE
83162C ZS 5	SBAP_18-25B		08/09/2018	Various		1,700,000	1,700,000	0	1FE
83162C ZV 8	SBAP_18-25C		09/06/2018	Various		2,600,000	2,600,000	0	1FE
912810 SC 3	TREASURY BOND		07/31/2018	Various		82,306,187	81,700,000	539,368	1
912810 SD 1	TREASURY BOND		09/20/2018	Various		56,268,422	58,400,000	176,821	1
912828 4N 7	TREASURY NOTE		07/26/2018	TD SECURITIES (USA) LLC		3,270,094	3,300,000	19,594	1
912828 XY 1	TREASURY NOTE		07/12/2018	Various		51,206,777	51,300,000	55,904	1
912828 Y2 0	TREASURY NOTE		08/06/2018	TD SECURITIES (USA) LLC		39,890,625	40,000,000	65,625	1
0599999. Total - Bonds - U.S. Government						245,071,427	245,168,577	876,482	XXX
Bonds - All Other Government									
135087 C8 5	CANADA (GOVERNMENT OF)	B	08/27/2018	BMO CAPITAL MARKETS CORP		499,872	501,079	4,348	1FE
135087 YZ 1	CANADA (GOVERNMENT OF)	B	08/27/2018	BMO CAPITAL MARKETS CORP		631,422	616,713	5,263	1FE
21987D AD 6	CORPORACION FINANCIERA DE DESARROL	D	09/14/2018	CAMBRIDGE INTERNATIONAL SECURITIES		811,000	800,000	6,756	2FE
21987B AX 6	CORPORACION NACIONAL DEL COBRE DE	D	08/01/2018	MORGAN STANLEY & CO. LLC		192,860	200,000	50	1FE
25714P DZ 8	DOMINICAN REPUBLIC (GOVERNMENT)	D	07/12/2018	JP MORGAN SECURITIES LLC		300,000	300,000	0	3FE
445545 AH 9	HUNGARY (REPUBLIC OF)	D	09/27/2018	BNP PARIBAS SECURITIES CORP		3,296,540	3,100,000	18,514	2FE
48667Q AS 4	KAZMUNAYGAS NATIONAL CO JSC	D	08/09/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,035,000	1,000,000	19,302	2FE
91086Q BB 3	MEXICO (UNITED MEXICAN STATES)	D	09/28/2018	SCOTIA CAPITAL (USA) INC		1,538,400	1,600,000	13,300	2FE
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO	D	09/28/2018	BANC OF AMERICA SECURITIES LLC		1,527,200	1,600,000	13,500	2FE
G70464 AC 9	PERU ENHANCED PASS THROUGH FINANCE	D	09/11/2018	OPPENHEIMER & CO., INC		2,373,269	2,705,000	0	2FE
195325 DL 6	REPUBLIC OF COLOMBIA	D	08/14/2018	MARKET AXESS TRADING PLATFORM		389,840	400,000	4,779	2FE
BRTJ51 41 4	ROMANIA (REPUBLIC OF)	D	08/08/2018	JP MORGAN SECURITIES LLC		1,455,438	1,450,000	11,353	2FE
1099999. Total - Bonds - All Other Government						14,050,839	14,272,792	97,166	XXX
Bonds - U.S. States, Territories and Possessions									
452151 LF 8	IL ST		07/18/2018	Various		4,758,996	4,970,000	34,500	2FE
452152 FA 4	ILLINOIS ST		07/18/2018	MORGAN STANLEY & CO. LLC		2,555,848	2,395,000	48,767	2FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						7,314,844	7,365,000	83,267	XXX
Bonds - U.S. Special Revenue and Special Assessment									
007589 AB 0	ADVOCATE HEALTH AND HOSPITALS CORP		08/08/2018	JP MORGAN SECURITIES LLC		7,231,339	7,225,000	0	1FE
3132WP LD 7	FHLMC GOLD 30YR		09/11/2018	RBC CAPITAL MARKETS, LLC		1,631,800	1,648,543	1,923	1
3132XX MY 2	FHLMC GOLD 30YR		09/11/2018	INTL FCSTONE FINANCIAL INC		3,823,898	3,864,353	4,508	1
3132Y1 UJ 5	FHLMC GOLD 30YR		09/11/2018	BNY MELLON CAPITAL MARKETS, LLC		9,452,814	9,108,403	13,663	1
3137FG ZW 8	FHMS_K079 IS		08/10/2018	GOLDMAN SACHS & CO LLC		1,009,885	0	6,113	1
581760 AV 7	MCLAREN HEALTH CARE CORP		07/18/2018	JP MORGAN SECURITIES LLC		8,730,000	8,730,000	0	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						31,879,737	30,576,299	26,208	XXX
Bonds - Industrial and Miscellaneous									
00101J AF 3	ADT CORP		09/11/2018	MORGAN STANLEY & CO. LLC		759,000	800,000	4,511	3FE
00122@ AA 9	AES SOUTHLAND ENERGY LLC		08/31/2018	MUFG SECURITIES AMERICAS INC		3,770,935	3,770,935	0	2FE
36186C BY 8	ALLY FINANCIAL INC		07/12/2018	MORGAN STANLEY & CO. LLC		624,870	524,000	8,733	3FE
02155F AC 9	ALTICE US FINANCE I CORP		09/07/2018	Various		656,350	670,000	9,283	3FE
00164V AD 5	AMC NETWORKS INC		09/19/2018	BARCLAYS CAPITAL INC		306,125	310,000	7,319	3FE
03066L AF 5	AMCAR_18-2		08/08/2018	DEUTSCHE BANK SECURITIES INC		7,198,357	7,200,000	0	1FE
BHM1R8 XL 7	AMERICAN AIRLINES INC		09/30/2018	JP MORGAN SECURITIES LLC		599,933	600,000	0	3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
02665W CL 3	AMERICAN HONDA FINANCE CORPORATION		08/20/2018	DEUTSCHE BANK SECURITIES INC.		5,000,000	5,000,000	0	1FE
034863 AP 5	ANGLO AMERICAN CAPITAL PLC	D	07/24/2018	STIFEL, NICOLAUS & COMPANY INCORPOR		451,647	450,000	4,388	2FE
03464N AA 0	AOMT_18-3		08/16/2018	NOMURA SECURITIES INTERNATIONAL INC.		5,219,960	5,220,000	11,111	1FE
03464N AB 8	AOMT_18-3		08/16/2018	NOMURA SECURITIES INTERNATIONAL INC.		2,094,974	2,095,000	4,584	1FE
03765P AL 7	APID_15-21A - ABS	C	07/18/2018	MORGAN STANLEY & CO. LLC		996,210	1,000,000	210	1FE
03767N AE 6	APID_18-18A - ABS		09/21/2018	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	0	1FE
03767N AG 1	APID_18-18A - ABS		09/21/2018	JP MORGAN SECURITIES LLC		6,700,000	6,700,000	0	1FE
045054 AH 6	ASHTEAD GROUP PLC	D	07/23/2018	JP MORGAN SECURITIES LLC		250,000	250,000	0	1Z
05324# AA 2	AUTOMATION SMC HOLDINGS INC		09/30/2018	SCHEDULED ACQUISITION		15,476	15,476	0	5
05401A AB 7	AVOLON HOLDINGS FUNDING LTD	D	09/11/2018	Various		370,530	370,000	0	3FE
06050T MH 2	BANK OF AMERICA NA		08/22/2018	BANC OF AMERICA SECURITIES LLC		3,570,000	3,570,000	0	1FE
075887 BX 6	BECTON DICKINSON AND COMPANY		08/01/2018	HSBC SECURITIES (USA) INC.		10,928,610	11,000,000	81,318	2FE
102590 A# 3	BOWLES FLUIDICS CORPORATION		09/30/2018	SCHEDULED ACQUISITION		3,703	3,703	0	5
102590 A@ 5	BOWLES FLUIDICS CORPORATION		09/30/2018	SCHEDULED ACQUISITION		4,208	4,208	0	5
12467A AD 0	C&S GROUP ENTERPRISES LLC		08/23/2018	CANTOR FITZGERALD & CO.		921,400	930,000	1,853	3FE
22534D AC 4	CAALT_18-3		08/14/2018	WELLS FARGO ADVISORS, LLC		3,419,222	3,420,000	0	1FE
22534D AE 0	CAALT_18-3		08/14/2018	WELLS FARGO ADVISORS, LLC		4,333,518	4,335,000	0	1FE
131347 CK 0	CALPINE CORP		08/07/2018	JP MORGAN SECURITIES LLC		294,066	310,000	3,074	3FE
14313F AA 7	CARMX_18-3		07/18/2018	BARCLAYS CAPITAL INC		6,775,000	6,775,000	0	1FE
12478C AA 9	CBAM_18-8A - ABS		08/29/2018	MORGAN STANLEY & CO. LLC		5,500,000	5,500,000	0	1FE
12478C AE 1	CBAM_18-8A - ABS		08/29/2018	MORGAN STANLEY & CO. LLC		8,300,000	8,300,000	0	1FE
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		08/16/2018	DEUTSCHE BANK SECURITIES INC.		1,243,750	1,250,000	998	3FE
18538R AG 8	CLEARWATER PAPER CORP		09/20/2018	BANC OF AMERICA SECURITIES LLC		219,775	236,000	1,564	3FE
12595X AX 1	CSAIL_18-CX12		08/08/2018	CREDIT SUISSE SECURITIES (USA) LLC		2,986,986	2,900,000	7,551	1FE
64072T AC 9	CSC HOLDINGS LLC		08/03/2018	BARCLAYS CAPITAL INC		1,216,875	1,180,000	4,777	3FE
23089* AB 2	CUMMING CONSTRUCTION MANAGEMENT		07/01/2018	SCHEDULED ACQUISITION		11,376	11,376	0	5
23918K AQ 1	DAVITA HEALTHCARE PARTNERS INC		07/27/2018	JEFFERIES & CO. INC		460,750	475,000	1,082	4FE
23311V AF 4	DCP MIDSTREAM OPERATING LP		08/27/2018	Various		157,683	164,000	3,716	3FE
64990G GK 2	DORMITORY AUTHORITY OF STATE OF NE		07/26/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		5,721,250	5,750,000	0	1Z
26251Y AE 6	DRSLF_18-65A - ABS	C	08/28/2018	CITIGROUP GLOBAL MARKETS, INC		3,500,000	3,500,000	0	1FE
28414H AB 9	ELANCO ANIMAL HEALTH INC		08/14/2018	GOLDMAN SACHS & CO LLC		3,500,000	3,500,000	0	3FE
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE CV		08/31/2018	JP MORGAN SECURITIES LLC		1,140,781	1,140,781	0	2FE
BHM1QZ 06 7	FIRST DATA CORPORATION		09/11/2018	BARCLAYS CAPITAL INC		415,536	415,536	0	3FE
302956 AG 2	FREMF_18-K79		08/08/2018	GOLDMAN SACHS & CO LLC		1,765,251	1,800,000	3,481	1FE
36254M AC 2	GMCAR_17-3A		07/17/2018	LLOYDS SECURITIES INC		4,128,462	4,129,108	751	1FE
38123H AN 4	GOLD9_14-9A - ABS	C	09/20/2018	CITIGROUP GLOBAL MARKETS, INC		12,000,000	12,000,000	0	1FE
38123H AQ 7	GOLD9_14-9A - ABS	C	09/20/2018	CITIGROUP GLOBAL MARKETS, INC		4,500,000	4,500,000	0	1FE
38123H AS 3	GOLD9_14-9A - ABS	C	09/20/2018	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000	0	1FE
410345 AL 6	HANESBRANDS INC		08/03/2018	Various		686,863	715,000	7,904	3FE
404119 BR 9	HCA INC		08/14/2018	JP MORGAN SECURITIES LLC		805,000	800,000	1,792	3FE
432833 AB 7	HILTON DOMESTIC OPERATING COMPANY		08/02/2018	GOLDMAN SACHS & CO LLC		241,250	250,000	4,575	3FE
432891 AH 2	HILTON WORLDWIDE FINANCE LLC / HIL		08/02/2018	GOLDMAN SACHS & CO LLC		258,375	265,000	4,256	3FE
43789A AA 2	HOF_18-1		07/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		2,934,986	2,935,000	9,825	1FE
A3158# AG 4	HOFER FINANCIAL SERVICES GMBH	D	09/26/2018	LLOYDS SECURITIES INC		4,000,000	4,000,000	0	1Z
A3158# AH 2	HOFER FINANCIAL SERVICES GMBH	D	09/26/2018	LLOYDS SECURITIES INC		3,000,000	3,000,000	0	1Z
44962L AF 4	IHS MARKIT LTD	D	07/19/2018	JP MORGAN SECURITIES LLC		3,424,214	3,437,000	0	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
44962L AG 2	IHS MARKIT LTD.	D	07/19/2018	HSBC SECURITIES (USA) INC.		4,025,172	4,037,000	0	2FE
45568# AA 3	INDIGO HOLDING COMPANY INC.		09/30/2018	SCHEDULED ACQUISITION		72,675	72,675	0	5
46274# AB 4	IRON ACQUISITION COMPANY INC.		09/30/2018	SCHEDULED ACQUISITION		33,097	33,097	0	5*GI
47788E AA 6	JDOT_18-B - ABS		07/18/2018	BANC OF AMERICA SECURITIES LLC		6,295,000	6,295,000	0	1FE
47233J BH 0	JEFFERIES GROUP LLC		09/21/2018	JEFFERIES & CO. INC.		12,990,177	14,450,000	99,877	2FE
475795 AC 4	JELD-WEN INC		09/10/2018	WELLS FARGO ADVISORS, LLC		92,905	100,000	1,118	4FE
46625M AN 9	JPMCC_01-CIBC		09/01/2018	SCHEDULED ACQUISITION		0	2,078	0	1FM
483007 AH 3	KAISER ALUMINUM CORPORATION		09/18/2018	Various		606,625	590,000	9,565	3FE
496902 AQ 0	KINROSS GOLD CORP	A	07/16/2018	EXCHANGE		2,468,496	2,473,000	309	2FE
50190A AK 8	LCM_17A - ABS		08/24/2018	CITIGROUP GLOBAL MARKETS, INC.		3,000,000	3,000,000	0	1FE
50190A AM 4	LCM_17A - ABS		08/24/2018	CITIGROUP GLOBAL MARKETS, INC.		3,000,000	3,000,000	0	1FE
50190A AR 3	LCM_17A - ABS		08/24/2018	CITIGROUP GLOBAL MARKETS, INC.		2,000,000	2,000,000	0	1FE
50188W AE 8	LCM_20A - ABS	C	09/18/2018	NATIXIS SECURITIES AMERICA		2,300,000	2,300,000	0	1FE
50188W AF 5	LCM_20A - ABS	C	09/18/2018	NATIXIS SECURITIES AMERICA		9,200,000	9,200,000	0	1FE
527298 BH 5	LEVEL 3 FINANCING INC		08/09/2018	GOLDMAN SACHS & CO LLC		985,553	993,000	24,018	3FE
55954L AC 7	MAGNE_15-14RA - ABS		09/06/2018	BNP PARIBAS SECURITIES CORP		5,500,000	5,500,000	0	1FE
55954L AE 3	MAGNE_15-14RA - ABS		09/06/2018	BNP PARIBAS SECURITIES CORP		2,100,000	2,100,000	0	1FE
G5814# AB 0	MARI BOYLE LTD SERIES B		09/26/2018	PARETO AS		2,000,000	2,000,000	0	2Z
G5814# AA 2	MARI JONE LTD SERIES A		09/26/2018	PARETO AS		2,000,000	2,000,000	0	2Z
57164P AA 4	MARRIOTT OWNERSHIP RESORTS INC		09/04/2018	EXCHANGE		1,291,707	1,272,000	27,626	3FE
57233# AA 3	MARSHALL EXCELSIOR CO		09/30/2018	SCHEDULED ACQUISITION		15,171	15,171	0	5*GI
58772R AA 2	MBART_18-1		07/17/2018	BNP PARIBAS SECURITIES CORP		5,200,000	5,200,000	0	1FE
58772R AC 8	MBART_18-1		07/17/2018	BNP PARIBAS SECURITIES CORP		4,240,000	4,240,000	0	1FE
588056 AW 1	MERCER INTERNATIONAL INC	C	09/11/2018	CONVERSION		556,942	548,000	4,688	4FE
552953 CE 9	MGM RESORTS INTERNATIONAL		08/02/2018	BARCLAYS CAPITAL INC		300,000	300,000	2,300	1Z
60053* AA 8	MILLER ENVIRONMENTAL SERVICES LLC		09/30/2018	SCHEDULED ACQUISITION		1,813	1,813	0	5
60053* AB 6	MILLER ENVIRONMENTAL SERVICES LLC		09/30/2018	SCHEDULED ACQUISITION		2,367	2,367	0	5
55320R AJ 6	MP7_18-1A - ABS		08/14/2018	BARCLAYS CAPITAL INC		9,275,000	9,275,000	0	1FE
59166D AA 5	MST_18-1A		08/14/2018	CREDIT SUISSE SECURITIES (USA) LLC		10,018,357	10,000,000	16,667	1FE
62957H AD 7	NABORS INDUSTRIES INC		07/30/2018	BANC OF AMERICA SECURITIES LLC		620,613	655,000	0	3FE
65479G AC 3	NAROT_18-B		07/17/2018	SG AMERICAS, LLC		2,120,000	2,120,000	0	1FE
63860U AL 4	NATIONSTAR MORTGAGE LLC / NATIONST		08/01/2018	BARCLAYS CAPITAL INC		458,850	460,000	5,149	4FE
78442F EQ 7	NAVIENT CORP		09/07/2018	Various		1,055,543	1,075,000	3,089	3FE
Y44709 AE 6	NK KAZMUNAYGAZ AO	D	08/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		202,400	200,000	3,457	2FE
67777L AC 7	OI EUROPEAN GROUP BV	D	08/03/2018	Various		921,896	970,000	15,074	3FE
67095# AA 9	OMEGA ACQUISITION CORP		07/01/2018	SCHEDULED ACQUISITION		27,989	27,989	0	4
683715 AB 2	OPEN TEXT CORPORATION	A	08/03/2018	CITIGROUP GLOBAL MARKETS, INC.		278,775	270,000	2,908	3FE
68573* AA 2	ORCHID UNDERWRITERS AGENCY HOLDING		09/30/2018	SCHEDULED ACQUISITION		68,461	68,461	0	5
68573# AA 8	ORCHID UNDERWRITERS AGENCY LLC		09/30/2018	SCHEDULED ACQUISITION		19,666	19,666	0	5
701885 AD 7	PARSLEY ENERGY LLC/ PARSLEY FINANC		09/12/2018	BBVA SECURITIES INC		158,593	158,000	1,392	4FE
72755# AA 0	PLASTIC COMPONENTS INC		09/30/2018	SCHEDULED ACQUISITION		10,359	10,359	0	5
69688A AA 9	PLMRS_13-2A - ABS	C	09/11/2018	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	0	1FE
69688A AC 5	PLMRS_13-2A - ABS	C	09/11/2018	JP MORGAN SECURITIES LLC		2,800,000	2,800,000	0	1FE
69688A AE 1	PLMRS_13-2A - ABS	C	09/11/2018	JP MORGAN SECURITIES LLC		5,500,000	5,500,000	0	1FE
74022D AJ 9	PRECISION DRILLING CORP	A	09/10/2018	BANC OF AMERICA SECURITIES LLC		455,770	476,000	8,122	3FE
75888R AC 3	REGT15_18-4A - ABS		09/20/2018	CITIGROUP GLOBAL MARKETS, INC.		7,000,000	7,000,000	0	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
75888R AE 9	REGT15_18-4A - ABS		09/20/2018	CITIGROUP GLOBAL MARKETS, INC.		7,000,000	7,000,000	0	1FE
78012U GD 1	ROYAL BANK OF CANADA (NEW YORK BRA		08/21/2018	RBC CAPITAL MARKETS, LLC		5,000,000	5,000,000	0	1FE
780097 BJ 9	ROYAL BANK OF SCOTLAND GROUP PLC	D	08/09/2018	BARCLAYS CAPITAL INC.		6,825,354	6,770,000	39,084	2FE
78653# AA 0	SAFEMARK INC.		07/02/2018	SCHEDULED ACQUISITION		19,455	19,455	0	5
80007R AC 9	SANDS CHINA LTD	D	08/02/2018	GOLDMAN SACHS & CO LLC		799,304	800,000	0	2FE
BHM1R4 AE 7	SDLF_17 - BAIN CAPITAL CREDIT - ABS		09/21/2018	BAIN CAPITAL DIRECT LENDING		1,614,545	1,614,545	0	1FE
83609G AQ 8	SNDPT_15-2A - ABS	C	08/29/2018	RBC CAPITAL MARKETS, LLC		3,588,660	3,600,000	15,530	1FE
837004 CM 0	SOUTH CAROLINA ELECTRIC & GAS COMP		08/20/2018	Various		4,512,929	4,500,000	978	2FE
84519# AD 6	SOUTHWEST POWER POOL INC.		09/30/2018	SCHEDULED ACQUISITION		0	0	0	1
86024T AA 5	STEVENS HOLDING COMPANY INC.		09/26/2018	GOLDMAN SACHS & CO LLC		44,000	44,000	0	4FE
55334@ AA 7	TRACHTE LLC		09/30/2018	SCHEDULED ACQUISITION		15,413	15,413	0	5*GI
913017 CX 5	UNITED TECHNOLOGIES CORPORATION		08/14/2018	Various		9,286,224	9,199,000	0	2FE
92205# AA 4	VANLAW FOOD PRODUCTS INC.		09/30/2018	SCHEDULED ACQUISITION		17,941	17,941	0	5
92331K AX 0	VENTR_23R - ABS		07/11/2018	NATIXIS SECURITIES AMERICA		2,100,000	2,100,000	0	1FE
92331K AZ 5	VENTR_23R - ABS		07/11/2018	NATIXIS SECURITIES AMERICA		7,300,000	7,300,000	0	1FE
92331K BB 7	VENTR_23R - ABS		07/11/2018	NATIXIS SECURITIES AMERICA		9,100,000	9,100,000	0	1FE
92558K AA 6	VIBR_18-10A - ABS		08/30/2018	MORGAN STANLEY & CO. LLC		5,500,000	5,500,000	0	1FE
92558K AC 2	VIBR_18-10A - ABS		08/30/2018	MORGAN STANLEY & CO. LLC		7,000,000	7,000,000	0	1FE
P9798* AB 6	VIRUTEX ILKO SA	D	09/06/2018	DIRECT WITH ISSUER		840,000	840,000	0	3FE
BHM1V8 M1 8	VISTRA ENERGY CORP		07/10/2018	Various		0	0	0	3FE
92840V AA 0	VISTRA OPERATIONS COMPANY LLC		08/07/2018	CITIGROUP GLOBAL MARKETS, INC.		504,000	504,000	0	3FE
92914X AL 3	VOYA_15-2A - ABS	C	07/13/2018	MORGAN STANLEY & CO. LLC		4,100,000	4,100,000	0	1FE
92917K AB 0	VOYA_18-3A - ABS		09/17/2018	NATIXIS SECURITIES AMERICA		5,200,000	5,200,000	0	1FE
92917K AC 8	VOYA_18-3A - ABS		09/17/2018	NATIXIS SECURITIES AMERICA		6,900,000	6,900,000	0	1FE
94946T AD 8	WELLCARE HEALTH PLANS INC.		08/08/2018	JP MORGAN SECURITIES LLC		85,000	85,000	0	3FE
94989C BD 2	WFCM_15-C26		08/08/2018	BREAN CAPITAL, LLC		479,277	500,000	509	1FM
95001Q AX 9	WFCM_18-C46		08/10/2018	WELLS FARGO ADVISORS, LLC		3,604,909	3,500,000	11,503	1FE
96328D BE 3	WHLS_18-1A		07/17/2018	JP MORGAN SECURITIES LLC		4,855,000	4,855,000	0	1FE
96042G AJ 1	WLAKE_18-3		08/10/2018	WELLS FARGO ADVISORS, LLC		11,398,611	11,400,000	0	1FE
98163E AA 4	WOART_18-C		07/24/2018	MUFG SECURITIES AMERICAS INC.		4,505,000	4,505,000	0	1FE
98162C AA 9	WOLS_18-B		09/11/2018	WELLS FARGO ADVISORS, LLC		2,395,000	2,395,000	0	1FE
98162C AC 5	WOLS_18-B		09/11/2018	WELLS FARGO ADVISORS, LLC		3,570,000	3,570,000	0	1FE
98625L AA 0	YCLO_18-1A - ABS		08/20/2018	GOLDMAN SACHS & CO LLC		6,000,000	6,000,000	0	1FE
98625L AC 6	YCLO_18-1A - ABS		08/20/2018	GOLDMAN SACHS & CO LLC		2,100,000	2,100,000	0	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						387,913,849	389,322,152	481,618	XXX
8399997. Total - Bonds - Part 3						686,230,696	686,704,820	1,564,740	XXX
8399999. Total - Bonds						686,230,696	686,704,820	1,564,740	XXX
Preferred Stocks - Industrial and Miscellaneous									
26139@ 11 5	DPL HOLDING CORP - DALLAS SER A		09/28/2018	HIMCO OPERATIONAL TRANSACTION	3.410	34,070	1.00	0	P6*V
233994 17 7	DPL HOLDING CORPORATION		09/28/2018	HIMCO OPERATIONAL TRANSACTION	10.640	106,380	1.00	0	P6*V
BHM1F4 AF 7	JENSEN HUGHES HOLDINGS CORP.		09/30/2018	HIMCO OPERATIONAL TRANSACTION	40,000.000	473,626	1.00	0	P6*V
55331# 11 8	MPE FLOW HOUSE INC.		09/28/2018	HIMCO OPERATIONAL TRANSACTION	1,293.440	11,380	1.00	0	P5A
BHM1E1 SJ 7	MPE POWER STRUCTURES INC - PFD A		09/28/2018	HIMCO OPERATIONAL TRANSACTION	3,464.120	31,493	1.00	0	P6*V
BHM1PT U2 8	PLASTIC COMPONENTS INC.		09/28/2018	HIMCO OPERATIONAL TRANSACTION	1,160.640	19,440	1.00	0	RP5*VGI
BHM1KH ZK 4	TAILWIND CUMMING HOLDING CORPORATI		09/28/2018	HIMCO OPERATIONAL TRANSACTION	5,050.030	33,285	1.00	0	RP5*VGI
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						709,673	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						709,673	XXX	0	XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8999999. Total - Preferred Stocks						709,673	XXX	0	XXX
Common Stocks - Mutual Funds									
41664R 37 4	HARTFORD MULTI ASSET INCOME CL Y		08/30/2018	DIVIDEND REINVESTMENT	27,116.890	253,500	XXX	0	U
41664T 10 7	HARTFORD MUNICIPAL INCOME CL A		08/31/2018	DIVIDEND REINVESTMENT	1,616.260	16,502	XXX	0	L
41664T 20 6	HARTFORD MUNICIPAL INCOME CL C		08/31/2018	DIVIDEND REINVESTMENT	1,601.230	16,349	XXX	0	L
41664T 40 4	HARTFORD MUNICIPAL SHRT DUR CL A		08/31/2018	DIVIDEND REINVESTMENT	1,045.980	10,411	XXX	0	L
41664T 50 3	HARTFORD MUNICIPAL SHRT DUR CL C		08/31/2018	DIVIDEND REINVESTMENT	970.340	9,658	XXX	0	L
9299999. Total - Common Stocks - Mutual Funds						306,420	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						306,420	XXX	0	XXX
9799999. Total - Common Stocks						306,420	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,016,093	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						687,246,789	XXX	1,564,740	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
25044@ AA 1	DESERT SUNLIGHT FUNDING I-GTD		07/07/2018.	SCHEDULED REDEMPTION		60,502	60,502	60,502	60,502	0	0	0	0	0	60,502	0	0	0	1,591	09/30/2036.	1FE
36200Q JD 7	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		51	51	53	59	0	(8)	0	(8)	0	51	0	0	0	2	03/01/2032.	1
36200Q WP 5	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		28	28	29	33	0	(4)	0	(4)	0	28	0	0	0	1	01/01/2032.	1
36200W TB 7	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		34	34	35	36	0	(2)	0	(2)	0	34	0	0	0	2	11/01/2031.	1
36201C PY 4	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		386	386	392	398	0	(11)	0	(11)	0	386	0	0	0	18	01/01/2032.	1
36201E 3C 2	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		243	243	250	261	0	(18)	0	(18)	0	243	0	0	0	8	05/01/2032.	1
36201F PK 7	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		1,005	1,005	1,033	1,084	0	(79)	0	(79)	0	1,005	0	0	0	33	05/01/2032.	1
36201F Q6 7	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		4,359	4,359	4,480	4,644	0	(285)	0	(285)	0	4,359	0	0	0	197	05/01/2032.	1
36201F T5 6	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		76	76	77	80	0	(4)	0	(4)	0	76	0	0	0	3	03/01/2032.	1
36201J EW 5	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		661	661	680	705	0	(44)	0	(44)	0	661	0	0	0	22	04/01/2032.	1
36201K KP 0	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		10	10	10	10	0	(1)	0	(1)	0	10	0	0	0	1	04/01/2032.	1
36201U AH 7	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		1,576	1,576	1,643	1,816	0	(240)	0	(240)	0	1,576	0	0	0	60	08/01/2032.	1
36209A 6R 6	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		8	8	9	9	0	(0)	0	(0)	0	8	0	0	0	1	07/01/2030.	1
36209E VR 0	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		23	23	24	26	0	(4)	0	(4)	0	23	0	0	0	1	10/01/2028.	1
36209S TU 5	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		2,757	2,757	2,875	3,026	0	(269)	0	(269)	0	2,757	0	0	0	23	06/01/2028.	1
3620A1 X7 8	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		1,517	1,517	1,567	1,592	0	(76)	0	(76)	0	1,517	0	0	0	47	06/01/2039.	1
3620A8 LU 5	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		924	924	953	966	0	(42)	0	(42)	0	924	0	0	0	25	08/01/2039.	1
3620A9 SH 5	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		3,596	3,596	3,707	3,727	0	(131)	0	(131)	0	3,596	0	0	0	115	09/01/2039.	1
3620AC 3Z 5	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		8,230	8,230	8,482	8,549	0	(319)	0	(319)	0	8,230	0	0	0	254	09/01/2039.	1
3620AC 4G 6	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		1,497	1,497	1,542	1,560	0	(63)	0	(63)	0	1,497	0	0	0	49	09/01/2039.	1
36210P UP 7	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	02/01/2029.	1
36211S XZ 5	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		730	730	761	811	0	(82)	0	(82)	0	730	0	0	0	38	11/01/2029.	1
36212J WR 3	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		106	106	107	109	0	(3)	0	(3)	0	106	0	0	0	6	08/01/2030.	1
36213D 3C 0	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		235	235	241	243	0	(7)	0	(7)	0	235	0	0	0	11	02/01/2032.	1
36213E YA 8	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		21	21	21	22	0	(1)	0	(1)	0	21	0	0	0	1	04/01/2032.	1
36213S EB 7	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		86	86	88	92	0	(6)	0	(6)	0	86	0	0	0	4	06/01/2031.	1
36213T 6Y 4	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		528	528	538	555	0	(27)	0	(27)	0	528	0	0	0	17	10/01/2031.	1
36213V R2 6	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		1,213	1,213	1,275	1,272	0	(59)	0	(59)	0	1,213	0	0	0	61	11/01/2031.	1
36213X T5 3	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		39	39	42	42	0	(2)	0	(2)	0	39	0	0	0	2	05/01/2032.	1
36220K 6H 1	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		738	738	819	759	0	(22)	0	(22)	0	738	0	0	0	34	08/01/2019.	1
36225B G7 7	GNMA 30YR PLATINUM		09/01/2018.	SCHEDULED REDEMPTION		318	318	329	346	0	(28)	0	(28)	0	318	0	0	0	16	12/01/2029.	1
36225B LL 0	GNMA 30YR PLATINUM		09/01/2018.	SCHEDULED REDEMPTION		1,505	1,505	1,557	1,641	0	(136)	0	(136)	0	1,505	0	0	0	76	12/01/2030.	1
36225B NC 8	GNMA 30YR PLATINUM		09/01/2018.	SCHEDULED REDEMPTION		76	76	78	81	0	(5)	0	(5)	0	76	0	0	0	4	05/01/2031.	1
36225B PM 4	GNMA 30YR PLATINUM		09/01/2018.	SCHEDULED REDEMPTION		737	737	759	804	0	(68)	0	(68)	0	737	0	0	0	27	09/01/2031.	1
36225B TE 8	GNMA 30YR PLATINUM		09/01/2018.	SCHEDULED REDEMPTION		3,727	3,727	3,886	4,326	0	(599)	0	(599)	0	3,727	0	0	0	127	05/01/2032.	1
36202E 3E 7	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		8,763	8,763	8,941	8,987	0	(224)	0	(224)	0	8,763	0	0	0	287	03/01/2039.	1
36202F CN 4	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		3,902	3,902	3,946	3,951	0	(49)	0	(49)	0	3,902	0	0	0	88	11/01/2039.	1
36202F DB 9	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		3,401	3,401	3,489	3,498	0	(97)	0	(97)	0	3,401	0	0	0	68	12/01/2039.	1
36202F E6 9	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		10,147	10,147	10,249	10,275	0	(128)	0	(128)	0	10,147	0	0	0	303	03/01/2040.	1
36202F EH 5	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		8,225	8,225	8,289	8,297	0	(72)	0	(72)	0	8,225	0	0	0	174	02/01/2040.	1
36202F GW 0	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		4,967	4,967	5,520	5,767	0	(799)	0	(799)	0	4,967	0	0	0	106	06/01/2040.	1

Statement as of September 30, 2018 of the **TALCOTT RESOLUTION LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36202F HY 5	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		57,789	57,789	61,753	63,170	0	(5,381)	0	(5,381)	0	57,789	0	0	0	1,355	07/01/2040.	1
36202F LP 9	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		17,927	17,927	18,772	18,969	0	(1,042)	0	(1,042)	0	17,927	0	0	0	586	10/01/2040.	1
3620AR JT 9	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		6,978	6,978	7,243	7,242	0	(264)	0	(264)	0	6,978	0	0	0	224	10/01/2040.	1
38373T NX 9	GNR_01-65		09/20/2018.	SCHEDULED REDEMPTION		21,459	21,459	21,559	21,475	0	(17)	0	(17)	0	21,459	0	0	0	347	02/20/2029.	1
38377L TS 7	GNR_10-131		09/01/2018.	SCHEDULED REDEMPTION		51,171	51,171	52,777	51,680	0	(509)	0	(509)	0	51,171	0	0	0	1,663	05/01/2040.	1
38379K U2 2	GNR_15-125 IS		07/19/2018.	MORGAN STANLEY & CO. LLC		2,137,466	0	2,625,984	2,306,151	0	(178,460)	0	(178,460)	0	2,127,691	0	9,775	9,775	275,249	07/01/2055.	1
38379K PC 6	GNR_15-68 IS		07/24/2018.	CREDIT SUISSE SECURITIES (USA) LLC		1,226,043	0	1,690,374	1,368,156	0	(102,643)	0	(102,643)	0	1,265,513	0	(39,470)	(39,470)	136,067	07/01/2057.	1
38379K QF 8	GNR_15-70 IS		07/19/2018.	PERFORMANCE TRUST CAPITAL PARTNERS,		1,686,945	0	1,616,377	1,717,746	0	(130,686)	0	(130,686)	0	1,587,060	0	99,885	99,885	206,572	12/01/2049.	1
38379K ZT 8	GNR_15-98 IS		07/19/2018.	PERFORMANCE TRUST CAPITAL PARTNERS,		9,945,548	0	11,464,057	10,001,734	0	149,331	0	149,331	0	10,151,065	0	(205,517)	(205,517)	1,098,412	04/01/2055.	1
38379Y 6P 8	GNR_16-125		09/01/2018.	SCHEDULED REDEMPTION		45,351	45,351	45,437	45,429	0	(78)	0	(78)	0	45,351	0	0	0	543	12/01/2057.	1
38379U M6 0	GNR_16-128		09/01/2018.	SCHEDULED REDEMPTION		294,288	294,288	295,529	295,461	0	(1,173)	0	(1,173)	0	294,288	0	0	0	4,639	09/01/2056.	1
38379U DM 5	GNR_16-3		09/01/2018.	SCHEDULED REDEMPTION		30,506	30,506	30,480	30,484	0	21	0	21	0	30,506	0	0	0	548	04/01/2056.	1
38379R HG 1	GNR_16-39		09/01/2018.	SCHEDULED REDEMPTION		8,535	8,535	8,565	8,558	0	(23)	0	(23)	0	8,535	0	0	0	170	01/01/2056.	1
38379R HR 7	GNR_16-39 IS		07/19/2018.	PERFORMANCE TRUST CAPITAL PARTNERS,		2,988,740	0	3,498,184	3,153,794	0	(370,089)	0	(370,089)	0	2,783,705	0	205,034	205,034	460,905	01/01/2056.	1
38379U JW 7	GNR_16-41		09/01/2018.	SCHEDULED REDEMPTION		9,030	9,030	8,996	9,003	0	27	0	27	0	9,030	0	0	0	170	06/01/2057.	1
38379U SR 8	GNR_16-64		09/01/2018.	SCHEDULED REDEMPTION		3,968	3,968	3,983	3,980	0	(12)	0	(12)	0	3,968	0	0	0	73	12/01/2057.	1
38379U SW 7	GNR_16-64 IS		07/19/2018.	PERFORMANCE TRUST CAPITAL PARTNERS,		6,185,710	0	6,959,773	6,180,054	0	(334,787)	0	(334,787)	0	5,845,267	0	340,444	340,444	565,745	12/01/2057.	1
38379U WD 4	GNR_16-86		09/01/2018.	SCHEDULED REDEMPTION		34,718	34,718	35,122	35,089	0	(371)	0	(371)	0	34,718	0	0	0	417	03/01/2058.	1
38379U ZS 8	GNR_16-96		09/01/2018.	SCHEDULED REDEMPTION		65,035	65,035	65,442	65,388	0	(353)	0	(353)	0	65,035	0	0	0	893	12/01/2057.	1
38379U XC 5	GNR_16-98		09/01/2018.	SCHEDULED REDEMPTION		24,402	24,402	24,520	24,500	0	(98)	0	(98)	0	24,402	0	0	0	270	03/01/2057.	1
38379R LJ 0	GNR_17-1		09/01/2018.	SCHEDULED REDEMPTION		22,387	22,387	21,923	21,984	0	403	0	403	0	22,387	0	0	0	407	12/01/2058.	1
38380J DK 1	GNR_17-168		09/01/2018.	SCHEDULED REDEMPTION		13,117	13,117	12,787	12,788	0	328	0	328	0	13,117	0	0	0	200	12/01/2059.	1
38380J FS 2	GNR_17-171		09/01/2018.	SCHEDULED REDEMPTION		6,803	6,803	6,634	6,634	0	169	0	169	0	6,803	0	0	0	80	09/01/2059.	1
38380J HY 7	GNR_17-181		09/01/2018.	SCHEDULED REDEMPTION		29,526	29,526	28,869	28,869	0	657	0	657	0	29,526	0	0	0	435	02/01/2059.	1
38379R MX 8	GNR_17-22		09/01/2018.	SCHEDULED REDEMPTION		141,651	141,651	138,862	139,204	0	2,447	0	2,447	0	141,651	0	0	0	2,400	12/01/2057.	1
38379R MK 6	GNR_17-23		09/01/2018.	SCHEDULED REDEMPTION		24,511	24,511	23,959	23,983	0	528	0	528	0	24,511	0	0	0	442	05/01/2059.	1
38379U 6J 0	GNR_17-24		09/01/2018.	SCHEDULED REDEMPTION		28,179	28,179	27,586	27,602	0	577	0	577	0	28,179	0	0	0	332	12/01/2056.	1
38379U 6M 3	GNR_17-28		09/01/2018.	SCHEDULED REDEMPTION		46,674	46,674	45,763	45,786	0	888	0	888	0	46,674	0	0	0	854	02/01/2057.	1
38379U 7E 0	GNR_17-30		09/01/2018.	SCHEDULED REDEMPTION		21,382	21,382	20,970	21,021	0	361	0	361	0	21,382	0	0	0	302	08/01/2058.	1
38379R QA 4	GNR_17-35		09/01/2018.	SCHEDULED REDEMPTION		14,073	14,073	13,682	13,724	0	349	0	349	0	14,073	0	0	0	251	05/01/2059.	1
38379U 7H 3	GNR_17-46		09/01/2018.	SCHEDULED REDEMPTION		18,220	18,220	17,762	17,814	0	406	0	406	0	18,220	0	0	0	324	11/01/2057.	1
38379R UK 7	GNR_17-64		09/01/2018.	SCHEDULED REDEMPTION		41,447	41,447	40,563	40,581	0	865	0	865	0	41,447	0	0	0	748	11/01/2057.	1
38379U 4D 5	GNR_17-9		09/01/2018.	SCHEDULED REDEMPTION		175,897	175,897	172,902	172,984	0	2,913	0	2,913	0	175,897	0	0	0	3,276	09/01/2056.	1
38380J VN 5	GNR_18-47		09/01/2018.	SCHEDULED REDEMPTION		21,622	21,622	20,891	0	0	731	0	731	0	21,622	0	0	0	231	09/01/2050.	1
38380J XK 9	GNR_18-50		09/01/2018.	SCHEDULED REDEMPTION		60,232	60,232	58,247	0	0	1,986	0	1,986	0	60,232	0	0	0	476	06/01/2058.	1
83162C SK 0	SBAP_09-20C		09/01/2018.	SCHEDULED REDEMPTION		64,158	64,158	69,742	67,411	0	(3,254)	0	(3,254)	0	64,158	0	0	0	1,520	03/01/2029.	1FE
83162C TB 9	SBAP_10-20B		08/01/2018.	SCHEDULED REDEMPTION		25,371	25,371	25,956	25,766	0	(395)	0	(395)	0	25,371	0	0	0	1,073	02/01/2030.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83162C WB 5	SBAP_14-20B	..	08/01/2018.	SCHEDULED REDEMPTION		13,808	13,808	13,808	13,808	0	0	0	0	0	13,808	0	0	0	462	02/01/2034.	1FE
83162C WK 5	SBAP_14-20G	..	07/01/2018.	SCHEDULED REDEMPTION		695,980	695,980	704,408	702,625	0	(6,645)	0	(6,645)	0	695,980	0	0	0	21,729	07/01/2034.	1FE
83162C WL 3	SBAP_14-20H	..	08/01/2018.	SCHEDULED REDEMPTION		141,472	141,472	143,207	142,934	0	(1,463)	0	(1,463)	0	141,472	0	0	0	4,320	08/01/2034.	1FE
83162C WX 7	SBAP_15-20C	..	09/01/2018.	SCHEDULED REDEMPTION		213,426	213,426	213,515	213,501	0	(75)	0	(75)	0	213,426	0	0	0	5,924	03/01/2035.	1FE
83162C XE 8	SBAP_15-20H	..	08/01/2018.	SCHEDULED REDEMPTION		455,932	455,932	456,579	456,469	0	(536)	0	(536)	0	455,932	0	0	0	13,353	08/01/2035.	1FE
83162C XP 3	SBAP_16-20B	..	08/01/2018.	SCHEDULED REDEMPTION		265,285	265,285	265,285	265,285	0	0	0	0	0	265,285	0	0	0	6,220	02/01/2036.	1FE
83162C XR 9	SBAP_16-20C	..	09/01/2018.	SCHEDULED REDEMPTION		311,363	311,363	311,363	311,363	0	0	0	0	0	311,363	0	0	0	8,147	03/01/2036.	1FE
83162C XY 4	SBAP_16-20H	..	08/01/2018.	SCHEDULED REDEMPTION		465,168	465,168	465,168	465,168	0	0	0	0	0	465,168	0	0	0	9,719	08/01/2036.	1FE
83162C YG 2	SBAP_17-20A	..	07/01/2018.	SCHEDULED REDEMPTION		23,439	23,439	23,439	23,439	0	0	0	0	0	23,439	0	0	0	667	01/01/2037.	1FE
83162C YH 0	SBAP_17-20B	..	08/01/2018.	SCHEDULED REDEMPTION		43,870	43,870	43,870	43,870	0	0	0	0	0	43,870	0	0	0	1,241	02/01/2037.	1FE
912810 RG 5	TREASURY BOND	..	07/12/2018.	HSBC SECURITIES (USA) INC.		5,383,984	5,000,000	4,920,898	4,926,543	0	917	0	917	0	4,927,460	0	456,524	456,524	111,430	05/15/2044.	1
912810 RN 0	TREASURY BOND	..	07/19/2018.	HSBC SECURITIES (USA) INC.		658,092	670,000	672,827	672,681	0	(36)	0	(36)	0	672,645	0	(14,553)	(14,553)	18,092	08/15/2045.	1
912810 RV 2	TREASURY BOND	..	07/25/2018.	Various		1,670,153	1,680,000	1,655,834	1,656,223	0	287	0	287	0	1,656,511	0	13,642	13,642	47,470	02/15/2047.	1
912810 RX 8	TREASURY BOND	..	07/19/2018.	BARCLAYS CAPITAL INC.		1,457,477	1,450,000	1,471,070	1,470,861	0	(254)	0	(254)	0	1,470,606	0	(13,130)	(13,130)	30,024	05/15/2047.	1
912810 RZ 3	TREASURY BOND	..	07/19/2018.	Various		43,631,152	45,500,000	45,330,422	19,501,952	0	1,978	0	1,978	0	45,332,400	0	(1,701,248)	(1,701,248)	842,711	11/15/2047.	1
912810 SA 7	TREASURY BOND	..	08/17/2018.	Various		13,593,820	13,540,000	13,450,488	0	0	346	0	346	0	13,450,833	0	142,986	142,986	183,275	02/15/2048.	1
912810 SC 3	TREASURY BOND	..	08/17/2018.	Various		76,384,257	75,600,000	76,236,267	0	0	(541)	0	(541)	0	76,235,727	0	148,531	148,531	546,051	05/15/2048.	1
912828 4L 1	TREASURY NOTE	..	09/24/2018.	Various		3,977,637	4,000,000	3,979,844	0	0	1,249	0	1,249	0	3,981,093	0	(3,456)	(3,456)	40,577	04/30/2023.	1
912828 4N 7	TREASURY NOTE	..	08/15/2018.	SG AMERICAS, LLC.		3,300,773	3,300,000	3,270,094	0	0	122	0	122	0	3,270,216	0	30,558	30,558	23,977	05/15/2028.	1
912828 4R 8	TREASURY NOTE	..	08/15/2018.	SG AMERICAS, LLC.		1,004,141	1,000,000	997,414	0	0	57	0	57	0	997,471	0	6,670	6,670	6,049	05/31/2025.	1
912828 XY 1	TREASURY NOTE	..	09/24/2018.	SG AMERICAS, LLC.		51,054,633	51,300,000	51,206,777	0	0	7,722	0	7,722	0	51,214,499	0	(159,866)	(159,866)	266,413	06/30/2020.	1
912828 Y2 0	TREASURY NOTE	..	08/14/2018.	Various		39,904,820	40,000,000	39,890,625	0	0	630	0	630	0	39,891,255	0	13,565	13,565	84,029	07/15/2021.	1
0599999.	Total - Bonds - U.S. Government					270,384,494	247,233,104	275,144,509	57,081,910	0	(966,905)	0	(966,905)	0	271,054,120	0	(669,627)	(669,627)	5,043,981	XXX	XXX
Bonds - All Other Government																					
135087 B8 6	CANADA (GOVERNMENT OF)	B	08/27/2018.	BMO CAPITAL MARKETS CORP.		1,228,100	1,156,337	1,238,835	414,983	0	(2,669)	0	(2,669)	14,354	1,230,364	(71,983)	(2,264)	(74,247)	20,252	03/01/2019.	1FE
195325 BR 5	COLOMBIA (REPUBLIC OF)	D	09/12/2018.	SANTANDER INVESTMENT SECURITIES INC		428,000	400,000	439,678	438,937	0	(543)	0	(543)	0	438,395	0	(10,395)	(10,395)	23,625	02/26/2044.	2FE
P3772N HK 1	COLOMBIA (REPUBLIC OF)	D	09/12/2018.	HSBC SECURITIES (USA) INC.		949,000	1,000,000	971,500	977,093	0	2,879	0	2,879	0	979,972	0	(30,972)	(30,972)	26,177	03/15/2023.	2FE
219868 BW 5	CORPORACION ANDINA DE FOMENTO.	D	08/10/2018.	HSBC SECURITIES (USA) INC.		131,056	132,000	131,988	131,995	0	2	0	2	0	131,997	0	(941)	(941)	2,009	05/10/2019.	1FE
P31389 AY 8	CORPORACION FINANCIERA DE DESARROL	D	09/17/2018.	BANC OF AMERICA SECURITIES LLC		1,226,400	1,200,000	1,261,600	1,249,719	0	(8,164)	0	(8,164)	0	1,241,556	0	(15,156)	(15,156)	63,492	02/08/2022.	2FE
279158 AJ 8	ECOPETROL SA	D	08/14/2018.	JP MORGAN SECURITIES LLC.		96,600	100,000	95,070	95,097	0	44	0	44	0	95,140	0	1,460	1,460	4,210	05/28/2045.	2FE
Y23874 GR 8	EXPORT-IMPORT BANK OF INDIA	D	08/14/2018.	MORGAN STANLEY & CO. LLC.		796,040	800,000	812,616	0	0	(1,071)	0	(1,071)	0	811,545	0	(15,505)	(15,505)	18,844	01/14/2023.	2FE
445545 AD 8	HUNGARY (REPUBLIC OF)	D	09/17/2018.	MARKET AXESS TRADING PLATFORM		31,256	30,000	31,612	30,751	0	(251)	0	(251)	0	30,500	0	755	755	2,135	01/29/2020.	2FE
445545 AE 6	HUNGARY (REPUBLIC OF)	D	09/27/2018.	BNP PARIBAS SECURITIES CORP		3,960,796	3,710,000	4,288,863	4,137,269	0	(95,498)	0	(95,498)	0	4,041,772	0	(80,976)	(80,976)	237,826	03/29/2021.	2FE
Y20721 BS 7	INDONESIA (REPUBLIC OF)	D	09/13/2018.	GOLDMAN SACHS & CO LLC.		595,200	600,000	600,850	0	0	(102)	0	(102)	0	600,748	0	(5,548)	(5,548)	11,655	01/08/2022.	2FE
486661 AF 8	KAZAKHSTAN (REPUBLIC OF)	D	08/09/2018.	MARKET AXESS TRADING PLATFORM		608,976	600,000	593,040	593,113	0	78	0	78	0	593,191	0	15,785	15,785	24,294	10/14/2044.	2FE
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO	D	07/12/2018.	HSBC SECURITIES (USA) INC.		574,320	600,000	575,728	0	0	610	0	610	0	576,338	0	(2,018)	(2,018)	11,563	01/11/2028.	2FE
71654Q BE 1	PETROLEOS MEXICANOS	D	09/28/2018.	HSBC SECURITIES (USA) INC.		16,990	20,000	20,540	20,502	0	(7)	0	(7)	0	20,496	0	(3,506)	(3,506)	840	06/27/2044.	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
71654Q CC 4	PETROLEOS MEXICANOS	D	09/27/2018.	MARKET AXESS TRADING PLATFORM		52,935	55,000	55,673	55,666	0	(6)	0	(6)	0	55,661	0	(2,726)	(2,726)	3,816	09/21/2047.	2FE
71654Q CG 5	PETROLEOS MEXICANOS	D	09/28/2018.	JP MORGAN SECURITIES LLC		204,500	200,000	201,815	0	0	(81)	0	(81)	0	201,735	0	2,765	2,765	7,186	03/13/2027.	2FE
857524 AA 0	POLAND (REPUBLIC OF)	D	09/26/2018.	MARKET AXESS TRADING PLATFORM		835,888	800,000	900,000	860,532	0	(13,111)	0	(13,111)	0	847,420	0	(11,532)	(11,532)	38,381	04/21/2021.	1FE
857524 AB 8	POLAND (REPUBLIC OF)	D	09/27/2018.	JP MORGAN SECURITIES LLC		842,000	800,000	890,000	883,027	0	(14,115)	0	(14,115)	0	868,912	0	(26,912)	(26,912)	40,889	03/23/2022.	1FE
77586R AC 4	ROMANIA (REPUBLIC OF)	D	08/08/2018.	GOLDMAN SACHS & CO LLC		608,175	530,000	624,738	622,834	0	(1,092)	0	(1,092)	0	621,742	0	(13,567)	(13,567)	34,086	01/22/2044.	2FE
77586T AA 4	ROMANIA (REPUBLIC OF)	D	08/08/2018.	CITIGROUP GLOBAL MARKETS, INC		109,500	100,000	115,125	112,140	0	(1,691)	0	(1,691)	0	110,449	0	(949)	(949)	6,806	02/07/2022.	2FE
836205 AU 8	SOUTH AFRICA (REPUBLIC OF)	D	07/20/2018.	BANC OF AMERICA SECURITIES LLC		1,102,500	1,200,000	1,126,000	0	0	1,835	0	1,835	0	1,127,835	0	(25,335)	(25,335)	31,820	10/12/2028.	3FE
836205 AW 4	SOUTH AFRICA (REPUBLIC OF)	D	07/20/2018.	HSBC SECURITIES (USA) INC		193,500	200,000	191,900	0	0	130	0	130	0	192,030	0	1,470	1,470	3,153	09/27/2027.	3FE
1099999.	Total - Bonds - All Other Government					14,591,732	14,233,337	15,167,170	10,623,660	0	(132,820)	0	(132,820)	14,354	14,817,799	(71,983)	(226,067)	(298,050)	613,059	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
30711X AA 2	CAS_13-C01	..	09/25/2018.	SCHEDULED REDEMPTION		391,880	391,880	395,700	394,470	0	(2,590)	0	(2,590)	0	391,880	0	0	0	7,393	10/25/2023.	1
30711X AC 8	CAS_14-C01	..	09/25/2018.	SCHEDULED REDEMPTION		168,850	168,850	168,850	168,850	0	0	0	0	0	168,850	0	0	0	3,588	01/25/2024.	1
30711X AE 4	CAS_14-C02	..	07/18/2018.	BARCLAYS CAPITAL INC		1,023,082	1,020,650	1,020,650	1,020,650	0	0	0	0	0	1,020,650	0	2,432	2,432	14,828	05/25/2024.	1
312963 J6 9	FGOLD 15YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,107	1,107	1,105	1,107	0	0	0	0	0	1,107	0	0	0	26	12/01/2018.	1
312963 P5 4	FGOLD 15YR	..	09/01/2018.	SCHEDULED REDEMPTION		724	724	723	724	0	0	0	0	0	724	0	0	0	17	12/01/2018.	1
3128FY 5N 1	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,309	1,309	1,344	1,347	0	(38)	0	(38)	0	1,309	0	0	0	45	04/01/2028.	1
31292G TN 6	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		400	400	407	407	0	(7)	0	(7)	0	400	0	0	0	17	10/01/2027.	1
31292G Y5 9	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	03/01/2029.	1
31292H 4H 4	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		13,401	13,401	13,260	13,254	0	148	0	148	0	13,401	0	0	0	478	12/01/2033.	1
31296P TL 6	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		391	391	393	393	0	(3)	0	(3)	0	391	0	0	0	16	10/01/2033.	1
31298F 2A 9	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		51	51	50	50	0	1	0	1	0	51	0	0	0	2	01/01/2031.	1
31298F JL 7	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		53	53	53	53	0	0	0	0	0	53	0	0	0	2	01/01/2031.	1
3132GG A7 0	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,938	2,938	3,058	3,057	0	(119)	0	(119)	0	2,938	0	0	0	88	08/01/2041.	1
3132GG BD 6	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		372	372	387	386	0	(14)	0	(14)	0	372	0	0	0	11	08/01/2041.	1
3132GG BZ 7	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		4,526	4,526	4,710	4,723	0	(197)	0	(197)	0	4,526	0	0	0	134	08/01/2041.	1
3132GJ EE 5	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		166	166	172	173	0	(8)	0	(8)	0	166	0	0	0	5	09/01/2041.	1
3132GJ MJ 5	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		3,636	3,636	3,784	3,803	0	(167)	0	(167)	0	3,636	0	0	0	109	09/01/2041.	1
3132GJ QQ 5	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		3,323	3,323	3,458	3,460	0	(138)	0	(138)	0	3,323	0	0	0	89	09/01/2041.	1
3132GK BW 5	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,972	1,972	2,048	2,058	0	(85)	0	(85)	0	1,972	0	0	0	59	10/01/2041.	1
3132GK DE 3	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		7,459	7,459	7,746	7,744	0	(285)	0	(285)	0	7,459	0	0	0	211	10/01/2041.	1
3132GK DR 4	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		3,813	3,813	3,968	3,950	0	(138)	0	(138)	0	3,813	0	0	0	103	10/01/2041.	1
3132GK EN 2	FGOLD 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		15,260	15,260	15,882	15,818	0	(558)	0	(558)	0	15,260	0	0	0	444	10/01/2041.	1
31283H QX 6	FGOLD 30YR GIANT	..	09/01/2018.	SCHEDULED REDEMPTION		584	584	604	609	0	(24)	0	(24)	0	584	0	0	0	18	03/01/2032.	1
31283H X8 3	FGOLD 30YR GIANT	..	09/01/2018.	SCHEDULED REDEMPTION		928	928	965	983	0	(54)	0	(54)	0	928	0	0	0	28	08/01/2033.	1
3128M7 BX 3	FGOLD 30YR GIANT	..	09/01/2018.	SCHEDULED REDEMPTION		822	822	874	880	0	(57)	0	(57)	0	822	0	0	0	36	12/01/2038.	1
312903 NH 6	FHLMC_121	..	09/15/2018.	SCHEDULED REDEMPTION		4	4	20	0	0	4	0	4	0	4	0	0	0	19	02/13/2021.	1
312910 ZD 7	FHLMC_1306	..	09/01/2018.	SCHEDULED REDEMPTION		7	7	199	61	0	(54)	0	(54)	0	7	0	0	0	31	06/01/2022.	1
31394J WW 3	FHLMC_2680	..	09/15/2018.	SCHEDULED REDEMPTION		24,943	24,943	24,990	24,955	0	(11)	0	(11)	0	24,943	0	0	0	418	10/15/2022.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137BM JZ 0	FHMS_KF13	..	09/25/2018.	SCHEDULED REDEMPTION		308,393	308,393	308,393	308,393	0	0	0	0	0	308,393	0	0	0	2,932	11/25/2025.	1
31362J UN 3	FN 6/12 11TH COFI ARM	..	09/01/2018.	SCHEDULED REDEMPTION		304	304	296	299	0	5	0	5	0	304	0	0	0	6	06/01/2028.	1
3136AV 6R 5	FNGT_17-T1	..	08/01/2018.	SCHEDULED REDEMPTION		631	631	631	631	0	0	0	0	0	631	0	0	0	14	06/01/2027.	1
31418P 6N 0	FNMA 15YR	..	09/01/2018.	SCHEDULED REDEMPTION		4,006	4,006	4,105	4,099	0	(93)	0	(93)	0	4,006	0	0	0	116	03/01/2025.	1
31418T XF 9	FNMA 15YR	..	09/11/2018.	Various		24,641	24,082	25,394	25,311	0	(217)	0	(217)	0	25,095	0	(454)	(454)	812	05/01/2025.	1
31418U 2M 5	FNMA 15YR	..	09/11/2018.	Various		180,691	176,160	184,578	184,142	0	(899)	0	(899)	0	183,243	0	(2,552)	(2,552)	6,123	06/01/2025.	1
31419A BJ 5	FNMA 15YR	..	09/01/2018.	SCHEDULED REDEMPTION		5,702	5,702	6,081	6,031	0	(329)	0	(329)	0	5,702	0	0	0	205	06/01/2025.	1
31419A HL 4	FNMA 15YR	..	09/11/2018.	Various		166,282	162,075	169,184	168,628	0	(632)	0	(632)	0	167,996	0	(1,714)	(1,714)	5,643	08/01/2025.	1
31371H VJ 4	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/01/2029.	1
31371L CD 9	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		447	447	462	464	0	(17)	0	(17)	0	447	0	0	0	15	09/01/2033.	1
31371L DH 9	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		6,663	6,663	6,703	6,705	0	(42)	0	(42)	0	6,663	0	0	0	263	10/01/2033.	1
31383J WE 6	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		16	16	16	16	0	0	0	0	0	16	0	0	0	1	07/01/2029.	1
31383M QB 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		512	512	518	518	0	(7)	0	(7)	0	512	0	0	0	25	12/01/2028.	1
31383Q FC 3	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		213	213	213	213	0	0	0	0	0	213	0	0	0	11	08/01/2029.	1
31383S W5 5	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		143	143	143	143	0	0	0	0	0	143	0	0	0	8	10/01/2029.	1
31386M ZB 9	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,885	1,885	1,918	1,932	0	(48)	0	(48)	0	1,885	0	0	0	84	10/01/2030.	1
3138A2 BL 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,117	2,117	2,206	2,202	0	(86)	0	(86)	0	2,117	0	0	0	61	12/01/2040.	1
3138AK SA 8	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,257	1,257	1,310	1,325	0	(69)	0	(69)	0	1,257	0	0	0	37	08/01/2041.	1
3138AR X3 3	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		6,292	6,292	6,557	6,543	0	(251)	0	(251)	0	6,292	0	0	0	178	09/01/2041.	1
3138AS RZ 7	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		178,304	178,304	185,617	185,241	0	(6,937)	0	(6,937)	0	178,304	0	0	0	5,227	09/01/2041.	1
3138EG EW 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		6,146	6,146	6,404	6,404	0	(258)	0	(258)	0	6,146	0	0	0	177	11/01/2040.	1
31390B WE 4	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,337	1,337	1,416	1,412	0	(75)	0	(75)	0	1,337	0	0	0	68	04/01/2032.	1
31390P GK 7	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,153	1,153	1,206	1,270	0	(117)	0	(117)	0	1,153	0	0	0	31	08/01/2032.	1
31391W 5H 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		385	385	397	401	0	(16)	0	(16)	0	385	0	0	0	13	04/01/2033.	1
31400J SJ 9	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		195	195	202	204	0	(8)	0	(8)	0	195	0	0	0	5	02/01/2033.	1
31401B 4L 6	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		557	557	561	561	0	(4)	0	(4)	0	557	0	0	0	19	05/01/2033.	1
31401B NS 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,351	1,351	1,360	1,362	0	(11)	0	(11)	0	1,351	0	0	0	52	04/01/2033.	1
31402C PL 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		16,089	16,089	16,917	17,015	0	(926)	0	(926)	0	16,089	0	0	0	563	11/01/2033.	1
31402C U6 7	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		731	731	755	760	0	(29)	0	(29)	0	731	0	0	0	24	03/01/2034.	1
31402E AQ 1	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		198	198	205	208	0	(10)	0	(10)	0	198	0	0	0	6	07/01/2033.	1
31403F JW 5	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		5,659	5,659	5,688	5,689	0	(30)	0	(30)	0	5,659	0	0	0	224	10/01/2033.	1
31404B SQ 6	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,243	1,243	1,322	1,321	0	(78)	0	(78)	0	1,243	0	0	0	49	02/01/2034.	1
31405A U9 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,012	2,012	1,980	1,977	0	35	0	35	0	2,012	0	0	0	76	06/01/2034.	1
31406A 6Y 3	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		518	518	525	528	0	(10)	0	(10)	0	518	0	0	0	21	12/01/2034.	1
31406D EL 6	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		76	76	77	78	0	(1)	0	(1)	0	76	0	0	0	2	12/01/2034.	1
31410G RA 3	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		9,300	9,300	10,041	10,776	0	(1,476)	0	(1,476)	0	9,300	0	0	0	438	12/01/2037.	1
31412N SL 1	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		393	393	420	420	0	(28)	0	(28)	0	393	0	0	0	17	12/01/2038.	1
31413U TQ 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,566	2,566	2,702	2,707	0	(141)	0	(141)	0	2,566	0	0	0	104	12/01/2037.	1
31415Q P9 1	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		36,941	36,941	40,422	41,310	0	(4,369)	0	(4,369)	0	36,941	0	0	0	948	01/01/2038.	1
31416B VH 8	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		338	338	349	352	0	(15)	0	(15)	0	338	0	0	0	11	12/01/2034.	1
31418M A2 8	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		3,001	3,001	3,145	3,163	0	(162)	0	(162)	0	3,001	0	0	0	119	08/01/2037.	1
31418M PU 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		16,782	16,782	17,970	18,588	0	(1,806)	0	(1,806)	0	16,782	0	0	0	723	03/01/2037.	1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31419A VB 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		11,734	11,734	12,779	13,341	0	(1,606)	0	(1,606)	0	11,734	0	0	0	466	04/01/2037.	1
3138EL 5M 1	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		528,203	528,203	564,517	563,367	0	(35,164)	0	(35,164)	0	528,203	0	0	0	13,174	11/01/2043.	1
3138EM HU 8	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		34,816	34,816	37,168	37,039	0	(2,224)	0	(2,224)	0	34,816	0	0	0	1,126	01/01/2044.	1
3138ER NP 1	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		191,600	191,600	191,660	191,660	0	(59)	0	(59)	0	191,600	0	0	0	3,144	10/01/2046.	1
3138W9 VJ 6	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		147,413	147,413	157,548	156,980	0	(9,567)	0	(9,567)	0	147,413	0	0	0	4,278	10/01/2043.	1
3138WA N5 2	FNMA 30YR	..	09/11/2018.	Various		12,472,489	12,210,903	12,696,490	12,677,348	0	20,715	0	20,715	0	12,698,063	0	(225,574)	(225,574)	378,637	12/01/2043.	1
3138WA SP 3	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		23,363	23,363	24,126	24,107	0	(744)	0	(744)	0	23,363	0	0	0	539	01/01/2044.	1
3138WJ AU 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		57,030	57,030	57,012	57,012	0	18	0	18	0	57,030	0	0	0	913	10/01/2046.	1
3138WK NT 8	FNMA 30YR	..	09/11/2018.	Various		6,608,169	6,872,892	6,870,745	6,870,759	0	78	0	78	0	6,870,837	0	(262,668)	(262,668)	160,902	04/01/2047.	1
3138X0 PT 9	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		60,511	60,511	62,889	62,760	0	(2,249)	0	(2,249)	0	60,511	0	0	0	1,170	07/01/2043.	1
3138X1 UK 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		110,313	110,313	116,863	115,939	0	(5,626)	0	(5,626)	0	110,313	0	0	0	2,866	08/01/2043.	1
3138XB XY 5	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		287,281	287,281	307,032	306,217	0	(18,936)	0	(18,936)	0	287,281	0	0	0	7,757	12/01/2043.	1
3138XF C4 5	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		488	488	510	506	0	(19)	0	(19)	0	488	0	0	0	14	04/01/2044.	1
3138XQ VJ 7	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		87,279	87,279	89,733	89,684	0	(2,406)	0	(2,406)	0	87,279	0	0	0	1,954	07/01/2044.	1
3138XS EJ 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		107,569	107,569	110,594	110,317	0	(2,749)	0	(2,749)	0	107,569	0	0	0	2,451	07/01/2044.	1
3138Y5 WF 9	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		11,042	11,042	11,827	11,909	0	(866)	0	(866)	0	11,042	0	0	0	328	12/01/2044.	1
31402R UN 7	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		20,131	20,131	21,344	22,042	0	(1,911)	0	(1,911)	0	20,131	0	0	0	802	02/01/2035.	1
31410L VC 3	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		161,759	161,759	162,694	162,681	0	(922)	0	(922)	0	161,759	0	0	0	3,526	01/01/2047.	1
31413L 2G 3	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		72	72	73	73	0	(1)	0	(1)	0	72	0	0	0	2	09/01/2037.	1
31359S JT 8	FNMA_01-5	..	09/01/2018.	SCHEDULED REDEMPTION		2,192	2,192	2,216	2,213	0	(21)	0	(21)	0	2,192	0	0	0	111	03/01/2031.	1
313921 A5 7	FNMA_01-65	..	09/25/2018.	SCHEDULED REDEMPTION		6,738	6,738	6,751	6,832	0	(94)	0	(94)	0	6,738	0	0	0	70	11/25/2031.	1
31392D WQ 1	FNMA_02-51	..	09/25/2018.	SCHEDULED REDEMPTION		6,906	6,906	6,917	6,910	0	(4)	0	(4)	0	6,906	0	0	0	117	08/25/2032.	1
31396V NH 7	FNMA_07-26	..	09/01/2018.	SCHEDULED REDEMPTION		697,406	697,406	633,293	662,525	0	34,881	0	34,881	0	697,406	0	0	0	17,515	04/01/2037.	1
31396W G5 9	FNMA_07-65	..	09/01/2018.	SCHEDULED REDEMPTION		290,016	290,016	262,039	274,983	0	15,033	0	15,033	0	290,016	0	0	0	11,647	07/01/2037.	1
31397L TB 5	FNMA_08-49	..	09/01/2018.	SCHEDULED REDEMPTION		8,385	8,385	8,826	8,948	0	(563)	0	(563)	0	8,385	0	0	0	302	04/01/2038.	1
313603 BF 8	FNMA_89-77	..	09/01/2018.	SCHEDULED REDEMPTION		251	251	229	248	0	2	0	2	0	251	0	0	0	16	11/01/2019.	1
313603 B4 3	FNMA_90-18	..	09/01/2018.	SCHEDULED REDEMPTION		728	728	646	720	0	9	0	9	0	728	0	0	0	37	03/01/2020.	1
581760 AV 7	MCLAREN HEALTH CARE CORP	..	09/19/2018.	RBC CAPITAL MARKETS, LLC		3,476,655	3,510,000	3,510,000	0	0	0	0	0	0	3,510,000	0	(33,345)	(33,345)	23,948	05/15/2048.	1FE
645913 AA 2	NJ ST EDA PENSION	..	07/19/2018.	MORGAN STANLEY & CO. LLC		5,777,325	4,755,000	5,831,484	5,797,569	0	(40,329)	0	(40,329)	0	5,757,239	0	20,086	20,086	331,483	02/15/2029.	2FE
3137G0 AA 7	STACR_13-DN1	..	09/25/2018.	SCHEDULED REDEMPTION		42,432	42,432	43,772	43,374	0	(942)	0	(942)	0	42,432	0	0	0	1,586	07/25/2023.	1
3137G0 AL 3	STACR_14-DN1	..	09/25/2018.	SCHEDULED REDEMPTION		545,510	545,510	545,139	545,224	0	286	0	286	0	545,510	0	0	0	16,124	02/25/2024.	1
3137G0 ET 2	STACR_15-DNA1	..	07/18/2018.	NOMURA SECURITIES INTERNATIONAL INC		594,151	583,708	580,334	580,759	0	139	0	139	0	580,898	0	13,253	13,253	12,146	10/25/2027.	1
3137G0 FT 1	STACR_15-DNA2	..	09/25/2018.	SCHEDULED REDEMPTION		245,861	245,861	245,861	245,861	0	0	0	0	0	245,861	0	0	0	7,981	12/25/2027.	1
3137G0 GT 0	STACR_15-DNA3	..	09/25/2018.	SCHEDULED REDEMPTION		382,994	382,994	382,948	382,954	0	40	0	40	0	382,994	0	0	0	13,171	04/25/2028.	1
85434V AA 6	STANFORD HEALTH CARE	..	08/08/2018.	RAYMOND JAMES & ASSOCIATES, INC.		11,992,236	12,610,000	12,610,000	0	0	0	0	0	0	12,610,000	0	(617,764)	(617,764)	269,849	11/15/2048.	1FE
91412G XY 6	UNIVERSITY CALIF REVS FOR PREV	..	07/19/2018.	MORGAN STANLEY & CO. LLC		3,382,084	3,320,000	3,320,000	3,320,000	0	0	0	0	0	3,320,000	0	62,084	62,084	94,481	05/15/2045.	1FE
95648X AM 7	WEST VIRGINIA ECON DEV LOTTERY TXB	..	07/02/2018.	CALL TRANSACTION		1,215,000	1,215,000	1,215,000	1,215,000	0	0	0	0	0	1,215,000	0	0	0	65,246	07/01/2020.	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						52,255,614	51,803,280	53,394,861	37,261,179	0	(79,349)	0	(79,349)	0	53,301,830	0	(1,046,216)	(1,046,216)	1,503,544	XXX	XXX

Bonds - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
68245X AC 3	1011778 BC UNLIMITED LIABILITY CO	A	09/25/2018.	Various		1,433,909	1,505,000	1,493,800	639,639	0	772	0	772	0	1,494,406	0	(60,497)	(60,497)	52,855	05/15/2024.	4FE
00764M EM 5	AABST_05-1	..	07/18/2018.	MESIROW FINANCIAL INC		1,501,254	1,519,536	1,440,710	1,482,143	0	6,409	0	6,409	0	1,488,551	0	12,702	12,702	18,917	03/25/2035.	1FM
00764M GF 8	AABST_05-4	..	07/25/2018.	SCHEDULED REDEMPTION		66,265	66,265	64,942	66,057	0	208	0	208	0	66,265	0	0	0	317	10/25/2035.	1FM
00287Y AR 0	ABBVIE INC	..	09/20/2018.	Various		4,602,199	4,775,000	4,676,001	4,683,158	0	2,399	0	2,399	0	4,685,558	0	(83,358)	(83,358)	185,031	05/14/2035.	2FE
04542B KS 0	ABFC_05-HE1	..	09/25/2018.	SCHEDULED REDEMPTION		86,041	86,041	83,594	84,442	0	1,599	0	1,599	0	86,041	0	0	0	1,556	03/25/2035.	1FM
00841L AV 8	ABMT_14-3	..	09/01/2018.	SCHEDULED REDEMPTION		2,588	2,588	2,572	2,573	0	15	0	15	0	2,588	0	0	0	72	11/01/2044.	1FM
00841X BJ 8	ABMT_15-2	..	09/01/2018.	SCHEDULED REDEMPTION		8,401	8,401	7,764	7,808	0	593	0	593	0	8,401	0	0	0	148	03/01/2045.	1FM
00842A AD 1	ABMT_15-4	..	09/01/2018.	SCHEDULED REDEMPTION		225,852	225,852	226,170	226,089	0	(237)	0	(237)	0	225,852	0	0	0	5,768	06/01/2045.	1FM
04541G KD 3	ABSHE_04-HE4	..	09/25/2018.	SCHEDULED REDEMPTION		4,127	4,127	4,027	4,096	0	31	0	31	0	4,127	0	0	0	86	06/25/2034.	1FM
04541G SK 9	ABSHE_05-HE5	..	09/25/2018.	SCHEDULED REDEMPTION		30,606	30,606	28,999	29,526	0	1,080	0	1,080	0	30,606	0	0	0	568	06/25/2035.	1FM
04541G TM 4	ABSHE_05-HE6	..	09/25/2018.	SCHEDULED REDEMPTION		73,951	73,951	71,740	73,349	0	602	0	602	0	73,951	0	0	0	1,440	07/25/2035.	1FM
004375 DU 2	ACCR_05-3	..	09/25/2018.	SCHEDULED REDEMPTION		218,896	218,896	207,062	217,353	0	1,543	0	1,543	0	218,896	0	0	0	3,960	09/25/2035.	1FM
004375 DV 0	ACCR_05-3	..	07/18/2018.	WELLS FARGO ADVISORS, LLC		1,386,219	1,400,000	1,270,500	1,325,984	0	15,060	0	15,060	0	1,341,045	0	45,174	45,174	18,266	09/25/2035.	1FM
00432C CJ 8	ACCSS_05-A	..	07/25/2018.	SCHEDULED REDEMPTION		760,767	760,767	734,093	760,767	0	0	0	0	0	760,767	0	0	0	12,823	07/25/2034.	1FE
004421 MF 7	ACE_05-HE2	..	09/25/2018.	SCHEDULED REDEMPTION		125,432	125,432	121,995	123,994	0	1,438	0	1,438	0	125,432	0	0	0	2,223	04/25/2035.	1FM
004421 PS 6	ACE_05-HE4	..	09/25/2018.	SCHEDULED REDEMPTION		140,741	140,741	134,848	138,338	0	2,403	0	2,403	0	140,741	0	0	0	2,445	07/25/2035.	1FM
00101J AF 3	ADT CORP	..	09/27/2018.	SUSQUEHANNA FINANCIAL GROUP, LLLP		189,940	200,000	189,750	0	0	122	0	122	0	189,872	0	68	68	1,478	07/15/2022.	3FE
00130H BW 4	AES CORP	..	09/25/2018.	BANC OF AMERICA SECURITIES LLC		459,675	450,000	464,625	0	0	(1,214)	0	(1,214)	0	463,411	0	(3,736)	(3,736)	16,995	04/15/2025.	3FE
02660T GN 7	AHM_05-4A	..	09/25/2018.	SCHEDULED REDEMPTION		30,314	30,314	24,706	24,774	0	5,540	0	5,540	0	30,314	0	0	0	549	11/25/2045.	1FM
001546 AT 7	AK STEEL CORPORATION	..	09/25/2018.	Various		805,795	769,000	835,505	825,374	0	(10,556)	0	(10,556)	0	814,818	0	(9,023)	(9,023)	61,268	07/15/2023.	4FE
01749G AL 2	ALLEGRO CLO I LTD ALLEG_13-1A - ABS	C	09/07/2018.	RBC CAPITAL MARKETS, LLC		15,015,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	15,000	15,000	467,673	01/30/2026.	1FE
019736 AE 7	ALLISON TRANSMISSION HOLDINGS INC	..	09/27/2018.	Various		709,599	750,000	752,944	752,886	0	(234)	0	(234)	0	752,652	0	(43,053)	(43,053)	29,275	10/01/2027.	3FE
02007J AA 5	ALLYA_18-3	..	09/17/2018.	SCHEDULED REDEMPTION		3,693,573	3,693,573	3,693,573	0	0	0	0	0	0	3,693,573	0	0	0	17,436	07/15/2019.	1FE
02155F AC 9	ALTICE US FINANCE I CORP	..	09/24/2018.	GOLDMAN SACHS & CO LLC		416,850	420,000	430,690	413,991	0	(991)	0	(991)	0	428,580	0	(11,730)	(11,730)	19,516	05/15/2026.	3FE
00164V AE 3	AMC NETWORKS INC	..	09/27/2018.	Various		757,388	790,000	784,615	565,768	0	(124)	0	(124)	0	784,299	0	(26,912)	(26,912)	35,918	08/01/2025.	3FE
03065L AG 4	AMCAR_15-2	..	07/17/2018.	WELLS FARGO ADVISORS, LLC		2,156,372	2,160,000	2,159,417	2,159,767	0	75	0	75	0	2,159,842	0	(3,470)	(3,470)	39,780	06/08/2021.	1FE
03065F AG 7	AMCAR_17-1	..	07/17/2018.	HSBC SECURITIES (USA) INC		1,072,624	1,085,000	1,084,902	1,084,921	0	11	0	11	0	1,084,932	0	(12,308)	(12,308)	19,905	01/18/2023.	2AM
02406P AY 6	AMERICAN AXLE & MANUFACTURING INC	..	09/25/2018.	MARKET AXESS TRADING PLATFORM		157,661	160,000	160,000	0	0	0	0	0	0	160,000	0	(2,339)	(2,339)	5,028	03/15/2026.	4FE
BHM1PW 3X 3	AMERICAN AXLE AND MANUFACTURING IN	..	08/28/2018.	SINKING FUND TRANSACTION		6,130	6,130	6,168	6,130	0	0	0	0	0	6,130	0	0	0	189	03/08/2024.	3FE
030506 AA 7	AMERICAN WOODMARK CORPORATION	..	09/25/2018.	WELLS FARGO ADVISORS, LLC		399,924	420,000	411,035	0	0	409	0	409	0	411,444	0	(11,520)	(11,520)	12,683	03/15/2026.	3FE
030981 AJ 3	AMERIGAS PARTNERS LP/AMERIGAS FINA	..	08/21/2018.	BANC OF AMERICA SECURITIES LLC		237,300	240,000	244,200	243,853	0	(228)	0	(228)	0	243,625	0	(6,325)	(6,325)	14,218	08/20/2026.	3FE
00252F CU 3	AMIT_05-4	..	09/25/2018.	SCHEDULED REDEMPTION		309,909	309,909	309,909	309,909	0	0	0	0	0	309,909	0	0	0	5,783	10/25/2035.	1FM
03072S QC 2	AMSI_04-R3	..	09/25/2018.	SCHEDULED REDEMPTION		125,422	125,422	117,811	119,530	0	5,892	0	5,892	0	125,422	0	0	0	2,436	05/25/2034.	1FM
03072S RX 5	AMSI_04-R5	..	09/25/2018.	SCHEDULED REDEMPTION		254,182	254,182	241,498	106,921	0	8,579	0	8,579	0	254,182	0	0	0	3,599	07/25/2034.	1FM
03072S SM 8	AMSI_04-R6	..	09/25/2018.	SCHEDULED REDEMPTION		108,935	108,935	109,906	109,386	0	(451)	0	(451)	0	108,935	0	0	0	3,115	07/25/2034.	1FM
03072S TZ 8	AMSI_04-R8	..	09/25/2018.	SCHEDULED REDEMPTION		296,192	296,192	295,451	295,903	0	289	0	289	0	296,192	0	0	0	4,095	09/25/2034.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03072S E3 5	AMSI_05-R5		09/20/2018.	Various		1,085,147	1,084,246	1,043,925	1,072,659	0	4,450	0	4,450	0	1,077,110	0	8,037	8,037	19,333	07/25/2035.	1FM
03072S G2 5	AMSI_05-R6		09/25/2018.	SCHEDULED REDEMPTION		327,038	327,038	261,630	318,249	0	8,788	0	8,788	0	327,038	0	0	0	3,151	08/25/2035.	1FM
03072S J8 9	AMSI_05-R7		09/25/2018.	SCHEDULED REDEMPTION		58,870	58,870	56,328	54,625	0	696	0	696	0	58,870	0	0	0	1,163	09/25/2035.	1FM
034863 AM 2	ANGLO AMERICAN CAPITAL PLC	D	07/24/2018.	STIFEL, NICOLAUS & COMPANY INCORPOR		452,511	450,000	458,438	456,973	0	(1,150)	0	(1,150)	0	455,824	0	(3,313)	(3,313)	14,489	04/15/2021.	2FE
03674X AC 0	ANTERO RESOURCES CORP		09/24/2018.	SUNTRUST ROBINSON HUMPHREY, INC.		782,808	772,000	788,708	787,307	0	(4,503)	0	(4,503)	0	782,803	0	5	5	32,421	12/01/2022.	3FE
03674X AJ 5	ANTERO RESOURCES CORP		09/27/2018.	MILLENNIUM ADVISORS, LLC		604,509	600,000	599,520	451,000	0	(40)	0	(40)	0	599,480	0	5,029	5,029	29,750	03/01/2025.	3FE
03464N AA 0	AOMT_18-3		09/01/2018.	SCHEDULED REDEMPTION		35,641	35,641	35,640	0	0	0	0	0	0	35,641	0	0	0	108	09/01/2048.	1FE
03464N AB 8	AOMT_18-3		09/01/2018.	SCHEDULED REDEMPTION		14,304	14,304	14,304	0	0	0	0	0	0	14,304	0	0	0	45	09/01/2048.	1FE
03938L AP 9	ARCELORMITTAL	D	08/22/2018.	TENDER TRANSACTION		1,143,090	977,000	1,265,918	0	0	(4,307)	0	(4,307)	0	1,261,611	0	(118,521)	(118,521)	59,543	10/15/2039.	2FE
013817 AJ 0	ARCONIC INC		09/21/2018.	GOLDMAN SACHS & CO LLC		315,038	310,000	329,375	328,010	0	(1,169)	0	(1,169)	0	326,841	0	(11,803)	(11,803)	21,034	02/01/2027.	3FE
022249 AU 0	ARCONIC INC		09/27/2018.	Various		354,329	343,000	381,570	374,752	0	(1,797)	0	(1,797)	0	372,954	0	(18,626)	(18,626)	27,755	01/15/2028.	3FE
042856 AA 2	ARRW_18-1		09/01/2018.	SCHEDULED REDEMPTION		529,871	529,871	529,860	0	0	11	0	11	0	529,871	0	0	0	3,839	04/01/2048.	1FE
042856 AB 0	ARRW_18-1		09/01/2018.	SCHEDULED REDEMPTION		279,066	279,066	279,063	0	0	3	0	3	0	279,066	0	0	0	2,158	04/01/2048.	1FE
045054 AH 6	ASHTEAD GROUP PLC	D	08/31/2018.	SUMRIDGE PARTNERS, LLC		257,113	250,000	250,000	0	0	0	0	0	0	250,000	0	7,113	7,113	1,422	08/01/2026.	2FE
045054 AD 5	ASHTEAD HOLDINGS PLC	D	09/04/2018.	JP MORGAN SECURITIES LLC		514,938	535,000	536,338	536,308	0	(143)	0	(143)	0	536,165	0	(21,228)	(21,228)	23,724	08/15/2025.	2FE
BHM1U9 HW 5	ASURION LLC		09/28/2018.	Various		352,692	350,073	351,743	0	0	(1,670)	0	(1,670)	0	350,073	0	2,619	2,619	8,510	11/03/2023.	4FE
BHM1V9 SS 1	AVOLON TLB BORROWER 1 (US) LLC		09/15/2018.	Various		607,507	605,263	603,112	0	0	121	0	121	0	603,233	0	4,274	4,274	8,702	01/15/2025.	3FE
05464P AB 8	AXIS_15-1 - ABS		07/20/2018.	SCHEDULED REDEMPTION		517,707	517,707	517,600	517,692	0	15	0	15	0	517,707	0	0	0	7,200	03/20/2020.	1FE
07324Q CU 8	BAYV_03-AA		09/01/2018.	SCHEDULED REDEMPTION		1,946	1,946	1,894	1,946	0	0	0	0	0	1,946	0	0	0	69	02/01/2033.	1FM
07387# AA 2	BEAR SWAMP FINANCE LP		09/30/2018.	Various		42,171	42,171	42,171	87,081	0	0	0	0	0	42,171	0	0	0	2,866	10/08/2025.	2FE
BHM1NT NY 8	BJS WHOLESALE CLUB INC		07/02/2018.	SINKING FUND TRANSACTION		1,282,530	1,282,530	1,286,370	1,284,122	0	(1,646)	0	(1,646)	0	1,282,476	0	55	55	68,211	01/27/2025.	5FE
095370 AB 8	BLUE CUBE SPINCO INC		09/21/2018.	BANC OF AMERICA SECURITIES LLC		673,864	597,000	680,132	660,775	0	(12,119)	0	(12,119)	0	648,656	0	25,208	25,208	54,974	10/15/2023.	3FE
095370 AD 4	BLUE CUBE SPINCO INC		09/27/2018.	JP MORGAN SECURITIES LLC		460,292	400,000	479,860	0	0	(14,109)	0	(14,109)	0	465,751	0	(5,459)	(5,459)	38,444	10/15/2025.	3FE
09627L AQ 0	BLUEM_14-1A - ABS		07/30/2018.	SCHEDULED REDEMPTION		5,335,000	5,335,000	5,335,000	5,335,000	0	0	0	0	0	5,335,000	0	0	0	135,642	04/30/2026.	1FE
09627L AS 6	BLUEM_14-1A - ABS		07/30/2018.	SCHEDULED REDEMPTION		14,665,000	14,665,000	14,665,000	14,665,000	0	0	0	0	0	14,665,000	0	0	0	465,203	04/30/2026.	1FE
12328M AW 1	BLX_06-AA		09/20/2018.	SCHEDULED REDEMPTION		47,629	47,629	13,285	0	0	47,629	0	47,629	0	47,629	0	0	0	436	10/20/2038.	1AM
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS		08/26/2018.	SCHEDULED REDEMPTION		20,049	20,049	20,049	20,049	0	0	0	0	0	20,049	0	0	0	1,313	02/26/2021.	1
073877 BH 4	BSABS_05-SD2		09/25/2018.	SCHEDULED REDEMPTION		21,295	21,295	20,845	21,254	0	41	0	41	0	21,295	0	0	0	227	03/25/2035.	1FM
073879 VF 2	BSABS_05-TC1		09/25/2018.	SCHEDULED REDEMPTION		7,422	7,422	7,098	7,183	0	239	0	239	0	7,422	0	0	0	140	05/25/2035.	1FM
07387U EJ 6	BSABS_06-HE2		07/25/2018.	SCHEDULED REDEMPTION		72,225	72,225	70,848	71,877	0	348	0	348	0	72,225	0	0	0	295	02/25/2036.	1FM
07400S AD 1	BSSBC_06-1A		09/25/2018.	SCHEDULED REDEMPTION		1,127,767	1,127,767	1,127,767	1,127,767	0	0	0	0	0	1,127,767	0	0	0	19,193	01/25/2034.	3AM
120111 BM 0	BUILDING MATERIALS CORP OF AMERICA		09/24/2018.	Various		1,130,100	1,134,000	1,178,363	786,673	0	(5,640)	0	(5,640)	0	1,172,511	0	(42,411)	(42,411)	47,103	11/15/2024.	3FE
12189P AF 9	BURLINGTON NORTHERN AND SANTE FE R - ABS		07/02/2018.	SCHEDULED REDEMPTION		15,727	15,727	15,727	15,727	0	0	0	0	0	15,727	0	0	0	1,191	01/02/2021.	1FE
12189P AH 5	BURLINGTON NORTHERN AND SANTE FE R - ABS		07/15/2018.	SCHEDULED REDEMPTION		10,953	10,953	10,953	10,953	0	0	0	0	0	10,953	0	0	0	433	01/15/2020.	1FE
22534M AA 8	CAALT_16-2		07/17/2018.	Various		221,525	221,860	221,809	221,842	0	10	0	10	0	221,852	0	(327)	(327)	3,128	11/15/2023.	1FE
22530L AC 0	CAALT_17-1A		07/17/2018.	WELLS FARGO ADVISORS, LLC		10,018,606	10,135,000	10,133,960	3,513,956	0	431	0	431	0	10,133,176	0	(114,570)	(114,570)	183,151	12/15/2025.	1FE

Statement as of September 30, 2018 of the **TALCOTT RESOLUTION LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
14040H BQ 7	CAPITAL ONE FINANCIAL CORPORATION		09/24/2018.	MIZUHO SECURITIES USA INC.		16,100,960	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	100,960	100,960	378,411	05/12/2020.	2FE
14313F AA 7	CARMX_18-3		09/17/2018.	SCHEDULED REDEMPTION		1,910,386	1,910,386	1,910,386	0	0	0	0	0	0	1,910,386	0	0	0	6,972	08/15/2019.	1FE
144531 CZ 1	CARR_05-NC3		09/25/2018.	SCHEDULED REDEMPTION		211,784	211,784	203,047	205,993	0	5,790	0	5,790	0	211,784	0	0	0	3,982	06/25/2035.	1FM
144531 DN 7	CARR_05-NC5		09/25/2018.	SCHEDULED REDEMPTION		140,095	140,095	140,227	0	0	(131)	0	(131)	0	140,095	0	0	0	1,731	10/25/2035.	4AM
12481H AA 3	CBAM_17-3A - ABS	C	07/17/2018.	SCHEDULED REDEMPTION		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	5,633	10/17/2029.	1FE
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		09/27/2018.	Various		790,725	790,000	811,618	487,588	0	(2,035)	0	(2,035)	0	808,134	0	(17,409)	(17,409)	49,891	02/15/2026.	3FE
12508E AD 3	CDK GLOBAL INC		09/24/2018.	JP MORGAN SECURITIES LLC		572,538	562,000	582,160	581,103	0	(1,811)	0	(1,811)	0	579,293	0	(6,755)	(6,755)	26,617	10/15/2024.	3FE
15135B AH 4	CENTENE CORPORATION		09/24/2018.	JEFFERIES & CO. INC.		455,158	434,000	456,844	452,572	0	(3,053)	0	(3,053)	0	449,518	0	5,639	5,639	29,610	02/15/2024.	3FE
15135B AJ 0	CENTENE CORPORATION		09/27/2018.	MORGAN STANLEY & CO. LLC		864,833	867,000	880,463	880,390	0	(1,814)	0	(1,814)	0	878,576	0	(13,743)	(13,743)	49,877	01/15/2025.	3FE
12527G AF 0	CF INDUSTRIES INC		09/26/2018.	BANC OF AMERICA SECURITIES LLC		236,645	250,000	229,905	230,542	0	545	0	545	0	231,088	0	5,557	5,557	13,340	03/15/2034.	3FE
12527E AD 0	CFCRE_11-C1		09/01/2018.	SCHEDULED REDEMPTION		27,237	27,237	27,991	27,495	0	(258)	0	(258)	0	27,237	0	0	0	1,064	04/01/2044.	1FM
16163Y AC 8	CHASE_16-1		09/01/2018.	SCHEDULED REDEMPTION		46,847	46,847	46,212	46,418	0	429	0	429	0	46,847	0	0	0	835	04/01/2045.	1FE
16163Y AD 6	CHASE_16-1		09/01/2018.	SCHEDULED REDEMPTION		129,588	129,588	125,953	54,460	0	2,914	0	2,914	0	129,588	0	0	0	1,692	04/01/2045.	1AM
16164A AD 7	CHASE_16-2		09/01/2018.	SCHEDULED REDEMPTION		71,197	71,197	71,231	71,222	0	(25)	0	(25)	0	71,197	0	0	0	1,928	12/01/2045.	3AM
163851 AE 8	CHEMOURS COMPANY		09/25/2018.	Various		859,230	878,000	899,447	899,044	0	(1,309)	0	(1,309)	0	897,736	0	(38,506)	(38,506)	39,220	05/15/2027.	3FE
16412X AC 9	CHENIERE CORPUS CHRISTI HOLDINGS		08/21/2018.	BANC OF AMERICA SECURITIES LLC		775,555	738,000	785,048	0	0	(2,531)	0	(2,531)	0	782,517	0	(6,962)	(6,962)	25,077	03/31/2025.	3FE
16412X AD 7	CHENIERE CORPUS CHRISTI HOLDINGS L		09/24/2018.	MARKET AXESS TRADING PLATFORM		460,303	420,000	474,723	472,013	0	(5,140)	0	(5,140)	0	466,873	0	(6,570)	(6,570)	33,378	06/30/2024.	3FE
12543D AY 6	CHS/COMMUNITY HEALTH SYSTEMS INC		07/19/2018.	CREDIT SUISSE SECURITIES (USA) LLC		383,468	414,000	390,021	389,706	0	2,005	0	2,005	0	391,711	0	(8,244)	(8,244)	21,059	03/31/2023.	4FE
125581 GR 3	CIT GROUP INC		08/07/2018.	Various		1,885,064	1,856,000	1,889,092	1,878,200	0	(2,067)	0	(2,067)	0	1,876,133	0	8,931	8,931	93,223	08/01/2023.	3FE
12559Q AA 0	CITM_07-1		09/25/2018.	SCHEDULED REDEMPTION		815,247	815,247	811,171	811,338	0	3,909	0	3,909	0	815,247	0	0	0	12,299	10/25/2037.	1FM
17321L AA 7	CMLTI_13-J1		09/01/2018.	SCHEDULED REDEMPTION		21,345	21,345	20,910	20,991	0	354	0	354	0	21,345	0	0	0	527	10/01/2043.	1FM
19687T AC 0	COLT_17-1		09/01/2018.	SCHEDULED REDEMPTION		7,799	7,799	7,799	7,799	0	0	0	0	0	7,799	0	0	0	173	05/03/2047.	1FE
12625E AA 7	COMM_13-SFS		09/01/2018.	SCHEDULED REDEMPTION		8,718	8,718	8,718	8,718	0	0	0	0	0	8,718	0	0	0	118	04/01/2035.	1FM
212015 AH 4	CONTINENTAL RESOURCES INC		09/13/2018.	Various		608,185	599,000	563,745	573,193	0	3,342	0	3,342	0	576,535	0	29,650	29,650	31,600	09/15/2022.	2FE
140274 AA 9	CPLSE_05-1A		07/29/2018.	SCHEDULED REDEMPTION		3,041,575	3,041,575	3,011,159	3,041,575	0	0	0	0	0	3,041,575	0	0	0	109,041	01/29/2040.	1FE
228701 AF 5	CROWNROCK LP / CROWNROCK FINANCE I		09/28/2018.	BANC OF AMERICA SECURITIES LLC		652,575	670,000	671,013	625,000	0	(79)	0	(79)	0	670,934	0	(18,359)	(18,359)	35,606	10/15/2025.	4FE
64072T AC 9	CSC HOLDINGS LLC		09/25/2018.	BNP PARIBAS SECURITIES CORP		483,000	460,000	483,625	458,965	0	(2,254)	0	(2,254)	0	477,337	0	5,663	5,663	35,245	10/15/2025.	3FE
12647M BY 0	CSMC_13-6		09/01/2018.	SCHEDULED REDEMPTION		30,558	30,558	29,990	30,016	0	541	0	541	0	30,558	0	0	0	781	08/01/2043.	1FM
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS		09/10/2018.	SCHEDULED REDEMPTION		36,410	36,410	36,410	36,410	0	0	0	0	0	36,410	0	0	0	1,672	10/10/2031.	2
126650 BP 4	CVS PASSTHROUGH TRUST - ABS		09/10/2018.	SCHEDULED REDEMPTION		32,504	32,504	31,665	31,643	0	861	0	861	0	32,504	0	0	0	1,254	12/10/2028.	2FE
126659 AA 9	CVS PASSTHROUGH TRUST - ABS		09/10/2018.	SCHEDULED REDEMPTION		37,762	37,762	37,762	37,762	0	0	0	0	0	37,762	0	0	0	2,012	07/10/2031.	2FE
126673 NW 8	CWABS_04-12		09/25/2018.	SCHEDULED REDEMPTION		600,477	600,477	595,598	597,671	0	2,806	0	2,806	0	600,477	0	0	0	9,386	03/25/2035.	1FM
126673 QG 0	CWL_04-AB2		09/25/2018.	SCHEDULED REDEMPTION		309,338	309,338	287,684	296,102	0	13,236	0	13,236	0	309,338	0	0	0	6,231	05/25/2036.	1FM
126670 EK 0	CWL_05-12		09/25/2018.	SCHEDULED REDEMPTION		150,034	150,034	138,781	144,284	0	5,750	0	5,750	0	150,034	0	0	0	2,534	02/25/2036.	1FM
126670 LP 1	CWL_05-14		09/25/2018.	SCHEDULED REDEMPTION		575,713	575,713	502,310	538,092	0	37,621	0	37,621	0	575,713	0	0	0	6,223	04/25/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
152314 PN 4	CXHE_05-D		07/18/2018.	CITIGROUP GLOBAL MARKETS, INC		1,864,224	1,863,059	1,785,626	1,838,517	0	6,014	0	6,014	0	1,844,531	0	19,693	19,693	22,562	10/25/2035.	1FM
23283P AK 0	CYRUSONE LP / CYRUSONE FINANCE COR		09/24/2018.	Various		1,505,928	1,498,000	1,543,003	0	0	(3,092)	0	(3,092)	0	1,539,911	0	(33,984)	(33,984)	77,150	03/15/2027.	3FE
23918K AQ 1	DAVITA HEALTHCARE PARTNERS INC.		09/19/2018.	JEFFERIES & CO. INC.		462,234	475,000	460,750	0	0	283	0	283	0	461,033	0	1,202	1,202	4,463	07/15/2024.	4FE
23311V AD 9	DCP MIDSTREAM OPERATING LP		07/17/2018.	BARCLAYS CAPITAL INC.		1,449,250	1,496,000	1,444,850	0	0	2,925	0	2,925	0	1,447,775	0	1,475	1,475	19,967	03/15/2023.	3FE
23311V AF 4	DCP MIDSTREAM OPERATING LP		09/26/2018.	BANC OF AMERICA SECURITIES LLC		192,000	200,000	199,500	0	0	4	0	4	0	199,504	0	(7,504)	(7,504)	5,507	04/01/2044.	3FE
24718P AA 5	DELPHI TECHNOLOGIES PLC	C	09/25/2018.	JP MORGAN SECURITIES LLC		291,090	310,000	311,150	311,119	0	(90)	0	(90)	0	311,029	0	(19,939)	(19,939)	15,457	10/01/2025.	3FE
25272K AW 3	DIAMOND 1 FINANCE CORPORATION/DIAM		09/24/2018.	CITIGROUP GLOBAL MARKETS, INC		1,928,250	1,800,000	1,905,548	1,894,524	0	(16,239)	0	(16,239)	0	1,878,285	0	49,965	49,965	100,106	06/15/2024.	3FE
25278X AE 9	DIAMONDBACK ENERGY INC		09/25/2018.	BANC OF AMERICA SECURITIES LLC		450,000	450,000	447,751	447,856	0	188	0	188	0	448,044	0	1,956	1,956	19,356	11/01/2024.	3FE
25470X AW 5	DISH DBS CORP		08/08/2018.	BARCLAYS CAPITAL INC.		776,970	873,000	880,275	880,114	0	(533)	0	(533)	0	879,581	0	(102,611)	(102,611)	37,754	11/15/2024.	4FE
25470X AY 1	DISH DBS CORP		09/27/2018.	BARCLAYS CAPITAL INC.		280,500	300,000	309,578	308,702	0	(575)	0	(575)	0	308,127	0	(27,627)	(27,627)	5,813	07/01/2026.	4FE
64990G GK 2	DORMITORY AUTHORITY OF STATE OF NE		07/27/2018.	MERRILL LYNCH, PIERCE, FENNER & SMI		5,821,070	5,750,000	5,721,250	0	0	0	0	0	0	5,721,250	0	99,820	99,820	0	08/01/2048.	1Z
23359@ AA 5	DPL ACQUISITION CORPORATION		07/31/2018.	HIMCO OPERATIONAL TRANSACTION		9,698,816	9,698,816	9,620,010	9,570,770	0	31,780	0	31,780	0	9,698,816	0	0	0	1,121,429	11/04/2020.	5*GI
26817R AB 4	DYNEGY INC		09/21/2018.	CITIGROUP GLOBAL MARKETS, INC		475,860	462,000	474,320	0	0	(1,952)	0	(1,952)	0	472,368	0	3,492	3,492	22,166	06/01/2023.	3FE
29445F CP 1	EMLT_05-1		09/25/2018.	SCHEDULED REDEMPTION		26,596	26,596	25,433	25,923	0	673	0	673	0	26,596	0	0	0	492	04/25/2035.	1FM
29265N AS 7	ENERGEN CORP		07/18/2018.	JP MORGAN SECURITIES LLC		744,858	743,000	740,203	387,897	0	236	0	236	0	740,368	0	4,489	4,489	22,218	09/01/2021.	3FE
29273V AD 2	ENERGY TRANSFER EQUITY LP		09/27/2018.	Various		1,568,686	1,505,000	1,549,308	275,973	0	(2,483)	0	(2,483)	0	1,544,511	0	24,176	24,176	60,448	01/15/2024.	3FE
294751 DK 5	EQABS_03-4		09/25/2018.	SCHEDULED REDEMPTION		0	50,399	5,365	0	0	0	0	0	0	0	0	0	0	1,514	10/25/2034.	1FM
26907Y AA 2	ESH HOSPITALITY INC		09/28/2018.	Various		545,143	563,000	581,298	580,741	0	(1,813)	0	(1,813)	0	578,928	0	(33,786)	(33,786)	22,886	05/01/2025.	4FE
35104X AA 6	FCRT_17-1		09/15/2018.	SCHEDULED REDEMPTION		82,752	82,752	82,746	82,747	0	5	0	5	0	82,752	0	0	0	891	04/15/2022.	1FE
32027N LA 7	FFML_04-FF7		09/25/2018.	SCHEDULED REDEMPTION		239,870	239,870	222,068	226,315	0	13,555	0	13,555	0	239,870	0	0	0	3,634	09/25/2034.	1FM
32027N LR 0	FFML_04-FFH3		09/25/2018.	SCHEDULED REDEMPTION		31,155	31,155	30,328	30,730	0	426	0	426	0	31,155	0	0	0	553	10/25/2034.	1FM
32027N VS 7	FFML_05-FF9		09/25/2018.	SCHEDULED REDEMPTION		498,974	498,974	487,591	489,827	0	9,147	0	9,147	0	498,974	0	0	0	8,779	10/25/2035.	1FM
32027N VV 0	FFML_05-FF9		09/25/2018.	SCHEDULED REDEMPTION		60,936	60,936	56,823	57,517	0	3,419	0	3,419	0	60,936	0	0	0	1,140	10/25/2035.	1FM
32027N XD 8	FFML_05-FFH4		09/25/2018.	SCHEDULED REDEMPTION		14,928	14,928	14,089	14,409	0	519	0	519	0	14,928	0	0	0	273	12/25/2035.	1FM
320276 AB 4	FFML_06-FF9		09/25/2018.	SCHEDULED REDEMPTION		1,065,572	1,065,572	989,983	995,596	0	69,976	0	69,976	0	1,065,572	0	0	0	15,048	06/25/2036.	1FM
35729P JE 1	FHLT_05-1		09/25/2018.	SCHEDULED REDEMPTION		103,381	103,381	70,202	97,981	0	5,400	0	5,400	0	103,381	0	0	0	1,914	06/25/2035.	1FM
317350 BT 2	FINA_04-3		09/25/2018.	SCHEDULED REDEMPTION		45,819	45,819	27,637	45,819	0	0	0	0	0	45,819	0	0	0	518	11/25/2034.	1FM
319963 BN 3	FIRST DATA CORP		09/25/2018.	BANC OF AMERICA SECURITIES LLC		529,076	521,000	537,270	531,897	0	(2,944)	0	(2,944)	0	528,953	0	122	122	31,271	08/15/2023.	3FE
BHM1QZ 06 7	FIRST DATA CORPORATION		09/06/2018.	SINKING FUND TRANSACTION		22,045	22,045	22,017	22,020	0	3	0	3	0	22,023	0	22	22	597	07/10/2022.	3FE
34407D AC 3	FLY LEASING LTD	D	09/21/2018.	ROBERT W. BAIRD & CO. INCORPORATED		192,250	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(7,750)	(7,750)	9,888	10/15/2024.	4FE
345370 CA 6	FORD MOTOR COMPANY		07/26/2018.	BARCLAYS CAPITAL INC.		2,484,049	2,130,000	2,549,163	2,475,300	0	(10,092)	0	(10,092)	0	2,465,208	0	18,841	18,841	164,856	07/16/2031.	2FE
345370 CQ 1	FORD MOTOR COMPANY		07/26/2018.	WELLS FARGO ADVISORS, LLC		878,090	1,000,000	974,230	976,369	0	285	0	285	0	976,654	0	(98,564)	(98,564)	49,479	01/15/2043.	2FE
345397 YF 4	FORD MOTOR CREDIT COMPANY LLC		07/26/2018.	MIZUHO SECURITIES USA INC.		6,633,529	6,587,000	6,587,000	6,587,000	0	0	0	0	0	6,587,000	0	46,529	46,529	151,945	01/09/2020.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
350910 AN 5	FTST_06-4TS	..	09/11/2018.	SCHEDULED REDEMPTION		25,954	25,954	26,083	25,987	0	(33)	0	(33)	0	25,954	0	0	0	894	12/11/2028.	1FM
36164Q NA 2	GE CAPITAL INTERNATIONAL FUNDING C	C	07/27/2018.	MORGAN STANLEY & CO. LLC		3,707,188	3,804,000	3,836,226	3,834,560	0	(677)	0	(677)	0	3,833,882	0	(126,694)	(126,694)	119,510	11/15/2035.	1FE
38082J AA 7	GLDN_16-2A - ABS	..	09/20/2018.	SCHEDULED REDEMPTION		144,114	144,114	144,114	144,114	0	0	0	0	0	144,114	0	0	0	3,764	09/20/2047.	1FE
380797 AA 8	GLDN_16-R - ABS	..	09/20/2018.	SCHEDULED REDEMPTION		409,722	409,722	409,722	409,722	0	0	0	0	0	409,722	0	0	0	11,768	09/20/2047.	2AM
361841 AH 2	GLP CAPITAL LP / GLP FINANCING II	..	09/25/2018.	Various		1,872,668	1,833,000	1,877,463	174,387	0	(2,360)	0	(2,360)	0	1,874,562	0	(1,894)	(1,894)	82,139	04/15/2026.	2FE
36254M AC 2	GMCAR_17-3A	..	09/17/2018.	SCHEDULED REDEMPTION		790,819	790,819	790,696	0	0	124	0	124	0	790,819	0	0	0	3,014	09/16/2020.	1FE
38119# AC 8	GOLDEN SPREAD ELECTRIC COOPERATIVE	..	08/10/2018.	SCHEDULED REDEMPTION		148,587	148,587	148,587	148,587	0	0	0	0	0	148,587	0	0	0	6,464	08/10/2031.	1
38218G AA 0	GOODG_18-1 - ABS	D	09/15/2018.	SCHEDULED REDEMPTION		436,873	436,873	436,828	0	0	45	0	45	0	436,873	0	0	0	0	10/15/2053.	1FE
36242D 2A 0	GSAMP_05-AHL	..	09/25/2018.	SCHEDULED REDEMPTION		75,485	75,485	74,663	75,485	0	0	0	0	0	75,485	0	0	0	1,282	04/25/2035.	1FM
36245E AE 8	GSAMP_06-HE7	..	09/25/2018.	SCHEDULED REDEMPTION		136,240	136,240	124,021	125,736	0	10,504	0	10,504	0	136,240	0	0	0	2,025	10/25/2046.	1FM
362334 EC 4	GSAMP_06-NC1	..	09/25/2018.	SCHEDULED REDEMPTION		281,583	281,583	244,625	259,582	0	22,001	0	22,001	0	281,583	0	0	0	4,450	02/25/2036.	1FM
36250H AS 2	GSMS_14-GC26	..	07/01/2018.	Various		0	0	0	2,569,843	0	11,857	0	11,857	0	0	0	0	0	69,498	11/01/2047.	1FM
402635 AE 6	GULFPORT ENERGY CORPORATION	..	09/28/2018.	Various		1,198,876	1,177,000	1,213,350	0	0	(6,362)	0	(6,362)	0	1,206,988	0	(8,112)	(8,112)	62,881	05/01/2023.	4FE
40431R AD 7	HASC_07-WF1	..	09/25/2018.	SCHEDULED REDEMPTION		44,730	44,730	42,843	43,650	0	1,080	0	1,080	0	44,730	0	0	0	670	05/25/2037.	1FM
197677 AJ 6	HCA INC	..	09/27/2018.	WELLS FARGO ADVISORS, LLC		320,625	300,000	309,375	308,500	0	(469)	0	(469)	0	308,032	0	12,593	12,593	17,625	12/01/2027.	3FE
404121 AF 2	HCA INC	..	09/25/2018.	JEFFERIES & CO. INC		465,750	460,000	461,038	460,754	0	(97)	0	(97)	0	460,657	0	5,093	5,093	14,918	05/01/2023.	3FE
437084 ET 9	HEAT_04-6	..	09/25/2018.	SCHEDULED REDEMPTION		30,595	30,595	28,807	29,614	0	980	0	980	0	30,595	0	0	0	307	12/25/2034.	1FM
437084 MH 6	HEAT_05-5	..	09/25/2018.	SCHEDULED REDEMPTION		21,725	21,725	20,775	21,395	0	331	0	331	0	21,725	0	0	0	382	11/25/2035.	1FM
437084 ND 4	HEAT_05-6	..	09/25/2018.	SCHEDULED REDEMPTION		27,245	27,245	25,993	26,647	0	598	0	598	0	27,245	0	0	0	470	12/25/2035.	1FM
437084 PZ 3	HEAT_05-8	..	09/25/2018.	SCHEDULED REDEMPTION		71,902	71,902	71,891	71,891	0	10	0	10	0	71,902	0	0	0	1,217	02/25/2036.	1FM
437084 UP 9	HEAT_06-3	C	09/25/2018.	SCHEDULED REDEMPTION		67,125	67,125	66,144	66,388	0	737	0	737	0	67,125	0	0	0	1,054	07/25/2036.	1FM
423012 B@ 1	HEINEKEN N.V	D	08/15/2018.	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	92,000	08/15/2018.	2
42770R AA 8	HERO_14-1A - ABS	..	09/20/2018.	SCHEDULED REDEMPTION		158,872	158,872	165,624	166,477	0	(7,606)	0	(7,606)	0	158,872	0	0	0	3,773	09/20/2038.	1FE
42770U AA 1	HERO_15-2A - ABS	..	09/20/2018.	SCHEDULED REDEMPTION		121,152	121,152	123,726	124,875	0	(3,723)	0	(3,723)	0	121,152	0	0	0	2,539	09/20/2040.	1FE
42770X AC 1	HERO_16-3A - ABS	..	07/11/2018.	ROBERT W. BAIRD & CO. INCORPORATED		2,134,042	2,117,828	2,170,735	2,173,045	0	(728)	0	(728)	0	2,172,317	0	(38,275)	(38,275)	67,206	09/20/2042.	1FE
42770Y AA 3	HERO_16-3B - ABS	..	09/20/2018.	SCHEDULED REDEMPTION		480,818	480,818	484,574	485,168	0	(4,350)	0	(4,350)	0	480,818	0	0	0	25,195	09/20/2042.	3AM
42771V AA 8	HERO_16-4B - ABS	..	07/11/2018.	JEFFERIES & CO. INC		1,406,330	1,390,685	1,385,085	1,384,482	0	46	0	46	0	1,384,529	0	21,801	21,801	56,480	09/20/2047.	2AM
428041 AX 5	HFLF_17-1	..	08/28/2018.	Various		1,140,450	1,146,528	1,146,388	1,146,435	0	58	0	58	0	1,146,493	0	(6,042)	(6,042)	17,383	04/10/2031.	1FE
432833 AB 7	HILTON DOMESTIC OPERATING COMPANY	..	09/27/2018.	MARKET AXESS TRADING PLATFORM		241,295	250,000	243,438	0	0	416	0	416	0	243,854	0	(2,559)	(2,559)	6,198	09/01/2024.	3FE
BHM1UV 13 7	HILTON WORLDWIDE HOLDINGS INC	..	09/29/2018.	CITIGROUP GLOBAL MARKETS, INC		1,029,779	1,024,656	1,024,656	0	0	0	0	0	0	1,024,656	0	5,123	5,123	16,289	10/25/2023.	2FE
43789A AA 2	HOF_18-1	..	09/01/2018.	SCHEDULED REDEMPTION		145,718	145,718	145,718	0	0	1	0	1	0	145,718	0	0	0	915	06/01/2048.	1FE
435765 AG 7	HOLLY ENERGY PARTNERS LP / HOLLY E	..	09/25/2018.	TD SECURITIES (USA) LLC		1,253,515	1,229,000	1,274,688	564,413	0	(5,623)	0	(5,623)	0	1,267,928	0	(14,413)	(14,413)	73,221	08/01/2024.	4FE
436440 AK 7	HOLOGIC INC	..	09/24/2018.	Various		1,131,911	1,176,000	1,182,060	827,676	0	(710)	0	(710)	0	1,181,111	0	(49,200)	(49,200)	43,773	10/15/2025.	3FE
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C - ABS	..	09/10/2018.	SCHEDULED REDEMPTION		172,534	172,534	172,522	173,031	0	(497)	0	(497)	0	172,534	0	0	0	7,745	01/10/2023.	2
443628 AF 9	HUDBAY MINERALS INC	A	09/28/2018.	MARKET AXESS TRADING PLATFORM		658,370	640,000	684,800	0	0	(4,792)	0	(4,792)	0	680,008	0	(21,637)	(21,637)	29,628	01/15/2023.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC	..	08/31/2018.	SCHEDULED REDEMPTION		132,091	132,091	132,091	132,091	0	0	0	0	0	132,091	0	0	0	2,763	05/31/2033.	2FE
444454 AD 4	HUGHES SATELLITE SYSTEMS CORP	..	09/28/2018.	SUMRIDGE PARTNERS, LLC		205,212	210,000	211,804	211,707	0	(122)	0	(122)	0	211,585	0	(6,373)	(6,373)	12,893	08/01/2026.	3FE
46185J AA 6	IHSFR_18-SFR1 - ABS	..	07/17/2018.	SCHEDULED REDEMPTION		4,692	4,692	4,692	0	0	0	0	0	0	4,692	0	0	0	64	03/17/2037.	1FE
45254T PW 8	IMSA_04-3	..	09/25/2018.	SCHEDULED REDEMPTION		206,139	206,139	207,685	206,754	0	(615)	0	(615)	0	206,139	0	0	0	3,240	11/25/2034.	1FM
43708A AT 9	INABS_05-A	..	08/27/2018.	SCHEDULED REDEMPTION		118,984	118,984	116,344	118,823	0	161	0	161	0	118,984	0	0	0	1,285	03/25/2035.	1FM
45688C AA 5	INGEVITY CORP	..	09/27/2018.	BANC OF AMERICA SECURITIES LLC		1,061,685	1,118,000	1,108,795	0	0	581	0	581	0	1,109,376	0	(47,691)	(47,691)	33,980	02/01/2026.	3FE
460599 AB 9	INTERNATIONAL GAME TECH	D	09/25/2018.	MARKET AXESS TRADING PLATFORM		206,850	200,000	210,500	0	0	(1,734)	0	(1,734)	0	208,766	0	(1,916)	(1,916)	7,708	02/15/2022.	3FE
460599 AC 7	INTERNATIONAL GAME TECHNOLOGY	D	09/27/2018.	UBS SECURITIES LLC		310,893	300,000	318,750	317,148	0	(1,650)	0	(1,650)	0	315,498	0	(4,605)	(4,605)	17,052	02/15/2025.	3FE
46113V AD 0	INTERVAL ACQUISITION CORP	..	09/04/2018.	EXCHANGE		1,291,707	1,272,000	1,294,877	249,803	0	(2,835)	0	(2,835)	0	1,291,707	0	0	0	76,121	04/15/2023.	3FE
449934 AD 0	IQVIA INC	..	08/07/2018.	BANC OF AMERICA SECURITIES LLC		498,750	500,000	507,625	507,426	0	(573)	0	(573)	0	506,853	0	(8,103)	(8,103)	20,417	10/15/2026.	3FE
748767 AF 7	IQVIA INC	..	07/16/2018.	SUNTRUST ROBINSON HUMPHREY, INC.		100,750	100,000	101,500	101,248	0	(190)	0	(190)	0	101,058	0	(308)	(308)	3,291	05/15/2023.	3FE
47032F AA 7	JAMES HARDIE INTERNATIONAL FINANCE	D	09/25/2018.	Various		1,174,444	1,205,000	1,218,819	200,000	0	(1,534)	0	(1,534)	0	1,217,285	0	(42,841)	(42,841)	32,941	01/15/2025.	3FE
47788E AA 6	JDOT_18-B - ABS	..	09/17/2018.	SCHEDULED REDEMPTION		1,109,516	1,109,516	1,109,516	0	0	0	0	0	0	1,109,516	0	0	0	4,219	08/15/2019.	1FE
478160 CF 9	JOHNSON & JOHNSON	..	07/19/2018.	MORGAN STANLEY & CO. LLC		5,377,609	5,460,000	5,446,132	5,446,530	0	276	0	276	0	5,446,806	0	(69,197)	(69,197)	175,933	03/03/2037.	1FE
46625M AN 9	JPMCC_01-CIBC	..	09/01/2018.	SCHEDULED REDEMPTION		26,539	26,539	17,162	12,039	0	14,500	0	14,500	0	26,539	0	0	0	1,110	03/01/2033.	1FM
46625M W4 7	JPMCC_04-C1 IS	..	08/01/2018.	SCHEDULED REDEMPTION		0	0	2,023	0	0	0	0	0	0	0	0	0	0	2,865	01/01/2038.	6FE
46635T CG 5	JPMCC_11-C3	..	09/01/2018.	SCHEDULED REDEMPTION		17,534	17,534	17,942	17,681	0	(147)	0	(147)	0	17,534	0	0	0	608	02/01/2046.	1FM
28368E AE 6	KINDER MORGAN INC	..	07/18/2018.	SUSQUEHANNA FINANCIAL GROUP, LLLP		3,492,983	2,859,000	3,606,714	3,523,063	0	(17,865)	0	(17,865)	0	3,505,199	0	(12,215)	(12,215)	224,650	01/15/2032.	2FE
496902 AP 2	KINROSS GOLD CORP	A	07/16/2018.	EXCHANGE		2,468,496	2,473,000	2,468,108	2,468,279	0	217	0	217	0	2,468,496	0	0	0	104,076	07/15/2027.	2FE
493268 AW 6	KSLT_00-A	..	08/27/2018.	SCHEDULED REDEMPTION		13,854	13,854	13,854	13,854	0	0	0	0	0	13,854	0	0	0	235	05/25/2029.	1FE
493268 AU 0	KSLT_99-B	..	08/27/2018.	SCHEDULED REDEMPTION		221,543	221,543	221,543	221,543	0	0	0	0	0	221,543	0	0	0	4,429	11/25/2036.	1FE
513272 AB 0	LAMB WESTON HOLDINGS INC	..	09/25/2018.	Various		880,125	900,000	905,170	904,646	0	(407)	0	(407)	0	904,239	0	(24,114)	(24,114)	37,940	11/01/2026.	3FE
542514 KU 7	LBMLT_05-2	..	09/25/2018.	SCHEDULED REDEMPTION		60,663	60,663	59,203	59,890	0	772	0	772	0	60,663	0	0	0	1,079	04/25/2035.	1FM
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS	..	09/01/2018.	SCHEDULED REDEMPTION		196,788	196,788	201,594	199,124	0	(2,336)	0	(2,336)	0	196,788	0	0	0	9,453	08/01/2027.	2
526057 BZ 6	LENNAR CORPORATION	..	09/21/2018.	Various		1,417,774	1,438,000	1,451,848	1,450,764	0	(1,292)	0	(1,292)	0	1,449,472	0	(31,698)	(31,698)	57,886	04/30/2024.	3FE
526057 CR 3	LENNAR CORPORATION	..	07/18/2018.	TD SECURITIES (USA) LLC		527,850	510,000	546,891	0	0	(565)	0	(565)	0	546,327	0	(18,477)	(18,477)	5,410	11/15/2024.	3FE
BHM1P1 1S 4	LEVEL 3 COMMUNICATIONS INC	..	08/30/2018.	BARCLAYS CAPITAL INC		1,001	1,000	1,004	1,000	0	0	0	0	0	1,000	0	1	1	29	02/16/2024.	2FE
530715 AJ 0	LIBERTY INTERACTIVE LLC	..	07/18/2018.	Various		609,526	572,000	606,494	602,788	0	(895)	0	(895)	0	601,892	0	7,634	7,634	45,680	02/01/2030.	3FE
50212Y AB 0	LPL HOLDINGS INC	..	09/28/2018.	Various		970,694	995,000	1,028,698	1,027,372	0	(4,111)	0	(4,111)	0	1,023,261	0	(52,567)	(52,567)	59,165	09/15/2025.	4FE
532621 AQ 2	LROCK_14-2A - ABS	C	07/18/2018.	SCHEDULED REDEMPTION		4,820,000	4,820,000	4,820,000	4,820,000	0	0	0	0	0	4,820,000	0	0	0	130,232	04/18/2026.	1FE
532621 AU 3	LROCK_14-2A - ABS	C	07/18/2018.	SCHEDULED REDEMPTION		10,180,000	10,180,000	10,180,000	10,180,000	0	0	0	0	0	10,180,000	0	0	0	336,813	04/18/2026.	1FE
525221 EM 5	LXS_05-7N	..	09/25/2018.	SCHEDULED REDEMPTION		33,777	33,777	31,698	31,732	0	2,046	0	2,046	0	33,777	0	0	0	548	12/25/2035.	1FM
525221 HQ 3	LXS_06-1	..	09/25/2018.	SCHEDULED REDEMPTION		3,264,545	3,264,545	3,144,895	3,188,063	0	76,482	0	76,482	0	3,264,545	0	0	0	55,726	02/25/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57643L JH 0	MABS_05-HE1		09/25/2018	SCHEDULED REDEMPTION		68,401	68,401	60,193	65,848	0	2,554	0	2,554	0	68,401	0	0	0	1,158	05/25/2035	1FM
554694 AA 7	MACKINAW POWER LLC		07/31/2018	SCHEDULED REDEMPTION		40,250	40,250	43,173	41,857	0	(1,607)	0	(1,607)	0	40,250	0	0	0	1,394	10/31/2023	2FE
57164P AA 4	MARRIOTT OWNERSHIP RESORTS INC.		09/26/2018	BANC OF AMERICA SECURITIES LLC		506,250	500,000	509,314	0	0	(222)	0	(222)	0	509,093	0	(2,843)	(2,843)	12,734	04/15/2023	3FE
58772R AA 2	MBART_18-1		09/17/2018	SCHEDULED REDEMPTION		2,355,990	2,355,990	2,355,990	0	0	0	0	0	0	2,355,990	0	0	0	8,305	08/15/2019	1FE
BHM1UQ AZ 7	MCDERMOTT TECHNOLOGY AMERICAS INC		09/28/2018	Various		564,657	561,169	549,946	0	0	285	0	285	0	550,231	0	14,425	14,425	8,208	03/27/2025	3FE
55281B AN 9	MCFCL_17-2A - ABS		04/20/2018	CANCELLED TRADE		(3,669,977)	(3,669,977)	(3,669,977)	0	0	0	0	0	0	(3,669,977)	0	0	0	0	07/20/2030	2FE
552676 AQ 1	MDC HOLDINGS INC.		09/20/2018	Various		728,548	847,000	683,755	688,112	0	1,588	0	1,588	0	689,700	0	38,848	38,848	60,186	01/15/2043	3FE
588056 AV 3	MERCER INTERNATIONAL INC.	C	09/11/2018	CONVERSION		556,942	548,000	558,138	86,000	0	(1,195)	0	(1,195)	0	556,942	0	0	0	21,852	01/15/2026	4FE
588056 AU 5	MERCER INTERNATIONAL INC.	C	09/25/2018	Various		561,375	550,000	558,198	557,736	0	(1,094)	0	(1,094)	0	556,642	0	4,733	4,733	36,183	02/01/2024	4FE
59010Q AB 2	MERLIN ENTERTAINMENTS PLC	D	09/27/2018	BARCLAYS CAPITAL INC.		811,000	800,000	806,213	0	0	(216)	0	(216)	0	805,996	0	5,004	5,004	17,569	06/15/2026	3FE
BHM1UM GD 9	MGM GROWTH PROPERTIES OPERATING PA		09/28/2018	SINKING FUND TRANSACTION		1,297	1,297	1,294	0	0	0	0	0	0	1,294	0	3	3	27	03/16/2025	3FE
552953 BX 8	MGM RESORTS INTERNATIONAL		09/24/2018	MARKET AXESS TRADING PLATFORM		226,655	207,000	232,279	224,525	0	(2,790)	0	(2,790)	0	221,735	0	4,920	4,920	16,533	03/15/2022	3FE
552953 CE 9	MGM RESORTS INTERNATIONAL		09/05/2018	DEUTSCHE BANK SECURITIES INC		301,875	300,000	300,000	0	0	0	0	0	0	300,000	0	1,875	1,875	3,785	06/15/2025	3FE
61913P AS 1	MHL_05-1		09/25/2018	SCHEDULED REDEMPTION		17,152	17,152	15,973	16,067	0	1,085	0	1,085	0	17,152	0	0	0	292	02/25/2035	1FM
59748T AA 7	MIDLAND COGENERATION VENTURE LP		09/15/2018	SCHEDULED REDEMPTION		71,990	71,990	71,990	71,990	0	0	0	0	0	71,990	0	0	0	4,319	03/15/2025	2FE
59020U G9 0	MLMI_05-AR1		09/25/2018	SCHEDULED REDEMPTION		339,460	339,460	321,132	324,932	0	14,528	0	14,528	0	339,460	0	0	0	5,040	06/25/2036	1FM
59020U WL 5	MLMI_05-WMC2		09/25/2018	SCHEDULED REDEMPTION		144,851	144,851	138,446	142,758	0	2,094	0	2,094	0	144,851	0	0	0	3,019	04/25/2036	1FM
553ESC BC 7	MOMENTIVE PERFORMANCE MATERIALS IN		08/28/2018	Various		0	0	0	0	191	0	0	191	0	0	0	0	0	0	10/15/2020	6*
608ESC BA 6	MOMENTIVE PERFORMANCE MATERIALS IN		08/28/2018	HIMCO OPERATIONAL TRANSACTION		0	0	0	0	100	0	0	100	0	0	0	0	0	0	10/15/2020	6*
55342U AG 9	MPT OPERATING PARTNERSHIP LP / MPT		09/25/2018	JEFFERIES & CO. INC.		349,937	350,000	364,000	363,514	0	(1,326)	0	(1,326)	0	362,188	0	(12,251)	(12,251)	21,233	08/01/2026	3FE
61744C WK 8	MSAC_05-HE7		08/27/2018	SCHEDULED REDEMPTION		4,162	4,162	4,067	4,133	0	29	0	29	0	4,162	0	0	0	10	11/25/2035	1FM
617451 DR 7	MSAC_06-HE1		09/25/2018	SCHEDULED REDEMPTION		281,680	281,680	262,110	263,238	0	18,442	0	18,442	0	281,680	0	0	0	2,910	01/25/2036	1FM
617451 ER 6	MSAC_06-HE2		09/25/2018	SCHEDULED REDEMPTION		481,915	481,915	440,651	447,563	0	34,352	0	34,352	0	481,915	0	0	0	6,192	03/25/2036	1FM
61749H AA 8	MSAC_06-HE3		09/25/2018	SCHEDULED REDEMPTION		153,976	153,976	142,669	144,529	0	9,447	0	9,447	0	153,976	0	0	0	2,493	04/25/2036	1FM
61745M 2H 5	MSC_05-IQ9		09/01/2018	SCHEDULED REDEMPTION		34,511	34,511	34,669	34,511	0	0	0	0	0	34,511	0	0	0	727	07/01/2056	1FM
59166D AA 5	MST_18-1A		09/01/2018	SCHEDULED REDEMPTION		116,468	116,468	116,681	0	0	(214)	0	(214)	0	116,468	0	0	0	364	03/01/2057	1FE
P7077@ AK 0	NASSAU AIRPORT DEVELOPMENT CO.	D	09/30/2018	Various		25,000	25,000	25,000	62,500	0	0	0	0	0	25,000	0	0	0	3,019	06/30/2035	2FE
BHM1SP 19 0	NAVISTAR INTERNATIONAL CORPORATION		09/25/2018	Various		507,358	504,858	504,308	504,193	0	(420)	0	(420)	0	503,773	0	3,584	3,584	22,487	11/02/2024	3FE
63939E AB 9	NAVSL_15-AA		09/15/2018	SCHEDULED REDEMPTION		390,528	390,528	390,384	390,428	0	99	0	99	0	390,528	0	0	0	4,834	12/15/2028	1FE
64352V KU 4	NCHET_05-2		09/25/2018	SCHEDULED REDEMPTION		302,823	302,823	302,823	302,823	0	0	0	0	0	302,823	0	0	0	5,497	06/25/2035	1FM
64352V MV 0	NCHET_05-4		09/25/2018	SCHEDULED REDEMPTION		521,318	521,318	521,644	0	0	(326)	0	(326)	0	521,318	0	0	0	2,812	09/25/2035	4AM
64079* AB 8	NEPTUNE SNR SECURED NOTES		09/30/2018	SCHEDULED REDEMPTION		64,217	64,217	70,694	68,995	0	(4,778)	0	(4,778)	0	64,217	0	0	0	0	06/30/2027	2FE
64110L AQ 9	NETFLIX INC.		07/18/2018	MORGAN STANLEY & CO. LLC		421,170	417,000	417,000	0	0	0	0	0	0	417,000	0	4,170	4,170	5,716	11/15/2028	4FE
013104 AC 8	NEW ALBERTSONS INC.		09/28/2018	HILLTOP SECURITIES		261,750	300,000	300,750	300,702	0	(46)	0	(46)	0	300,656	0	(38,906)	(38,906)	18,535	06/15/2026	4FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
013104 AF 1	NEW ALBERTSONS INC.	..	09/27/2018.	BARCLAYS CAPITAL INC.		186,188	225,000	220,500	220,706	0	179	0	179	0	220,885	0	(34,698)	(34,698)	19,556	08/01/2029.	4FE.
651290 AQ 1	NEWFIELD EXPLORATION CO.	..	09/26/2018.	BNP PARIBAS SECURITIES CORP		812,530	772,000	814,416	811,589	0	(3,945)	0	(3,945)	0	807,644	0	4,886	4,886	53,919	07/01/2024.	3FE.
62912X AC 8	NGPL PIPECO LLC.	..	09/26/2018.	MARKET AXESS TRADING PLATFORM		368,061	300,000	339,000	338,337	0	(714)	0	(714)	0	337,624	0	30,437	30,437	18,320	12/15/2037.	3FE.
65536H BE 7	NHELI_05-HE1	..	09/25/2018.	SCHEDULED REDEMPTION.		60,811	60,811	58,911	60,281	0	530	0	530	0	60,811	0	0	0	1,132	09/25/2035.	1FM.
48503T AA 5	NNSA NATIONAL SECURITY CAMPUS PROJ - ABS	..	09/10/2018.	SCHEDULED REDEMPTION.		28,696	28,696	28,696	28,696	0	0	0	0	0	28,696	0	0	0	709	12/10/2032.	1.
66977W AQ 2	NOVA CHEMICALS CORP.	A	07/23/2018.	GOLDMAN SACHS & CO LLC.		1,607,040	1,674,000	1,684,914	1,071,824	0	(777)	0	(777)	0	1,684,013	0	(76,973)	(76,973)	53,045	06/01/2024.	3FE.
670001 AA 4	NOVELIS CORP.	..	09/24/2018.	Various.		926,779	913,000	951,923	540,724	0	(4,626)	0	(4,626)	0	945,598	0	(18,820)	(18,820)	59,048	08/15/2024.	4FE.
629377 BY 7	NRG ENERGY INC.	..	07/16/2018.	CANACCORD GENUITY, INC.		845,630	821,000	858,806	856,605	0	(4,453)	0	(4,453)	0	852,152	0	(6,522)	(6,522)	36,631	05/01/2024.	4FE.
629377 CD 2	NRG ENERGY INC.	..	09/24/2018.	BARCLAYS CAPITAL INC.		533,975	530,000	530,000	530,000	0	0	0	0	0	530,000	0	3,975	3,975	24,465	01/15/2028.	4FE.
BHM1UM HU 0	NRG ENERGY INC.	..	09/28/2018.	Various.		582,091	581,368	583,548	0	0	(2,180)	0	(2,180)	0	581,368	0	723	723	2,015	06/30/2023.	3FE.
64032L AD 3	NSLT_08-3	..	08/27/2018.	SCHEDULED REDEMPTION.		100,077	100,077	103,532	102,199	0	(2,123)	0	(2,123)	0	100,077	0	0	0	2,706	11/25/2024.	3AM.
67059T AC 9	NUSTAR LOGISTICS LP.	..	09/24/2018.	JP MORGAN SECURITIES LLC.		598,950	605,000	610,585	610,090	0	(852)	0	(852)	0	609,238	0	(10,288)	(10,288)	33,128	02/01/2022.	3FE.
62947Q AT 5	NXP BV/NXP FUNDING LLC.	D	09/25/2018.	MORGAN STANLEY & CO. LLC.		749,580	744,000	750,510	0	0	(565)	0	(565)	0	749,945	0	(365)	(365)	26,955	06/15/2022.	3FE.
67590B AC 4	OCT16_13-1A - ABS.	C	07/17/2018.	SCHEDULED REDEMPTION.		1,277,000	1,277,000	1,241,883	1,253,270	0	23,730	0	23,730	0	1,277,000	0	0	0	33,033	07/17/2025.	1FE.
67103Q AW 7	OFSBS_13-5A - ABS.	C	07/17/2018.	SCHEDULED REDEMPTION.		1,048,215	1,048,215	1,048,215	1,048,215	0	0	0	0	0	1,048,215	0	0	0	27,089	04/17/2025.	1FE.
68241F AA 0	OLCMT_04-C3	..	09/11/2018.	SCHEDULED REDEMPTION.		401,827	401,827	396,000	399,834	0	1,993	0	1,993	0	401,827	0	0	0	15,788	10/11/2030.	1FM.
683715 AA 4	OPEN TEXT CORPORATION.	A	09/21/2018.	BARCLAYS CAPITAL INC.		546,720	536,000	558,780	557,922	0	(5,048)	0	(5,048)	0	552,875	0	(6,155)	(6,155)	36,013	01/15/2023.	3FE.
68557N AC 7	ORBITAL ATK INC.	..	07/19/2018.	CALL TRANSACTION.		419,516	401,000	417,880	413,423	0	(1,693)	0	(1,693)	0	411,730	0	(10,730)	(10,730)	36,160	10/01/2023.	3FE.
688239 AE 2	OSHKOSH CORP.	..	09/24/2018.	SUMRIDGE PARTNERS, LLC.		451,203	437,000	458,304	456,256	0	(2,516)	0	(2,516)	0	453,740	0	(2,537)	(2,537)	25,120	03/01/2025.	2FE.
698525 AA 0	PANOCHE ENERGY CENTER LLC.	..	08/31/2018.	SCHEDULED REDEMPTION.		171,545	171,545	171,545	171,545	0	0	0	0	0	171,545	0	0	0	5,905	07/31/2029.	3FE.
70014L AA 8	PARK AEROSPACE HOLDINGS LTD.	D	09/25/2018.	UBS SECURITIES LLC.		328,250	325,000	338,096	336,527	0	(1,691)	0	(1,691)	0	334,836	0	(6,586)	(6,586)	17,426	08/15/2022.	3FE.
74113A AL 0	PART_14-1A	..	08/15/2018.	SCHEDULED REDEMPTION.		5,750,000	5,750,000	5,714,063	5,743,469	0	6,531	0	6,531	0	5,750,000	0	0	0	111,550	07/15/2021.	1FE.
69318F AE 8	PBF HOLDING COMPANY LLC.	..	09/26/2018.	Various.		887,500	850,000	895,688	0	0	(5,734)	0	(5,734)	0	889,953	0	(2,453)	(2,453)	42,632	11/15/2023.	4FE.
69327R AG 6	PDC ENERGY INC.	..	07/19/2018.	BMO CAPITAL MARKETS CORP.		406,020	402,000	421,598	0	0	(1,959)	0	(1,959)	0	419,638	0	(13,618)	(13,618)	21,066	09/15/2024.	4FE.
72650T AA 6	PLAINS END FINANCING LLC.	..	07/15/2018.	SCHEDULED REDEMPTION.		129,740	129,740	131,659	131,306	0	(1,566)	0	(1,566)	0	129,740	0	0	0	5,848	04/15/2028.	3FE.
737446 AK 0	POST HOLDINGS INC.	..	09/27/2018.	Various.		1,242,972	1,314,000	1,304,145	0	0	568	0	568	0	1,304,713	0	(61,741)	(61,741)	65,766	08/15/2026.	4FE.
BHM1UC 94 9	POST HOLDINGS INC.	..	09/15/2018.	Various.		678,856	678,013	679,282	0	0	(1,270)	0	(1,270)	0	678,013	0	844	844	11,001	05/24/2024.	3FE.
70069F CW 5	PPSI_04-MHQ1	..	09/25/2018.	SCHEDULED REDEMPTION.		63,238	63,238	63,060	63,166	0	72	0	72	0	63,238	0	0	0	1,378	12/25/2034.	1FM.
70069F AY 3	PPSI_04-WCW2	..	09/25/2018.	SCHEDULED REDEMPTION.		63,034	63,034	61,891	61,931	0	1,103	0	1,103	0	63,034	0	0	0	1,316	10/25/2034.	1FM.
70069F LW 5	PPSI_05-WCW3	..	09/25/2018.	SCHEDULED REDEMPTION.		175,901	175,901	176,066	0	0	(165)	0	(165)	0	175,901	0	0	0	1,377	08/25/2035.	5AM.
70069F GC 5	PPSI_05-WHQ1	..	09/25/2018.	SCHEDULED REDEMPTION.		1,065,855	1,065,855	751,428	1,039,832	0	26,023	0	26,023	0	1,065,855	0	0	0	20,938	03/25/2035.	1FM.
70069F HV 2	PPSI_05-WHQ2	..	09/25/2018.	SCHEDULED REDEMPTION.		319,247	319,247	121,984	261,185	0	58,063	0	58,063	0	319,247	0	0	0	5,903	05/25/2035.	1FM.
70069F JR 9	PPSI_05-WHQ3	..	09/20/2018.	Various.		1,241,644	1,238,852	1,139,163	1,212,181	0	9,264	0	9,264	0	1,221,445	0	20,199	20,199	22,989	06/25/2035.	1FM.
70069F MS 3	PPSI_05-WHQ4	..	09/25/2018.	SCHEDULED REDEMPTION.		891,262	891,262	891,262	891,262	0	0	0	0	0	891,262	0	0	0	16,786	09/25/2035.	1FM.
740212 AE 5	PRECISION DRILLING CORP.	A	09/24/2018.	RBC CAPITAL MARKETS, LLC.		1,589,170	1,561,838	1,581,471	646,476	0	(5,852)	0	(5,852)	0	1,572,843	0	16,327	16,327	84,897	12/15/2021.	3FE.
745867 AP 6	PULTE HOMES INC.	..	09/28/2018.	SUMRIDGE PARTNERS, LLC.		216,158	225,000	230,469	230,054	0	(154)	0	(154)	0	229,900	0	(13,743)	(13,743)	12,630	05/15/2033.	3FE.
018772 AT 0	PYXUS INTERNATIONAL INC.	..	09/21/2018.	FTN FINANCIAL SECURITIES CORP.		364,000	350,000	363,430	361,330	0	(2,297)	0	(2,297)	0	359,033	0	4,967	4,967	22,275	04/15/2021.	4FE.
747525 AQ 6	QUALCOMM INCORPORATED.	..	07/06/2018.	CALL TRANSACTION.		6,287,250	6,225,000	6,225,000	6,225,000	0	0	0	0	0	6,225,000	0	0	0	150,708	05/20/2020.	1FE.
750236 AU 5	RADIAN GROUP INC.	..	08/30/2018.	Various.		1,753,601	1,792,000	1,823,190	1,822,498	0	(2,639)	0	(2,639)	0	1,819,859	0	(66,258)	(66,258)	73,226	10/01/2024.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76112B C5 7	RAMP_05-EFC4	..	09/25/2018.	SCHEDULED REDEMPTION		78,178	78,178	74,318	77,280	0	898	0	898	0	78,178	0	0	0	1,442	09/25/2035.	1FM
76112B LJ 7	RAMP_05-RS3	..	09/25/2018.	SCHEDULED REDEMPTION		30,579	30,579	28,835	30,032	0	547	0	547	0	30,579	0	0	0	562	03/25/2035.	1FM
76112B 2D 1	RAMP_06-RS2	..	09/25/2018.	SCHEDULED REDEMPTION		82,834	82,834	74,059	74,415	0	8,419	0	8,419	0	82,834	0	0	0	988	03/25/2036.	1FM
75156X AC 5	RAMP_06-RZ4	..	09/25/2018.	SCHEDULED REDEMPTION		553,006	553,006	469,261	500,908	0	52,098	0	52,098	0	553,006	0	0	0	5,602	10/25/2036.	1FM
75281A AS 8	RANGE RESOURCES CORPORATION	..	09/24/2018.	JP MORGAN SECURITIES LLC		619,125	650,000	632,164	0	0	1,322	0	1,322	0	633,486	0	(14,361)	(14,361)	21,841	05/15/2025.	3FE
76110W G3 4	RASC_04-KS10	..	09/25/2018.	SCHEDULED REDEMPTION		759,984	759,984	759,984	759,984	0	0	0	0	0	759,984	0	0	0	15,367	11/25/2034.	1FM
753910 AD 0	RASC_05-KS12	..	09/25/2018.	SCHEDULED REDEMPTION		265,226	265,226	246,951	258,328	0	6,897	0	6,897	0	265,226	0	0	0	4,096	01/25/2036.	1FM
76110W 3S 3	RASC_05-KS8	..	09/25/2018.	SCHEDULED REDEMPTION		1,124,369	1,124,369	733,584	1,123,792	0	577	0	577	0	1,124,369	0	0	0	20,669	08/25/2035.	1FM
76113A AG 6	RASC_06-KS1	..	09/25/2018.	SCHEDULED REDEMPTION		35,307	35,307	31,600	33,362	0	1,946	0	1,946	0	35,307	0	0	0	569	02/25/2036.	1FM
75406E AD 3	RASC_06-KS4	..	09/25/2018.	SCHEDULED REDEMPTION		13,291	13,291	12,535	12,939	0	352	0	352	0	13,291	0	0	0	94	06/25/2036.	1FM
75406W AD 3	RASC_06-KS6	..	09/25/2018.	SCHEDULED REDEMPTION		64,312	64,312	56,956	59,562	0	4,750	0	4,750	0	64,312	0	0	0	1,009	08/25/2036.	1FM
754730 AF 6	RAYMOND JAMES FINANCIAL INC.	..	07/30/2018.	RAYMOND JAMES & ASSOCIATES, INC.		19,554,844	19,155,000	19,867,774	19,860,444	0	(7,015)	0	(7,015)	0	19,853,429	0	(298,585)	(298,585)	990,314	07/15/2046.	2FE
75625Q AC 3	RECKITT BENCKISER TREASURY SERVICE	D	09/04/2018.	CITIGROUP GLOBAL MARKETS, INC		1,204,488	1,250,000	1,248,825	1,248,940	0	154	0	154	0	1,249,094	0	(44,606)	(44,606)	20,781	06/24/2022.	1FE
75625Q AD 1	RECKITT BENCKISER TREASURY SERVICE	D	09/05/2018.	Various		850,386	893,000	892,036	892,100	0	88	0	88	0	892,188	0	(41,802)	(41,802)	17,122	06/26/2024.	1FE
758750 B# 9	REGAL-BELOIT CORPORATION	..	07/14/2018.	MATURED		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	613,500	07/14/2018.	2
75886Q AS 2	REGT3_14-1A - ABS	..	07/16/2018.	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,433	04/15/2026.	1FE
75887F AS 5	REGT4_14-1A - ABS	C	09/13/2018.	SCHEDULED REDEMPTION		7,900,000	7,900,000	7,900,000	7,900,000	0	0	0	0	0	7,900,000	0	0	0	241,137	07/25/2026.	1FE
77340R AD 9	ROCKIES EXPRESS PIPELINE LLC	..	07/17/2018.	GOLDMAN SACHS & CO LLC		409,885	343,000	398,870	346,647	0	(758)	0	(758)	0	397,919	0	11,966	11,966	24,361	07/15/2038.	3FE
77340R AM 9	ROCKIES EXPRESS PIPELINE LLC	..	07/30/2018.	MARKET AXESS TRADING PLATFORM		215,100	185,000	199,800	199,612	0	(182)	0	(182)	0	199,430	0	15,670	15,670	10,104	04/15/2040.	3FE
775109 BB 6	ROGERS COMMUNICATIONS INC.	A	08/23/2018.	Various		10,230,460	9,637,000	9,886,841	9,883,350	0	(3,422)	0	(3,422)	0	9,879,928	0	350,532	350,532	451,542	03/15/2044.	2FE
780097 BE 0	ROYAL BANK OF SCOTLAND GROUP PLC	D	08/09/2018.	BARCLAYS CAPITAL INC.		6,611,695	6,770,000	6,770,000	6,770,000	0	0	0	0	0	6,770,000	0	(158,305)	(158,305)	174,974	05/15/2023.	2FE
81376E AC 9	SABR_06-NC2	..	09/25/2018.	SCHEDULED REDEMPTION		51,483	51,483	48,659	48,865	0	2,618	0	2,618	0	51,483	0	0	0	652	03/25/2036.	1FM
81375W JF 4	SABR_06-OP1	..	09/25/2018.	SCHEDULED REDEMPTION		23,235	23,235	22,389	22,895	0	340	0	340	0	23,235	0	0	0	369	10/25/2035.	1FM
78573N AA 0	SABRE GLBL INC.	..	09/21/2018.	BARCLAYS CAPITAL INC.		1,318,050	1,305,000	1,331,801	1,323,612	0	(3,895)	0	(3,895)	0	1,319,717	0	(1,667)	(1,667)	66,247	04/15/2023.	3FE
86358E RB 4	SAIL_05-2	..	09/25/2018.	SCHEDULED REDEMPTION		426,368	426,368	426,368	426,368	0	0	0	0	0	426,368	0	0	0	8,122	03/25/2035.	1FM
86358E WC 6	SAIL_05-7	..	09/25/2018.	SCHEDULED REDEMPTION		247,689	247,689	232,828	242,782	0	4,908	0	4,908	0	247,689	0	0	0	4,520	08/25/2035.	1FM
86358E XP 6	SAIL_05-8	..	09/25/2018.	SCHEDULED REDEMPTION		847,273	847,273	829,798	839,112	0	8,161	0	8,161	0	847,273	0	0	0	15,999	10/25/2035.	1FM
86358E UV 6	SAIL_05-HE1	..	09/25/2018.	SCHEDULED REDEMPTION		39,125	39,125	37,657	37,643	0	1,481	0	1,481	0	39,125	0	0	0	647	07/25/2035.	1FM
86359A PY 3	SASC_03-BC2	..	09/25/2018.	SCHEDULED REDEMPTION		52,246	52,246	49,994	51,405	0	841	0	841	0	52,246	0	0	0	1,246	02/25/2033.	1FM
86359U AE 9	SASC_06-OPT1	..	09/25/2018.	SCHEDULED REDEMPTION		70,703	70,703	66,070	67,374	0	3,329	0	3,329	0	70,703	0	0	0	1,104	04/25/2036.	1FM
805564 PX 3	SAST_04-2	..	07/19/2018.	Various		3,298,679	3,282,471	3,345,043	3,287,982	0	(1,338)	0	(1,338)	0	3,286,643	0	12,036	12,036	84,717	08/01/2035.	1FM
805564 RM 5	SAST_05-1	..	09/25/2018.	SCHEDULED REDEMPTION		100,352	100,352	95,947	96,880	0	3,472	0	3,472	0	100,352	0	0	0	1,873	05/25/2035.	1FM
80556X AA 5	SAST_06-2	..	09/25/2018.	SCHEDULED REDEMPTION		231,302	231,302	218,797	220,951	0	10,351	0	10,351	0	231,302	0	0	0	3,249	09/25/2036.	1FM
L8038* AA 4	SBM BALEIA AZUL SARL	D	09/15/2018.	SCHEDULED REDEMPTION		136,080	136,080	134,849	134,852	0	1,228	0	1,228	0	136,080	0	0	0	4,767	09/15/2027.	3
81211K AV 2	SEALED AIR CORPORATION	..	09/25/2018.	BARCLAYS CAPITAL INC.		294,190	292,000	305,044	303,659	0	(1,613)	0	(1,613)	0	302,047	0	(7,857)	(7,857)	11,704	12/01/2022.	3FE
81745D AE 1	SEMT_13-9	..	09/01/2018.	SCHEDULED REDEMPTION		68,558	68,558	66,761	66,735	0	1,822	0	1,822	0	68,558	0	0	0	1,762	07/01/2043.	1FM
81746N CB 2	SEMT_16-3	..	09/01/2018.	SCHEDULED REDEMPTION		24,314	24,314	24,890	24,841	0	(527)	0	(527)	0	24,314	0	0	0	651	11/01/2046.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81746N CC 0	SEMT_16-3		09/01/2018	SCHEDULED REDEMPTION		18,235	18,235	18,041	18,058	0	178	0	178	0	18,235	0	0	0	319	11/01/2046	1FM
81746Q CB 5	SEMT_18-2		09/01/2018	SCHEDULED REDEMPTION		15,327	15,327	15,366	0	0	(38)	0	(38)	0	15,327	0	0	0	240	02/01/2048	1FE
81746Q CC 3	SEMT_18-2		09/01/2018	SCHEDULED REDEMPTION		9,605	9,605	9,493	0	0	112	0	112	0	9,605	0	0	0	151	02/01/2048	1FE
81727T AA 6	SENSATA TECHNOLOGIES UK FINANCING	D	09/24/2018	BARCLAYS CAPITAL INC		210,750	200,000	206,500	204,200	0	(927)	0	(927)	0	203,272	0	7,478	7,478	14,524	02/15/2026	3FE
78412F AP 9	SESI LLC		07/12/2018	MUFG SECURITIES AMERICAS INC		592,028	579,000	592,789	0	0	(3,080)	0	(3,080)	0	589,709	0	2,319	2,319	24,179	12/15/2021	4FE
81879M AD 1	SGMS_05-OPT1		09/25/2018	SCHEDULED REDEMPTION		343,872	343,872	343,872	343,872	0	0	0	0	0	343,872	0	0	0	5,814	10/25/2035	1FM
784427 AG 1	SLCLT_06-1		09/17/2018	SCHEDULED REDEMPTION		519,567	519,567	509,744	509,721	0	9,846	0	9,846	0	519,567	0	0	0	3,460	03/15/2055	1FE
784419 AG 8	SLCLT_06-A		07/16/2018	SCHEDULED REDEMPTION		18,594,000	18,594,000	18,594,000	18,594,000	0	0	0	0	0	18,594,000	0	0	0	318,345	07/15/2036	1FE
78442G KP 0	SLMA_03-14		07/25/2018	SCHEDULED REDEMPTION		601,334	601,334	563,106	565,624	0	35,709	0	35,709	0	601,334	0	0	0	10,820	10/25/2065	1FE
78442G GM 2	SLMA_03-4		09/17/2018	SCHEDULED REDEMPTION		188,325	188,325	192,268	190,178	0	(1,853)	0	(1,853)	0	188,325	0	0	0	1,471	06/15/2038	1FE
78442G HK 5	SLMA_03-7		09/17/2018	SCHEDULED REDEMPTION		193,948	193,948	177,682	179,090	0	14,858	0	14,858	0	193,948	0	0	0	1,474	09/15/2039	1AM
78442G KV 7	SLMA_04-1		07/25/2018	SCHEDULED REDEMPTION		227,431	227,431	227,431	227,431	0	0	0	0	0	227,431	0	0	0	4,006	07/25/2039	1FE
78442G LW 4	SLMA_04-5		07/25/2018	SCHEDULED REDEMPTION		403,780	403,780	330,346	340,566	0	63,213	0	63,213	0	403,780	0	0	0	7,051	10/25/2070	1AM
78442G MR 4	SLMA_04-8		07/25/2018	SCHEDULED REDEMPTION		218,862	218,862	216,587	216,608	0	2,254	0	2,254	0	218,862	0	0	0	3,789	01/25/2040	1FE
78442G PS 9	SLMA_05-5		07/25/2018	SCHEDULED REDEMPTION		349,298	349,298	349,298	349,298	0	0	0	0	0	349,298	0	0	0	5,490	10/25/2040	1FE
83149E AG 2	SLMA_06-5		07/25/2018	SCHEDULED REDEMPTION		31,122	31,122	28,793	28,859	0	2,263	0	2,263	0	31,122	0	0	0	480	10/25/2040	1FE
83149F AD 6	SLMA_06-6		07/25/2018	SCHEDULED REDEMPTION		382,321	382,321	362,304	367,714	0	14,607	0	14,607	0	382,321	0	0	0	5,893	01/25/2070	1FE
78443H AJ 2	SLMA_06-8		07/25/2018	SCHEDULED REDEMPTION		149,484	149,484	140,141	140,269	0	9,215	0	9,215	0	149,484	0	0	0	2,327	01/25/2041	1FE
78443K AK 2	SLMA_06-9		07/25/2018	SCHEDULED REDEMPTION		49,812	49,812	46,777	46,812	0	3,000	0	3,000	0	49,812	0	0	0	775	01/25/2041	1FE
78443C CL 6	SLMA_06-A		09/17/2018	SCHEDULED REDEMPTION		223,924	223,924	193,134	205,782	0	18,142	0	18,142	0	223,924	0	0	0	1,538	06/15/2039	1FE
78443C CY 8	SLMA_06-BW		09/17/2018	SCHEDULED REDEMPTION		556,197	556,197	511,702	529,027	0	27,171	0	27,171	0	556,197	0	0	0	9,481	12/15/2039	1FE
78443V AJ 1	SLMA_07-1		07/25/2018	SCHEDULED REDEMPTION		151,530	151,530	141,919	144,943	0	6,588	0	6,588	0	151,530	0	0	0	2,347	01/27/2042	1FE
83608N AU 5	SNDPT_14-1A - ABS	C	07/18/2018	SCHEDULED REDEMPTION		12,000,000	12,000,000	12,030,000	12,026,203	0	(26,203)	0	(26,203)	0	12,000,000	0	0	0	315,129	04/18/2026	1FE
83608N AW 1	SNDPT_14-1A - ABS	C	07/18/2018	SCHEDULED REDEMPTION		960,000	960,000	960,000	960,000	0	0	0	0	0	960,000	0	0	0	30,670	04/18/2026	1FE
84519# AD 6	SOUTHWEST POWER POOL INC		09/30/2018	SCHEDULED REDEMPTION		22,477	22,477	23,847	23,713	0	(1,236)	0	(1,236)	0	22,477	0	0	0	0	12/30/2042	1
84519# AG 9	SOUTHWEST POWER POOL INC		09/30/2018	SCHEDULED REDEMPTION		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	3,047	09/30/2024	1
845467 AL 3	SOUTHWESTERN ENERGY COMPANY		09/28/2018	WELLS FARGO ADVISORS, LLC		299,160	300,000	308,625	308,472	0	(745)	0	(745)	0	307,727	0	(8,567)	(8,567)	23,665	01/23/2025	3FE
845467 AM 1	SOUTHWESTERN ENERGY COMPANY		09/24/2018	CREDIT SUISSE SECURITIES (USA) LLC		422,120	400,000	417,810	417,444	0	(1,701)	0	(1,701)	0	415,743	0	6,377	6,377	30,083	04/01/2026	3FE
84861A AA 7	SPMF_14-3A		09/01/2018	SCHEDULED REDEMPTION		12,132	12,132	12,152	12,143	0	(11)	0	(11)	0	12,132	0	0	0	392	03/01/2042	1FE
84929# AA 6	SPOWER FINANCE I LLC		07/01/2018	Various		4,970	4,970	4,970	128,777	0	0	0	0	0	4,970	0	0	0	3,597	12/31/2036	2FE
85172F AF 6	SPRINGLEAF FINANCE CORP		09/25/2018	BANC OF AMERICA SECURITIES LLC		922,530	836,000	941,005	617,613	0	(7,990)	0	(7,990)	0	916,936	0	5,594	5,594	59,725	10/01/2023	4FE
BHM1NU ER 0	SPRINT COMMUNICATIONS INC		09/28/2018	Various		855,138	853,018	855,218	853,018	0	0	0	0	0	853,018	0	2,120	2,120	18,886	02/02/2024	3FE
85207U AF 2	SPRINT CORP		09/19/2018	Various		1,264,945	1,178,000	1,227,496	1,224,220	0	(4,479)	0	(4,479)	0	1,219,742	0	45,203	45,203	93,749	09/15/2023	4FE
85207U AH 8	SPRINT CORP		09/27/2018	MARKET AXESS TRADING PLATFORM		301,153	290,000	291,088	0	0	(85)	0	(85)	0	291,002	0	10,151	10,151	17,168	06/15/2024	4FE
85208N AA 8	SPRINT SPECTRUM CO I/ II /III/ LLC		09/20/2018	SCHEDULED REDEMPTION		184,750	184,750	185,665	185,458	0	(708)	0	(708)	0	184,750	0	0	0	4,656	09/20/2021	2FE
858119 BH 2	STEEL DYNAMICS INC		09/27/2018	DEUTSCHE BANK SECURITIES INC		476,250	500,000	495,141	0	0	226	0	226	0	495,367	0	(19,117)	(19,117)	18,695	09/15/2025	3FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86024T AA 5	STEVENS HOLDING COMPANY INC.		09/28/2018.	GOLDMAN SACHS & CO LLC.		44,715	44,000	44,000	0	0	0	0	0	0	44,000	0	715	715	7	10/01/2026.	4FE
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU		09/15/2018.	SCHEDULED REDEMPTION		666	666	666	666	0	0	0	0	0	666	0	0	0	13	12/15/2025.	1
86765L AK 3	SUNOCO LP.		09/26/2018.	Various.		804,525	845,000	845,000	0	0	0	0	0	0	845,000	0	(40,475)	(40,475)	25,967	02/15/2026.	3FE
84751P GZ 6	SURF_05-BC3.		09/25/2018.	SCHEDULED REDEMPTION		24,048	24,048	23,026	23,242	0	806	0	806	0	24,048	0	0	0	445	06/25/2036.	1FM
83611M EA 2	SVHE_05-DO1.		09/25/2018.	SCHEDULED REDEMPTION		119,628	119,628	119,628	119,628	0	0	0	0	0	119,628	0	0	0	2,380	05/25/2035.	1FM
83611M DH 8	SVHE_05-OPT1.		09/25/2018.	SCHEDULED REDEMPTION		156,946	156,946	136,936	142,933	0	14,013	0	14,013	0	156,946	0	0	0	2,169	06/25/2035.	1FM
83611M GH 5	SVHE_05-OPT2.		07/18/2018.	GOLDMAN SACHS & CO LLC.		2,837,743	2,873,664	2,770,391	2,836,518	0	2,668	0	2,668	0	2,839,186	0	(1,443)	(1,443)	40,940	08/25/2035.	1FM
83612M AE 7	SVHE_06-WF2.		09/25/2018.	SCHEDULED REDEMPTION		152,464	152,464	143,983	149,861	0	2,603	0	2,603	0	152,464	0	0	0	2,254	12/25/2036.	1FM
87154B AN 6	SYMP_12-8AR - ABS.	C	07/09/2018.	SCHEDULED REDEMPTION		147,231	147,231	146,448	146,798	0	433	0	433	0	147,231	0	0	0	3,944	01/09/2023.	1FE
87166F AA 1	SYNCHRONY BANK.		07/13/2018.	RBC CAPITAL MARKETS, LLC.		1,441,320	1,500,000	1,493,565	1,494,228	0	664	0	664	0	1,494,892	0	(53,572)	(53,572)	26,500	06/15/2022.	2FE
87165B AG 8	SYNCHRONY FINANCIAL.		07/12/2018.	CITIGROUP GLOBAL MARKETS, INC		6,398,512	6,515,000	6,491,155	6,496,024	0	1,155	0	1,155	0	6,497,179	0	(98,667)	(98,667)	287,474	07/23/2025.	2FE
878742 AE 5	TECK RESOURCES LTD.	A	08/01/2018.	JP MORGAN SECURITIES LLC.		735,280	707,000	734,870	734,224	0	(533)	0	(533)	0	733,691	0	1,589	1,589	36,327	10/01/2035.	3FE
879369 AE 6	TELEFLEX INCORPORATED.		09/26/2018.	Various.		797,444	807,000	816,533	816,132	0	(728)	0	(728)	0	815,404	0	(17,960)	(17,960)	28,709	06/01/2026.	3FE
87264A AP 0	T-MOBILE USA INC.		09/24/2018.	UBS SECURITIES LLC.		1,640,245	1,564,000	1,579,866	1,578,340	0	(1,730)	0	(1,730)	0	1,576,611	0	63,634	63,634	127,877	01/15/2026.	3FE
87264A AQ 8	T-MOBILE USA INC.		08/20/2018.	BARCLAYS CAPITAL INC.		1,437,975	1,386,000	1,477,901	1,474,349	0	(16,368)	0	(16,368)	0	1,457,981	0	(20,006)	(20,006)	76,725	04/15/2024.	3FE
88947E AR 1	TOLL BROTHERS FINANCE CORP.		09/26/2018.	Various.		1,334,935	1,354,000	1,375,763	1,374,421	0	(1,611)	0	(1,611)	0	1,372,811	0	(37,876)	(37,876)	56,849	11/15/2025.	3FE
89156@ AA 1	TOURNEAU ACQUISITION CORP.		09/14/2018.	HIMCO OPERATIONAL TRANSACTION		0	239,091	5,795	5,795	0	0	0	0	0	5,795	0	(5,795)	(5,795)	464,335	10/31/2018.	6
89307# AA 7	TRANS BAY CABLE LLC.		09/30/2018.	SCHEDULED REDEMPTION		114,840	114,840	114,840	114,840	0	0	0	0	0	114,840	0	0	0	0	06/30/2047.	1FE
902494 BB 8	TYSON FOODS INC.		09/24/2018.	WELLS FARGO ADVISORS, LLC.		4,915,925	4,900,000	4,900,000	4,900,000	0	0	0	0	0	4,900,000	0	15,925	15,925	102,439	06/02/2020.	2FE
902674 XN 5	UBS AG (LONDON BRANCH).	D	09/27/2018.	JP MORGAN SECURITIES LLC.		6,984,774	6,712,000	6,696,324	0	0	65	0	65	0	6,696,389	0	288,385	288,385	78,430	06/26/2048.	1FE
73019# AA 0	UNION PACIFIC RR 2012-A.		09/13/2018.	SCHEDULED REDEMPTION		189,803	189,803	189,803	189,803	0	0	0	0	0	189,803	0	0	0	3,347	09/13/2027.	1
73019# AB 8	UNION PACIFIC RR 2012-B.		09/13/2018.	SCHEDULED REDEMPTION		196,947	196,947	196,947	196,947	0	0	0	0	0	196,947	0	0	0	3,454	09/13/2027.	1
73019# AC 6	UNION PACIFIC RR 2012-C.		09/13/2018.	SCHEDULED REDEMPTION		179,905	179,905	179,905	179,905	0	0	0	0	0	179,905	0	0	0	3,199	09/13/2027.	1
911365 BC 7	UNITED RENTALS (NORTH AMERICA) INC		08/21/2018.	BANC OF AMERICA SECURITIES LLC		592,870	587,000	584,663	585,144	0	192	0	192	0	585,336	0	7,534	7,534	30,014	07/15/2023.	3FE
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC		09/28/2018.	Various.		2,195,566	2,135,000	2,294,071	2,285,673	0	(16,464)	0	(16,464)	0	2,269,209	0	(73,642)	(73,642)	125,524	09/15/2026.	3FE
913903 AT 7	UNIVERSAL HEALTH SERVICES INC.		08/30/2018.	WELLS FARGO ADVISORS, LLC.		94,000	94,000	92,590	0	0	49	0	49	0	92,639	0	1,361	1,361	3,564	06/01/2026.	2FE
91803* AP 3	UTILITIES INC COLLATERAL TRST NOTE		07/19/2018.	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	49,350	07/21/2036.	2
92868L AA 9	VALET_18-1.		09/20/2018.	SCHEDULED REDEMPTION		2,732,261	2,732,261	2,732,261	0	0	0	0	0	0	2,732,261	0	0	0	14,535	07/22/2019.	1FE
92343E AF 9	VERISIGN INC.		08/21/2018.	SUMRIDGE PARTNERS, LLC.		330,270	327,000	328,226	0	0	(138)	0	(138)	0	328,088	0	2,182	2,182	12,267	05/01/2023.	3FE
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I		09/15/2018.	SCHEDULED REDEMPTION		27,331	27,331	27,331	27,331	0	0	0	0	0	27,331	0	0	0	405	05/15/2035.	2
92532W AA 1	VERSUM MATERIALS INC.		09/25/2018.	UBS SECURITIES LLC.		534,114	523,000	538,690	536,515	0	(1,542)	0	(1,542)	0	534,973	0	(859)	(859)	29,724	09/30/2024.	3FE
BHM1PY VL 4	VERTIV INTERMEDIATE HOLDING II COR		09/28/2018.	JP MORGAN SECURITIES LLC.		655,090	658,000	657,178	0	0	37	0	37	0	657,215	0	(2,125)	(2,125)	10,606	11/30/2023.	4FE
92769X AL 9	VIRGIN MEDIA SECURED FINANCE PLC	D	09/25/2018.	BNP PARIBAS SECURITIES CORP		636,188	650,000	629,209	632,824	0	1,279	0	1,279	0	634,103	0	2,085	2,085	40,950	01/15/2026.	3FE
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC		09/30/2018.	SCHEDULED REDEMPTION		7,982	7,982	7,982	7,982	0	0	0	0	0	7,982	0	0	0	0	06/30/2030.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
BHM1V8 M1 8	VISTRA ENERGY CORP	..	09/28/2018.	Various		605,584	604,088	605,700	0	0	(1,352)	0	(1,352)	0	604,348	0	1,236	1,236	4,002	12/01/2025.	3FE
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011 - ABS	..	09/25/2018.	SCHEDULED REDEMPTION		48,327	48,327	48,327	48,327	0	0	0	0	0	48,327	0	0	0	1,784	12/25/2036.	1
92922F 4R 6	WAMU_05-AR13	..	09/25/2018.	SCHEDULED REDEMPTION		473,177	473,177	430,217	439,044	0	34,133	0	34,133	0	473,177	0	0	0	7,414	10/25/2045.	1FM
92922F 4S 4	WAMU_05-AR13	..	09/25/2018.	SCHEDULED REDEMPTION		49,601	49,601	45,013	47,632	0	1,970	0	1,970	0	49,601	0	0	0	747	10/25/2045.	1FM
92925C BD 3	WAMU_05-AR19	..	09/25/2018.	SCHEDULED REDEMPTION		65,411	65,411	59,598	59,755	0	5,656	0	5,656	0	65,411	0	0	0	1,163	12/25/2045.	1FM
92922F U5 5	WAMU_05-AR9	..	09/25/2018.	SCHEDULED REDEMPTION		183,565	183,565	161,767	161,765	0	21,800	0	21,800	0	183,565	0	0	0	3,510	07/25/2045.	1FM
94107J AA 1	WASTE PRO USA INC	..	09/28/2018.	WELLS FARGO ADVISORS, LLC		429,213	440,000	438,130	0	0	92	0	92	0	438,222	0	(9,010)	(9,010)	15,604	02/15/2026.	4FE
95736X AD 0	WCHC_07-1A - ABS	C	08/01/2018.	SCHEDULED REDEMPTION		12,241	12,241	11,368	11,715	0	526	0	526	0	12,241	0	0	0	57	08/01/2022.	1FE
94946T AC 0	WELLCARE HEALTH PLANS INC	..	09/24/2018.	BARCLAYS CAPITAL INC		365,400	360,000	362,715	0	0	(743)	0	(743)	0	361,972	0	3,428	3,428	18,638	04/01/2025.	3FE
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS	..	09/10/2018.	SCHEDULED REDEMPTION		32,665	32,665	32,665	32,665	0	0	0	0	0	32,665	0	0	0	1,119	10/10/2027.	2
958102 AM 7	WESTERN DIGITAL CORPORATION	..	09/28/2018.	BANC OF AMERICA SECURITIES LLC		357,975	370,000	361,675	0	0	316	0	316	0	361,991	0	(4,016)	(4,016)	11,180	02/15/2026.	3FE
BHM1VB S1 5	WESTERN DIGITAL CORPORATION	..	09/28/2018.	Various		747,161	746,230	735,835	0	0	868	0	868	0	736,702	0	10,459	10,459	7,900	04/29/2023.	2FE
96328D BE 3	WHLS_18-1A	..	09/20/2018.	SCHEDULED REDEMPTION		1,309,093	1,309,093	1,309,093	0	0	0	0	0	0	1,309,093	0	0	0	5,378	07/20/2019.	1FE
96042C AL 5	WLAKE_15-2A	..	09/15/2018.	SCHEDULED REDEMPTION		72,280	72,280	69,550	71,574	0	706	0	706	0	72,280	0	0	0	1,772	01/15/2021.	1FE
96042L AF 8	WLAKE_16-3A	..	07/17/2018.	WELLS FARGO ADVISORS, LLC		2,457,943	2,450,000	2,449,800	2,449,877	0	33	0	33	0	2,449,910	0	8,034	8,034	52,139	01/18/2022.	1FE
98163E AA 4	WOART_18-C	..	09/17/2018.	SCHEDULED REDEMPTION		1,635,233	1,635,233	1,635,233	0	0	0	0	0	0	1,635,233	0	0	0	5,038	08/15/2019.	1FE
98212B AE 3	WPX ENERGY INC	..	09/25/2018.	Various		1,656,375	1,659,000	1,639,420	357,784	0	1,181	0	1,181	0	1,640,830	0	15,545	15,545	53,903	09/15/2024.	4FE
BHM1U5 N5 5	XPO LOGISTICS INC	..	09/28/2018.	CITIGROUP GLOBAL MARKETS, INC		674,188	670,000	671,130	0	0	(1,130)	0	(1,130)	0	670,000	0	4,188	4,188	10,746	02/23/2025.	3FE
3899999.	Total - Bonds - Industrial and Miscellaneous					432,003,388	430,080,463	431,207,790	360,637,705	291	737,659	0	737,950	0	433,252,819	0	(1,332,198)	(1,332,198)	15,091,879	XXX	XXX
Bonds - Hybrid Securities																					
597521 9A 3	HSBC BANK PLC	D	09/26/2018.	IMPERIAL CAPITAL LLC		12,354,750	16,150,000	12,890,123	12,890,123	0	27,039	0	27,039	0	12,917,161	0	(562,411)	(562,411)	372,936	09/30/2049.	2FE
G60956 AA 0	HSBC BANK PLC	D	09/26/2018.	IMPERIAL CAPITAL LLC		10,924,200	14,280,000	10,124,520	10,124,520	0	0	0	0	0	10,124,520	0	799,680	799,680	238,689	01/01/9999.	2FE
4899999.	Total - Bonds - Hybrid Securities					23,278,950	30,430,000	23,014,643	23,014,643	0	27,039	0	27,039	0	23,041,681	0	237,269	237,269	611,625	XXX	XXX
8399997.	Total - Bonds - Part 4					792,514,177	773,780,184	797,928,972	488,619,097	291	(414,377)	0	(414,087)	14,354	795,468,249	(71,983)	(3,036,839)	(3,108,822)	22,864,088	XXX	XXX
8399999.	Total - Bonds					792,514,177	773,780,184	797,928,972	488,619,097	291	(414,377)	0	(414,087)	14,354	795,468,249	(71,983)	(3,036,839)	(3,108,822)	22,864,088	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
BHM1F4 AF 7	JENSEN HUGHES HOLDINGS CORP	..	09/28/2018.	HIMCO OPERATIONAL TRANSACTION	6,079.740	577,575	1.00	577,575	577,575	0	0	0	0	0	577,575	0	0	0	203,376	XXX	P6*V
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					577,575	XXX	577,575	577,575	0	0	0	0	0	577,575	0	0	0	203,376	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					577,575	XXX	577,575	577,575	0	0	0	0	0	577,575	0	0	0	203,376	XXX	XXX
8999999.	Total - Preferred Stocks					577,575	XXX	577,575	577,575	0	0	0	0	0	577,575	0	0	0	203,376	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
41653L 10 7	HARTFORD CORPORATE BOND ETF	..	09/21/2018.	HIMCO OPERATIONAL TRANSACTION	290,000.000	14,174,539	XXX	14,585,550	14,993,000	(407,450)	0	0	(407,450)	0	14,585,550	0	(411,011)	(411,011)	343,053	XXX	U
BHM0ML EG 7	PATRIOT CONTAINER CORP	..	07/01/2018.	CAPITAL DISTRIBUTION	10.000	612	XXX	612	612	0	0	0	0	0	612	0	0	0	22,972	XXX	U
9099999.	Total - Common Stocks - Industrial and Miscellaneous					14,175,151	XXX	14,586,162	14,993,612	(407,450)	0	0	(407,450)	0	14,586,162	0	(411,011)	(411,011)	366,025	XXX	XXX
9799997.	Total - Common Stocks - Part 4					14,175,151	XXX	14,586,162	14,993,612	(407,450)	0	0	(407,450)	0	14,586,162	0	(411,011)	(411,011)	366,025	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
9799999.	Total - Common Stocks					14,175,151	XXX	14,586,162	14,993,612	.....(407,450)	0	0	.........(407,450)	0	14,586,162	0	....(411,011)	......(411,011)	366,025	XXX	XXX
9899999.	Total - Preferred and Common Stocks					14,752,727	XXX	15,163,737	15,571,187	.....(407,450)	0	0	.........(407,450)	0	15,163,737	0	....(411,011)	......(411,011)	569,402	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					807,266,904	XXX	813,092,709	504,190,284	.....(407,159)	......(414,377)	0	.........(821,537)	14,354	810,631,986	......(71,983)	.(3,447,849)	...(3,519,833)	23,433,490	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 2.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
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	0	10,000,000	3.0900	0	725,000	0	693,550		693,550	(31,450)	0	0	0	0		0004
SWPTN: 20Y RTR 3ML(3.04%) 02/28/28	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028	0	5,000,000	3.0500	0	439,000	0	420,110		420,110	(18,890)	0	0	0	0		0004
SWPTN: 10Y RTR 3ML(3.21%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025	0	5,000,000	3.2100	0	285,000	0	260,710		260,710	(24,290)	0	0	0	0		0004
SWPTN: 15Y RTR 3ML(3.19%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025	0	20,000,000	3.1900	0	1,499,000	0	1,376,200		1,376,200	(122,800)	0	0	0	0		0004
SWPTN: 20Y RTR 3ML(3.07%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025	0	5,000,000	3.0800	0	428,000	0	393,840		393,840	(34,160)	0	0	0	0		0004
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										0	3,376,000	0	3,144,410	XX	3,144,410	(231,590)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S&P IDX PUT @ 2400 12/21/18	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/02/2017	12/21/2018	0	437,097,000	2,400.0000	0	0	0	(12,926,568)		(12,926,568)	(9,558,625)	0	0	0	0		0003
S&P IDX PUT @ 2800 06/20/25	OFFSET	OFFSET	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/12/2018	06/20/2025	0	104,029,086	2,800.0000	0	0	0	(2,057,558)		(2,057,558)	(2,057,558)	0	0	0	0		0001
S&P IDX PUT @ 2800 06/20/25	OFFSET	OFFSET	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/13/2018	06/20/2025	0	104,029,086	2,800.0000	0	0	0	(2,142,899)		(2,142,899)	(2,142,899)	0	0	0	0		0001
RTY IDX PUT @ 1670 06/20/25	OFFSET	OFFSET	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/02/2018	06/20/2025	0	101,794,260	1,670.0000	0	0	0	(1,225,985)		(1,225,985)	(1,225,985)	0	0	0	0		0001
MXEA IDX PUT @ 1920 06/19/26	OFFSET	OFFSET	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	08/16/2018	06/19/2026	0	102,824,508	1,920.0000	0	0	0	(666,803)		(666,803)	(666,803)	0	0	0	0		0001
S&P IDX PUT @ 2850 06/16/28	OFFSET	OFFSET	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/16/2018	06/16/2028	0	102,280,698	2,850.0000	0	0	0	(1,426,599)		(1,426,599)	(1,426,599)	0	0	0	0		0001
S&P IDX PUT @ 2850 06/16/28	OFFSET	OFFSET	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/21/2018	06/16/2028	0	102,280,698	2,850.0000	0	0	0	(1,192,456)		(1,192,456)	(1,192,456)	0	0	0	0		0001
S&P IDX PUT @ 2900 06/16/28	OFFSET	OFFSET	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028	0	100,532,310	2,900.0000	0	0	0	(549,817)		(549,817)	(549,817)	0	0	0	0		0001
0099999. Total-Purchased Options-Hedging Other-Put Options										0	0	0	(22,188,685)	XX	(22,188,685)	(18,820,741)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										0	3,376,000	0	(19,044,275)	XX	(19,044,275)	(19,052,331)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										0	3,376,000	0	3,144,410	XX	3,144,410	(231,590)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										0	0	0	(22,188,685)	XX	(22,188,685)	(18,820,741)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										0	3,376,000	0	(19,044,275)	XX	(19,044,275)	(19,052,331)	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	0	10,000,000	3.0900	0	(711,000)	0	(787,170)		(787,170)	(76,170)	0	0	0	0		0004
SWPTN: 20Y RTP 3ML(3.04%) 02/28/28	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028	0	5,000,000	3.0500	0	(426,000)	0	(481,100)		(481,100)	(55,100)	0	0	0	0		0004
SWPTN: 10Y RTP 3ML(3.21%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025	0	5,000,000	3.2100	0	(248,000)	0	(263,895)		(263,895)	(15,895)	0	0	0	0		0004
SWPTN: 15Y RTP 3ML(3.19%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025	0	20,000,000	3.1900	0	(1,308,100)	0	(1,406,300)		(1,406,300)	(98,200)	0	0	0	0		0004
SWPTN: 20Y RTP 3ML(3.07%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025	0	5,000,000	3.0800	0	(417,000)	0	(457,245)		(457,245)	(40,245)	0	0	0	0		0004
S&P IDX PUT @ 1400 06/20/25	OFFSET	OFFSET	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/12/2018	06/20/2025	0	104,029,086	1,400.0000	0	0	0	437,918		437,918	437,918	0	0	0	0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P IDX PUT @ 1400 06/20/25	OFFSET	OFFSET.	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	07/13/2018	06/20/2025	0	104,029,086	1,400.0000	0	0	0	526,883		526,883	526,883	0	0	0	0		0001
RTY IDX PUT @ 835 06/20/25	OFFSET	OFFSET.	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/02/2018	06/20/2025	0	101,794,260	835.0000	0	0	0	125,056		125,056	125,056	0	0	0	0		0001
MXEA IDX PUT @ 960 06/19/26	OFFSET	OFFSET.	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	08/16/2018	06/19/2026	0	102,824,508	960.0000	0	0	0	526,409		526,409	526,409	0	0	0	0		0001
S&P IDX PUT @ 1425 06/16/28	OFFSET	OFFSET.	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/16/2018	06/16/2028	0	102,280,698	1,425.0000	0	0	0	388,169		388,169	388,169	0	0	0	0		0001
S&P IDX PUT @ 1425 06/16/28	OFFSET	OFFSET.	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/21/2018	06/16/2028	0	102,280,698	1,425.0000	0	0	0	193,216		193,216	193,216	0	0	0	0		0001
S&P IDX PUT @ 1450 06/16/28	OFFSET	OFFSET.	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028	0	100,532,310	1,450.0000	0	0	0	184,372		184,372	184,372	0	0	0	0		0001
0519999. Total-Written Options-Hedging Other-Put Options										0	(3,110,100)	0	(1,013,687)	XX	(1,013,687)	2,096,413	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										0	(3,110,100)	0	(1,013,687)	XX	(1,013,687)	2,096,413	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										0	(3,110,100)	0	(1,013,687)	XX	(1,013,687)	2,096,413	0	0	0	0	XXX	XXX
0849999. Total-Written Options										0	(3,110,100)	0	(1,013,687)	XX	(1,013,687)	2,096,413	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
SWP: 2.78%(3ML) 12/16/18	Bond Portfolio	D PART 1	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/12/2008	12/16/2018	0	30,000,000	2.78%(3ML)	0	0	155,404	0		25,389	0	0	0	0	68,895		99/100
SWP: 1.69%(1ML) 12/16/18	Bond Portfolio	D PART 1	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/18/2011	12/16/2018	0	100,000,000	1.69%(1ML)	0	0	(149,509)	0		(132,524)	0	0	0	0	229,651		100/100
SWP: 1.69%(1ML) 12/16/18	Bond Portfolio	D PART 1	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/18/2011	12/16/2018	0	40,000,000	1.69%(1ML)	0	0	(59,804)	0		(53,010)	0	0	0	0	91,861		100/100
SWP: 1.71%(1ML) 12/16/18	Bond Portfolio	D PART 1	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/18/2011	12/16/2018	0	50,000,000	1.71%(1ML)	0	0	(66,317)	0		(63,914)	0	0	0	0	114,826		100/100
SWP: 2.06%(3ML) 03/07/22	Bond Portfolio	D PART 1	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/05/2012	03/07/2022	0	150,000,000	2.06%(3ML)	0	0	35,635	0		(4,819,385)	0	0	0	0	1,390,156		100/100
SWP: 2.12%(3ML) 03/13/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	03/09/2012	03/13/2022	0	150,000,000	2.12%(3ML)	0	0	54,792	0		(4,602,830)	0	0	0	0	1,393,478		100/100
SWP: 1.24%(3ML) 12/16/18	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	08/28/2015	12/16/2018	0	50,000,000	1.24%(3ML)	0	0	(319,244)	0		(118,589)	0	0	0	0	114,826		99/100
SWP: 1.99%(1ML) 03/20/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/20/2022	0	380,000,000	1.99%(1ML)	0	0	282,345	0		(11,995,540)	0	0	0	0	3,539,937		99/100
SWP: 2.11%(3ML) 03/16/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/16/2022	0	200,000,000	2.11%(3ML)	0	0	37,024	0		(6,168,914)	0	0	0	0	1,860,181		99/100
SWP: 1.49%(3ML) 12/16/18	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	12/16/2018	0	230,000,000	1.49%(3ML)	0	0	(1,040,722)	0		(426,471)	0	0	0	0	528,198		89/100
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	(1,070,396)	0	XX	(28,355,786)	0	0	0	0	9,332,008	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
CSWP: USD 5.97%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	08/25/2004	04/29/2024	0	12,223,235	USD 5.97%(EUR 5.38%)	0	0	69,119	481,500		(943,559)	0	393,000	0	0	144,415		100/100
CSWP: USD 5.75%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/18/2004	04/29/2024	0	15,511,267	USD 5.75%(EUR 5.38%)	0	0	96,058	1,084,200		(339,345)	0	471,600	0	0	183,262		100/100
CSWP: USD 5.79%(GBP 5.50%) 06/05/26	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/20/2004	06/05/2026	0	21,920,860	USD 5.79%(GBP 5.50%)	0	0	289,786	6,263,160		5,463,443	0	599,010	0	0	303,842		100/100
CSWP: EUR 10YLIBR(USD 5.84%) 08/01/21	Liability	N/A	D	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/18/2006	08/01/2021	0	93,693,784	EUR 10YLIBR(USD 5.84%)	0	0	0	(6,581,249)	@	(10,638,824)	0	(2,947,501)	0	0	789,249		100/100

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWP: USD 3.00%(EUR 0.98%) 10/27/24	D8286#AA8 - SIRONA DENTAL SERVICES GMBH	D PART 1	D	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	10/05/2016	10/27/2024	0	3,364,500	USD 3.00%(EUR 0.98%)	0	0	49,644	(124,500)		(277,270)	0	117,900	0	0	41,478		100/100
CSWP: USD 3.20%(EUR 1.34%) 10/31/26	031100G*5 - AMETEK INC	D PART 1	D	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	10/14/2016	10/31/2026	0	3,303,000	USD 3.20%(EUR 1.34%)	0	0	43,582	(183,450)		(380,500)	0	117,900	0	0	46,975		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	0	5,331,571	USD 4.00%(EUR 1.84%)	0	0	79,079	(475,929)		(718,615)	0	196,500	0	0	80,821		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange											0	0	627,267	463,733	XX	(7,834,670)	0	(1,051,591)	0	0	1,590,043	XXX	XXX
0909999. Total-Swaps-Hedging Effective											0	0	(443,130)	463,733	XX	(36,190,456)	0	(1,051,591)	0	0	10,922,051	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
SWP: 3ML(5.68%) 05/23/26	OFFSET	OFFSET	C	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	05/19/2006	05/23/2026	0	115,000,000	3ML(5.68%)	0	0	(3,131,319)	(20,469,568)		(20,469,568)	9,032,940	0	0	0	1,590,300		0001
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	06/02/2006	06/06/2021	0	64,750,000	3ML(5.64%)	0	0	(1,740,911)	(4,325,956)		(4,325,956)	3,068,607	0	0	0	530,489		0001
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	06/02/2006	06/06/2021	0	27,750,000	3ML(5.64%)	0	0	(746,105)	(1,853,981)		(1,853,981)	1,315,117	0	0	0	227,352		0001
SWP: 3ML(5.66%) 06/08/21	OFFSET	OFFSET	C	MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021	0	28,000,000	3ML(5.66%)	0	0	(756,253)	(1,895,956)		(1,895,956)	1,336,293	0	0	0	229,635		0001
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	06/14/2006	06/16/2021	0	93,000,000	3ML(5.63%)	0	0	(2,466,836)	(6,275,313)		(6,275,313)	4,420,916	0	0	0	765,815		0001
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	06/14/2006	06/16/2021	0	46,500,000	3ML(5.63%)	0	0	(1,233,418)	(3,137,656)		(3,137,656)	2,210,458	0	0	0	382,908		0001
SWP: ZERO 3ML(5.19%) 01/25/46	OFFSET	OFFSET	A	CME	LCZ7XYGSLJUHFXXNXD88	12/18/2007	01/25/2046	0	26,100,000	3ML(5.19%)	0	0	(1,266,929)	(37,107,548)		(37,107,548)	15,279,876	0	0	0	682,351		0001
SWP: ZERO 1ML(5.19%) 08/11/45	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	12/18/2007	08/11/2045	0	55,300,000	1ML(5.19%)	0	0	(2,787,795)	(80,698,609)		(80,698,609)	31,256,403	0	0	0	1,433,598		0001
SWP: ZERO 1ML(5.20%) 09/13/45	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	12/18/2007	09/13/2045	0	25,188,000	1ML(5.20%)	0	0	(1,270,562)	(37,057,735)		(37,057,735)	14,333,760	0	0	0	654,071		0001
SWP: ZERO 3ML(5.24%) 08/10/34	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	12/18/2007	08/10/2034	0	36,657,000	3ML(5.24%)	0	0	(1,822,452)	(26,795,751)		(26,795,751)	10,829,745	0	0	0	730,184		0001
SWP: ZERO 3ML(5.13%) 10/12/24	OFFSET	OFFSET	A	CME	LCZ7XYGSLJUHFXXNXD88	12/19/2007	10/12/2024	0	37,441,000	3ML(5.13%)	0	0	(1,752,075)	(8,794,709)		(8,794,709)	4,587,341	0	0	0	460,020		0001
SWP: ZERO 1ML(5.21%) 07/28/35	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	12/19/2007	07/28/2035	0	54,600,000	1ML(5.21%)	0	0	(2,766,068)	(42,954,580)		(42,954,580)	16,903,784	0	0	0	1,120,153		0001
SWP: ZERO 1ML(5.17%) 07/21/45	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	12/19/2007	07/21/2045	0	53,170,000	1ML(5.17%)	0	0	(2,659,576)	(76,172,279)		(76,172,279)	29,709,180	0	0	0	1,376,904		0001
SWP: 3ML(5.02%) 11/15/41	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	12/20/2007	11/15/2041	0	100,000,000	3ML(5.02%)	0	0	(2,230,851)	(31,609,216)		(31,609,216)	14,640,388	0	0	0	2,405,331		0001
SWP: 1ML(5.00%) 09/13/46	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	12/20/2007	09/13/2046	0	50,000,000	1ML(5.00%)	0	0	(1,168,144)	(19,088,338)		(19,088,338)	8,120,075	0	0	0	1,322,228		0001
SWP: 3ML(5.00%) 08/10/56	OFFSET	OFFSET	A	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	12/20/2007	08/10/2056	0	50,000,000	3ML(5.00%)	0	0	(1,104,359)	(22,016,967)		(22,016,967)	10,239,533	0	0	0	1,538,824		0001
SWP: 3ML(5.02%) 06/07/41	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	12/20/2007	06/07/2041	0	50,000,000	3ML(5.02%)	0	0	(1,112,117)	(15,603,485)		(15,603,485)	7,223,652	0	0	0	1,191,149		0001
SWP: ZERO 4.47%(1ML) 08/11/45	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	05/04/2010	08/11/2045	0	86,798,210	4.47%(1ML)	0	0	2,833,352	63,986,830		63,986,830	(33,510,533)	0	0	0	2,250,159		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: ZERO 4.29%(3ML) 08/10/34	OFFSET	OFFSET.	A	CME LCZ7XYGSLJUHFXXNXD88	05/06/2010	08/10/2034	0	60,400,000	4.29%(3ML)	0	0	1,734,390	17,954,108		17,954,108	(12,354,502)	0	0	0	1,203,129		0001
SWP: ZERO 4.27%(1ML) 07/28/35	OFFSET	OFFSET.	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2010	07/28/2035	0	90,000,000	4.27%(1ML)	0	0	2,679,928	30,310,221		30,310,221	(19,118,686)	0	0	0	1,846,405		0001
SWP: ZERO 4.18%(3ML) 10/12/24	OFFSET	OFFSET.	A	CME LCZ7XYGSLJUHFXXNXD88	05/04/2010	10/12/2024	0	61,500,000	4.18%(3ML)	0	0	1,637,913	6,267,421		6,267,421	(5,430,961)	0	0	0	755,622		0001
SWP: ZERO 4.33%(1ML) 09/13/45	OFFSET	OFFSET.	A	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/06/2010	09/13/2045	0	42,250,000	4.33%(1ML)	0	0	1,291,406	27,370,527		27,370,527	(15,549,513)	0	0	0	1,097,130		0001
SWP: 3ML(4.12%) 09/01/40	OFFSET	OFFSET.	A	CME LCZ7XYGSLJUHFXXNXD88	07/01/2011	09/01/2040	0	5,100,000	3ML(4.12%)	0	0	(79,384)	(772,559)		(772,559)	645,393	0	0	0	119,434		0001
SWP: 3ML(3.58%) 09/01/40	OFFSET	OFFSET.	A	CME LCZ7XYGSLJUHFXXNXD88	08/03/2011	09/01/2040	0	15,600,000	3ML(3.58%)	0	0	(179,613)	(995,665)		(995,665)	1,836,126	0	0	0	365,328		0001
SWP: 3ML(2.19%) 02/01/21	OFFSET	OFFSET.	A	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/23/2011	02/01/2021	0	6,000,000	3ML(2.19%)	0	0	(5,153)	111,880		111,880	117,481	0	0	0	45,915		0001
SWP: 2.06%(3ML) 02/01/21	OFFSET	OFFSET.	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/02/2011	02/01/2021	0	6,000,000	2.06%(3ML)	0	0	(585)	(129,074)		(129,074)	(111,854)	0	0	0	45,915		0001
SWP: 3ML(2.88%) 09/01/40	OFFSET	OFFSET.	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/10/2011	09/01/2040	0	6,400,000	3ML(2.88%)	0	0	(39,787)	285,286		285,286	678,586	0	0	0	149,878		0001
SWP: 2.51%(3ML) 05/23/26	OFFSET	OFFSET.	C	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/17/2011	05/23/2026	0	115,000,000	2.51%(3ML)	0	0	394,607	(4,553,796)		(4,553,796)	(5,948,382)	0	0	0	1,590,300		0001
SWP: 2.78%(3ML) 08/10/56	OFFSET	OFFSET.	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/17/2011	08/10/2056	0	50,000,000	2.78%(3ML)	0	0	270,359	(3,865,940)		(3,865,940)	(7,047,368)	0	0	0	1,538,824		0001
SWP: 2.84%(3ML) 06/07/41	OFFSET	OFFSET.	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/10/2011	06/07/2041	0	50,000,000	2.84%(3ML)	0	0	295,555	(2,557,790)		(2,557,790)	(5,376,837)	0	0	0	1,191,149		0001
SWP: 2.10%(3ML) 06/16/21	OFFSET	OFFSET.	C	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	11/21/2011	06/16/2021	0	93,000,000	2.10%(3ML)	0	0	1,174	(2,257,194)		(2,257,194)	(1,993,692)	0	0	0	765,815		0001
SWP: 2.16%(3ML) 06/06/21	OFFSET	OFFSET.	C	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/17/2011	06/06/2021	0	64,750,000	2.16%(3ML)	0	0	53,850	(1,447,938)		(1,447,938)	(1,419,521)	0	0	0	530,489		0001
SWP: 2.77%(3ML) 09/01/40	OFFSET	OFFSET.	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/05/2011	09/01/2040	0	15,600,000	2.77%(3ML)	0	0	84,404	(968,371)		(968,371)	(1,626,528)	0	0	0	365,328		0001
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET.	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040	0	5,100,000	2.44%(3ML)	0	0	15,019	(589,508)		(589,508)	(504,230)	0	0	0	119,434		0001
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET.	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040	0	6,400,000	2.44%(3ML)	0	0	18,847	(739,775)		(739,775)	(632,759)	0	0	0	149,878		0001
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024	0	15,000,000	3ML(2.81%)	0	0	(78,327)	207,725		207,725	659,223	0	0	0	176,437		0001
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024	0	30,000,000	3ML(2.81%)	0	0	(156,653)	415,449		415,449	1,318,447	0	0	0	352,875		0001
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	05/15/2014	04/11/2024	0	9,000,000	2.57%(3ML)	0	0	30,998	(232,037)		(232,037)	(378,825)	0	0	0	105,862		0001
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024	0	15,000,000	2.60%(3ML)	0	0	54,870	(364,920)		(364,920)	(634,724)	0	0	0	176,437		0001
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024	0	14,000,000	2.60%(3ML)	0	0	51,212	(340,592)		(340,592)	(592,409)	0	0	0	164,675		0001
SWP: 2.66%(3ML) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	06/03/2014	04/11/2024	0	7,000,000	2.66%(3ML)	0	0	28,389	(152,404)		(152,404)	(299,111)	0	0	0	82,337		0001
SWP: ZERO 2.70%(3ML) 01/25/46	OFFSET	OFFSET.	A	CME LCZ7XYGSLJUHFXXNXD88	12/18/2015	01/25/2046	0	82,105,270	2.70%(3ML)	0	0	445,452	(11,387,307)		(11,387,307)	(14,581,516)	0	0	0	2,146,536		0001
SWP: ZERO 2.51%(1ML) 07/21/45	OFFSET	OFFSET.	A	CME LCZ7XYGSLJUHFXXNXD88	12/22/2015	07/21/2045	0	173,208,000	2.51%(1ML)	0	0	931,432	(26,345,398)		(26,345,398)	(27,169,488)	0	0	0	4,485,440		0001
SWP: 2.01%(3ML) 06/06/21	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/06/2021	0	27,750,000	2.01%(3ML)	0	0	(8,036)	(732,384)		(732,384)	(573,185)	0	0	0	227,352		0001
SWP: 2.75%(3ML) 11/15/41	OFFSET	OFFSET.	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	11/15/2041	0	100,000,000	2.75%(3ML)	0	0	530,226	(7,382,978)		(7,382,978)	(10,723,690)	0	0	0	2,405,331		0001
SWP: 2.00%(3ML) 06/08/21	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/08/2021	0	28,000,000	2.00%(3ML)	0	0	(11,822)	(746,947)		(746,947)	(576,378)	0	0	0	229,635		0001
SWP: 2.01%(3ML) 06/16/21	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/16/2021	0	46,500,000	2.01%(3ML)	0	0	(29,057)	(1,240,712)		(1,240,712)	(961,108)	0	0	0	382,908		0001
SWP: 2.65%(1ML) 09/13/46	OFFSET	OFFSET.	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	09/13/2046	0	50,000,000	2.65%(1ML)	0	0	288,769	(3,904,838)		(3,904,838)	(5,704,244)	0	0	0	1,322,228		0001
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047	0	75,000,000	2.56%(3ML)	0	0	246,034	(8,874,634)		(8,874,634)	(8,810,077)	0	0	0	2,020,390		0002
SWP: 2.50%(3ML) 10/05/67	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/05/2067	0	250,000,000	2.50%(3ML)	0	0	0	(13,163,833)		(13,163,833)	(14,415,028)	0	0	0	8,754,158		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047	0	75,000,000	2.56%(3ML)	0	0	243,503	(8,940,973)		(8,940,973)	(8,802,778)	0	0	0	2,020,390		0002
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047	0	70,000,000	2.56%(3ML)	0	0	226,482	(8,365,547)		(8,365,547)	(8,213,655)	0	0	0	1,885,698		0002
SWP: 2.55%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047	0	70,000,000	2.55%(3ML)	0	0	224,382	(8,420,584)		(8,420,584)	(8,207,600)	0	0	0	1,885,698		0002
0919999. Total-Swaps-Hedging Other-Interest Rate										0	0	(15,991,634)	(408,421,894)	XX	(408,421,894)	(31,505,856)	0	0	0	59,595,834	XXX	XXX
Swaps - Hedging Other - Credit Default																						
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/09/2018	02/17/2051	0	1,233	CREDIT EVENT(0.96%)	0	0	(5)	292		292	292	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	07/26/2016	02/17/2051	0	545	CREDIT EVENT(0.96%)	0	0	(4)	129		129	41	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	06/28/2016	02/17/2051	0	586	CREDIT EVENT(0.96%)	0	0	(4)	139		139	44	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/29/2016	02/17/2051	0	47	CREDIT EVENT(0.96%)	0	0	(0)	11		11	4	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	11/27/2015	02/17/2051	0	248	CREDIT EVENT(0.96%)	0	0	(2)	59		59	19	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	10/27/2015	02/17/2051	0	1,188	CREDIT EVENT(0.96%)	0	0	(9)	282		282	90	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/31/2015	02/17/2051	0	342	CREDIT EVENT(0.96%)	0	0	(2)	81		81	26	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	04/28/2015	02/17/2051	0	128	CREDIT EVENT(0.96%)	0	0	(1)	30		30	10	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/26/2015	02/17/2051	0	18	CREDIT EVENT(0.96%)	0	0	(0)	4		4	1	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/30/2014	02/17/2051	0	3,176	CREDIT EVENT(0.96%)	0	0	(23)	753		753	241	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	04/25/2014	02/17/2051	0	461	CREDIT EVENT(0.96%)	0	0	(3)	109		109	35	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/25/2014	02/17/2051	0	2,480	CREDIT EVENT(0.96%)	0	0	(18)	588		588	188	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	01/29/2014	02/17/2051	0	231	CREDIT EVENT(0.96%)	0	0	(2)	55		55	18	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	12/27/2016	02/17/2051	0	206	CREDIT EVENT(0.96%)	0	0	(1)	49		49	16	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/29/2016	02/17/2051	0	1,209	CREDIT EVENT(0.96%)	0	0	(9)	287		287	92	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/29/2015	02/17/2051	0	2,087	CREDIT EVENT(0.96%)	0	0	(15)	495		495	158	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/25/2014	02/17/2051	0	0	CREDIT EVENT(0.96%)	0	0	0	0		0	0	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/25/2014	02/17/2051	0	7,896	CREDIT EVENT(0.96%)	0	0	(58)	1,872		1,872	599	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/20/2008	02/17/2051	0	8,967,862	CREDIT EVENT(0.96%)	2,357,244	0	470,430	2,126,280		2,126,280	680,661	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	05/09/2018	02/17/2051	0	1,233	0.96%(CREDIT EVENT)	0	0	5	(292)		(292)	(292)	0	0	0	1,233	5	0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	12/27/2016	02/17/2051	0	206	0.96%(CREDIT EVENT)	0	0	1	(49)		(49)	(16)	0	0	0	206	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	06/28/2016	02/17/2051	0	586	0.96%(CREDIT EVENT)	0	0	4	(139)		(139)	(44)	0	0	0	586	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	03/29/2016	02/17/2051	0	47	0.96%(CREDIT EVENT)	0	0	0	(11)		(11)	(4)	0	0	0	47	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	02/29/2016	02/17/2051	0	1,209	0.96%(CREDIT EVENT)	0	0	9	(287)		(287)	(92)	0	0	0	1,209	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	10/27/2015	02/17/2051	0	1,188	0.96%(CREDIT EVENT)	0	0	9	(282)		(282)	(90)	0	0	0	1,188	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	09/29/2015	02/17/2051	0	2,087	0.96%(CREDIT EVENT)	0	0	15	(495)		(495)	(158)	0	0	0	2,087	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	04/28/2015	02/17/2051	0	128	0.96%(CREDIT EVENT)	0	0	1	(30)		(30)	(10)	0	0	0	128	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	03/26/2015	02/17/2051	0	18	0.96%(CREDIT EVENT)	0	0	0	(4)		(4)	(1)	0	0	0	18	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	08/26/2014	02/17/2051	0	0	0.96%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	04/25/2014	02/17/2051	0	461	0.96%(CREDIT EVENT)	0	0	3	(109)		(109)	(35)	0	0	0	461	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	03/25/2014	02/17/2051	0	7,896	0.96%(CREDIT EVENT)	0	0	58	(1,872)		(1,872)	(599)	0	0	0	7,896	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	01/30/2014	02/17/2051	0	231	0.96%(CREDIT EVENT)	0	0	2	(55)		(55)	(18)	0	0	0	231	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	03/18/2008	02/17/2051	0	8,967,862	0.96%(CREDIT EVENT)	(3,016,382)	0	(470,454)	(2,126,280)		(2,126,280)	(680,661)	0	0	0	8,967,862	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	07/26/2016	02/17/2051	0	545	0.96%(CREDIT EVENT)	0	0	4	(129)		(129)	(41)	0	0	0	545	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	11/27/2015	02/17/2051	0	248	0.96%(CREDIT EVENT)	0	0	2	(59)		(59)	(19)	0	0	0	248	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	08/31/2015	02/17/2051	0	342	0.96%(CREDIT EVENT)	0	0	2	(81)		(81)	(26)	0	0	0	342	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	05/30/2014	02/17/2051	0	3,176	0.96%(CREDIT EVENT)	0	0	23	(753)		(753)	(241)	0	0	0	3,176	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	02/25/2014	02/17/2051	0	2,480	0.96%(CREDIT EVENT)	0	0	18	(588)		(588)	(188)	0	0	0	2,480	5	0001
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	05/13/2009	10/12/2052	0	1,543,306	CREDIT EVENT(0.84%)	748,503	0	(8,269)	131,335		131,335	(9,106)	0	0	0	0	1	0001
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	05/13/2009	10/12/2052	0	1,543,306	CREDIT EVENT(0.84%)	781,298	0	(8,269)	131,335		131,335	(9,106)	0	0	0	0	1	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	07/28/2017	03/15/2049	0	0	CREDIT EVENT(1.09%)	0	0	0	0		0	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	06/20/2016	03/15/2049	0	9,031	CREDIT EVENT(1.09%)	0	0	(75)	2,188		2,188	154	0	0	0	0	4	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	11/27/2015	03/15/2049	0	21	CREDIT EVENT(1.09%)	0	0	(0)	5		5	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	10/27/2015	03/15/2049	0	1,761	CREDIT EVENT(1.09%)	0	0	(15)	427		427	30	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	08/31/2015	03/15/2049	0	498	CREDIT EVENT(1.09%)	0	0	(4)	121		121	9	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	01/30/2015	03/15/2049	0	385	CREDIT EVENT(1.09%)	0	0	(3)	93		93	7	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	10/29/2014	03/15/2049	0	813	CREDIT EVENT(1.09%)	0	0	(7)	197		197	14	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	08/26/2014	03/15/2049	0	4	CREDIT EVENT(1.09%)	0	0	0	1		1	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	05/14/2009	03/15/2049	0	1,643,088	CREDIT EVENT(1.09%)	969,422	0	160,843	398,120		398,120	28,097	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	03/29/2016	03/15/2049	0	1	CREDIT EVENT(1.09%)	0	0	0	0		0	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	07/28/2015	03/15/2049	0	6	CREDIT EVENT(1.09%)	0	0	(0)	1		1	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	12/01/2014	03/15/2049	0	829	CREDIT EVENT(1.09%)	0	0	(7)	201		201	14	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	07/29/2014	03/15/2049	0	2	CREDIT EVENT(1.09%)	0	0	0	1		1	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	07/28/2017	03/15/2049	0	1	CREDIT EVENT(1.09%)	0	0	0	0		0	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	03/29/2016	03/15/2049	0	2	CREDIT EVENT(1.09%)	0	0	0	1		1	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	11/27/2015	03/15/2049	0	42	CREDIT EVENT(1.09%)	0	0	(0)	10		10	1	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	08/31/2015	03/15/2049	0	996	CREDIT EVENT(1.09%)	0	0	(8)	241		241	17	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	07/28/2015	03/15/2049	0	11	CREDIT EVENT(1.09%)	0	0	(0)	3		3	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	12/01/2014	03/15/2049	0	1,658	CREDIT EVENT(1.09%)	0	0	(14)	402		402	28	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	10/29/2014	03/15/2049	0	1,626	CREDIT EVENT(1.09%)	0	0	(13)	394		394	28	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	07/29/2014	03/15/2049	0	5	CREDIT EVENT(1.09%)	0	0	0	1		1	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009	03/15/2049	0	3,286,176	CREDIT EVENT(1.09%)	1,938,844	0	321,532	796,241		796,241	56,194	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	06/20/2016	03/15/2049	0	18,061	CREDIT EVENT(1.09%)	0	0	(149)	4,376		4,376	309	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	10/27/2015	03/15/2049	0	3,523	CREDIT EVENT(1.09%)	0	0	(29)	854		854	60	0	0	0	0	4	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	01/30/2015	03/15/2049	0	771	CREDIT EVENT(1.09%)	0	0	(6)	187	...	187	13	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	08/26/2014	03/15/2049	0	7	CREDIT EVENT(1.09%)	0	0	(0)	2	...	2	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/09/2018	02/17/2051	0	987	CREDIT EVENT(0.96%)	0	0	(4)	234	...	234	234	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	07/26/2016	02/17/2051	0	436	CREDIT EVENT(0.96%)	0	0	(3)	103	...	103	33	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	06/28/2016	02/17/2051	0	469	CREDIT EVENT(0.96%)	0	0	(3)	111	...	111	36	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	02/29/2016	02/17/2051	0	967	CREDIT EVENT(0.96%)	0	0	(7)	229	...	229	73	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	11/27/2015	02/17/2051	0	199	CREDIT EVENT(0.96%)	0	0	(1)	47	...	47	15	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/29/2015	02/17/2051	0	1,670	CREDIT EVENT(0.96%)	0	0	(12)	396	...	396	127	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	08/31/2015	02/17/2051	0	274	CREDIT EVENT(0.96%)	0	0	(2)	65	...	65	21	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	04/28/2015	02/17/2051	0	102	CREDIT EVENT(0.96%)	0	0	(1)	24	...	24	8	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	08/26/2014	02/17/2051	0	0	CREDIT EVENT(0.96%)	0	0	0	0	...	0	0	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/30/2014	02/17/2051	0	2,540	CREDIT EVENT(0.96%)	0	0	(18)	602	...	602	193	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	03/25/2014	02/17/2051	0	6,317	CREDIT EVENT(0.96%)	0	0	(46)	1,498	...	1,498	479	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	02/25/2014	02/17/2051	0	1,984	CREDIT EVENT(0.96%)	0	0	(14)	470	...	470	151	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	12/27/2016	02/17/2051	0	164	CREDIT EVENT(0.96%)	0	0	(1)	39	...	39	12	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	03/29/2016	02/17/2051	0	37	CREDIT EVENT(0.96%)	0	0	(0)	9	...	9	3	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	10/27/2015	02/17/2051	0	951	CREDIT EVENT(0.96%)	0	0	(7)	225	...	225	72	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	03/26/2015	02/17/2051	0	15	CREDIT EVENT(0.96%)	0	0	(0)	3	...	3	1	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	04/25/2014	02/17/2051	0	369	CREDIT EVENT(0.96%)	0	0	(3)	87	...	87	28	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	01/29/2014	02/17/2051	0	185	CREDIT EVENT(0.96%)	0	0	(1)	44	...	44	14	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET.	B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009	02/17/2051	0	7,174,290	CREDIT EVENT(0.96%)	4,735,031	0	376,344	1,701,024	...	1,701,024	544,529	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET.	B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	05/19/2009	10/12/2052	0	1,543,306	0.84%(CREDIT EVENT)	(544,015)	0	8,269	(131,335)	...	(131,335)	9,106	0	0	0	1,543,306	1	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET.	B	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/19/2009	10/12/2052	0	1,543,306	0.84%(CREDIT EVENT)	(555,590)	0	8,269	(131,335)		(131,335)	9,106	0	0	0	1,543,306	1	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	07/28/2017	03/15/2049	0	1	1.09%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	1	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	03/29/2016	03/15/2049	0	2	1.09%(CREDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	2	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/27/2015	03/15/2049	0	42	1.09%(CREDIT EVENT)	0	0	0	(10)		(10)	(1)	0	0	0	42	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	08/31/2015	03/15/2049	0	996	1.09%(CREDIT EVENT)	0	0	8	(241)		(241)	(17)	0	0	0	996	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	06/20/2016	03/15/2049	0	18,061	1.09%(CREDIT EVENT)	0	0	149	(4,376)		(4,376)	(309)	0	0	0	18,061	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/27/2015	03/15/2049	0	3,523	1.09%(CREDIT EVENT)	0	0	29	(854)		(854)	(60)	0	0	0	3,523	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	07/28/2015	03/15/2049	0	11	1.09%(CREDIT EVENT)	0	0	0	(3)		(3)	(0)	0	0	0	11	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	01/30/2015	03/15/2049	0	771	1.09%(CREDIT EVENT)	0	0	6	(187)		(187)	(13)	0	0	0	771	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/01/2014	03/15/2049	0	1,658	1.09%(CREDIT EVENT)	0	0	14	(402)		(402)	(28)	0	0	0	1,658	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/29/2014	03/15/2049	0	1,626	1.09%(CREDIT EVENT)	0	0	13	(394)		(394)	(28)	0	0	0	1,626	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	08/26/2014	03/15/2049	0	7	1.09%(CREDIT EVENT)	0	0	0	(2)		(2)	(0)	0	0	0	7	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	07/29/2014	03/15/2049	0	5	1.09%(CREDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	5	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	05/19/2009	03/15/2049	0	3,286,176	1.09%(CREDIT EVENT)	(1,610,226)	0	(321,532)	(796,241)		(796,241)	(56,194)	0	0	0	3,286,176	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	03/29/2016	03/15/2049	0	1	1.09%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	1	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	11/27/2015	03/15/2049	0	21	1.09%(CREDIT EVENT)	0	0	0	(5)		(5)	(0)	0	0	0	21	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	07/28/2015	03/15/2049	0	6	1.09%(CREDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	6	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	10/29/2014	03/15/2049	0	813	1.09%(CREDIT EVENT)	0	0	7	(197)		(197)	(14)	0	0	0	813	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	07/29/2014	03/15/2049	0	2	1.09%(CREDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	2	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	10/27/2015	03/15/2049	0	1,761	1.09%(CREDIT EVENT)	0	0	15	(427)		(427)	(30)	0	0	0	1,761	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	08/31/2015	03/15/2049	0	498	1.09%(CREDIT EVENT)	0	0	4	(121)		(121)	(9)	0	0	0	498	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	01/30/2015	03/15/2049	0	385	1.09%(CREDIT EVENT)	0	0	3	(93)		(93)	(7)	0	0	0	385	4	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	12/01/2014	03/15/2049	0	829	1.09%(CREDIT EVENT)	0	0	7	(201)		(201)	(14)	0	0	0	829	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	08/26/2014	03/15/2049	0	4	1.09%(CREDIT EVENT)	0	0	0	(1)		(1)	(0)	0	0	0	4	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	05/19/2009	03/15/2049	0	1,643,088	1.09%(CREDIT EVENT)	(784,575)	0	(160,843)	(398,120)		(398,120)	(28,097)	0	0	0	1,643,088	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	07/28/2017	03/15/2049	0	0	1.09%(CREDIT EVENT)	0	0	0	(0)		(0)	0	0	0	0	0	4	0001
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET.	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	06/20/2016	03/15/2049	0	9,031	1.09%(CREDIT EVENT)	0	0	75	(2,188)		(2,188)	(154)	0	0	0	9,031	4	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	12/27/2016	02/17/2051	0	164	0.96%(CREDIT EVENT)	0	0	1	(39)		(39)	(12)	0	0	0	164	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/29/2016	02/17/2051	0	37	0.96%(CREDIT EVENT)	0	0	0	(9)		(9)	(3)	0	0	0	37	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/27/2015	02/17/2051	0	199	0.96%(CREDIT EVENT)	0	0	1	(47)		(47)	(15)	0	0	0	199	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/31/2015	02/17/2051	0	274	0.96%(CREDIT EVENT)	0	0	2	(65)		(65)	(21)	0	0	0	274	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/26/2014	02/17/2051	0	0	0.96%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	0	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/25/2014	02/17/2051	0	369	0.96%(CREDIT EVENT)	0	0	3	(87)		(87)	(28)	0	0	0	369	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/30/2014	02/17/2051	0	185	0.96%(CREDIT EVENT)	0	0	1	(44)		(44)	(14)	0	0	0	185	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/09/2018	02/17/2051	0	987	0.96%(CREDIT EVENT)	0	0	4	(234)		(234)	(234)	0	0	0	987	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/26/2016	02/17/2051	0	436	0.96%(CREDIT EVENT)	0	0	3	(103)		(103)	(33)	0	0	0	436	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/28/2016	02/17/2051	0	469	0.96%(CREDIT EVENT)	0	0	3	(111)		(111)	(36)	0	0	0	469	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/29/2016	02/17/2051	0	967	0.96%(CREDIT EVENT)	0	0	7	(229)		(229)	(73)	0	0	0	967	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/27/2015	02/17/2051	0	951	0.96%(CREDIT EVENT)	0	0	7	(225)		(225)	(72)	0	0	0	951	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/29/2015	02/17/2051	0	1,670	0.96%(CREDIT EVENT)	0	0	12	(396)		(396)	(127)	0	0	0	1,670	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/28/2015	02/17/2051	0	102	0.96%(CREDIT EVENT)	0	0	1	(24)		(24)	(8)	0	0	0	102	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/26/2015	02/17/2051	0	15	0.96%(CREDIT EVENT)	0	0	0	(3)		(3)	(1)	0	0	0	15	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/30/2014	02/17/2051	0	2,540	0.96%(CREDIT EVENT)	0	0	19	(602)		(602)	(193)	0	0	0	2,540	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/25/2014	02/17/2051	0	6,317	0.96%(CREDIT EVENT)	0	0	46	(1,498)		(1,498)	(479)	0	0	0	6,317	5	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Clearinghouse / Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	02/25/2014	02/17/2051	0	1,984	0.96%(CREDIT EVENT)	0	0	14	(470)	...	(470)	(151)	0	0	0	1,984	5	0001
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET.	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	05/20/2009	02/17/2051	0	7,174,290	0.96%(CREDIT EVENT)	(4,053,474)	0	(377,114)	(1,701,024)	...	(1,701,024)	(544,529)	0	(0)	0	7,174,290	5	0001
CDS: CAMPBELL SOUP CO (CPB) PAY 5.00%.	134429AG4 - CAMPBELL SOUP CO.	D PART 1	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	03/02/2016	06/20/2021	0	5,742,000	CREDIT EVENT(5.00%)	(1,343,436)	0	(342,569)	(689,947)	...	(689,947)	32,591	0	190,209	0	0	2	100/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	09/21/2016	12/20/2021	0	17,000,000	CREDIT EVENT(1.00%)	75,221	0	(128,917)	(368,268)	...	(368,268)	(4,908)	0	(10,757)	0	0	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	0	17,000,000	CREDIT EVENT(1.00%)	75,221	0	(128,917)	(368,268)	...	(368,268)	(4,908)	0	(10,757)	0	0	2	95/100
0929999. Total-Swaps-Hedging Other-Credit Default										(226,913)	0	(601,196)	(1,426,484)	XX	(1,426,484)	22,775	0	168,694	0	24,237,828	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
CSWP: USD 5.21%(EUR 3.38%) 07/30/25	Y20722AM9 - INDONESIA (REPUBLIC OF)	D PART 1	D	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	06/09/2016	07/30/2025	0	679,680	USD 5.21%(EUR 3.38%)	(10,500)	0	9,045	(71,617)	...	(71,617)	0	8,500	0	0	8,885		100/88
0939999. Total-Swaps-Hedging Other-Foreign Exchange										(10,500)	0	9,045	(71,617)	XX	(71,617)	0	8,500	0	0	8,885	XXX	XXX
Swaps - Hedging Other - Total Return																						
SWP: CPI INDEX (1ML) 05/15/38	Liability	N/A	F	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/13/2008	05/15/2038	0	2,000,000	CPI INDEX (1ML)	0	0	34,980	363,380	...	363,380	(186,713)	0	0	0	44,312		100/88
0949999. Total-Swaps-Hedging Other-Total Return										0	0	34,980	363,380	XX	363,380	(186,713)	0	0	0	44,312	XXX	XXX
Swaps - Hedging Other - Other																						
SWP: GMWB (0.25%) 06/30/57	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	07/02/2007	06/30/2057	0	1,156,799,386	GMWB (0.25%)	0	0	(2,256,515)	10,603,050	...	10,603,050	(7,037,849)	0	0	0	36,016,862		0004
SWP: GMWB (0.52%) 06/30/57	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	04/17/2008	06/30/2057	0	1,156,799,386	GMWB (0.52%)	0	0	(4,646,815)	(1,831,156)	...	(1,831,156)	(5,790,613)	0	0	0	36,016,862		0004
SWP: DIVIDEND SWAP 01/04/19	VAGLB Hedge - GMWB Derivatives	N/A	E	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/20/2012	01/04/2019	0	1,930,000	0.00%(0.00%)	0	0	0	(748,907)	...	(748,907)	(97,112)	0	0	0	4,949		0004
SWP: SPX VARIANCE SWP 12/20/19	VAGLB Hedge - GMWB Derivatives	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804....	04/16/2012	12/20/2019	0	500,000	SPX(0.00%)...	0	0	0	(6,320,729)	...	(6,320,729)	(198,762)	0	0	0	2,764		0004
0959999. Total-Swaps-Hedging Other-Other										0	0	(6,903,330)	1,702,258	XX	1,702,258	(13,124,336)	0	0	0	72,041,437	XXX	XXX
0969999. Total-Swaps-Hedging Other										(237,413)	0	(23,452,134)	(407,854,357)	XX	(407,854,357)	(44,794,130)	8,500	168,694	0	155,928,297	XXX	XXX
Swaps - Replications - Interest Rate																						
SWP: 3.18%(3ML) 09/25/48	PENDING - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88...	09/21/2018	09/25/2048	0	85,000,000	3.18%(3ML)...	0	0	11,509	0	...	308,338	0	0	0	0	2,328,140		
0979999. Total-Swaps-Replications-Interest Rate										0	0	11,509	0	XX	308,338	0	0	0	0	2,328,140	XXX	XXX
Swaps - Replications - Credit Default																						
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WN@7 - BOND WITH CREDIT DEFAULT SWAP		B	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	09/21/2016	12/20/2021	0	1,800,000	1.00%(CREDIT EVENT)	(26,310)	0	13,650	(16,151)	...	25,264	0	0	3,763	0	1,800,000	1	
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WN#5 - BOND WITH CREDIT DEFAULT SWAP		B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	09/21/2016	12/20/2021	0	4,400,000	1.00%(CREDIT EVENT)	(60,077)	0	33,367	(36,880)	...	61,756	0	0	8,592	0	4,400,000	1	
CDS: TARGET CORPORATION (TGT) REC 1.00%	87612ED#0 - BOND WITH CREDIT DEFAULT SWAP		B	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76...	07/11/2017	12/20/2022	0	10,000,000	1.00%(CREDIT EVENT)	111,313	0	75,833	86,356	...	287,734	0	0	(15,350)	0	10,000,000	1	
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	930815A@4 - BOND WITH CREDIT DEFAULT SWAP		B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/16/2017	12/20/2022	0	1,000,000	1.00%(CREDIT EVENT)	17,492	0	7,583	14,262	...	10,458	0	0	(2,535)	0	1,000,000	1	
CDS: MORGAN STANLEY (MS) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	09/20/2018	12/20/2023	0	4,000,000	1.00%(CREDIT EVENT)	0	88,261	1,111	87,794	...	86,540	0	0	(467)	0	4,000,000	1	

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: BANK OF AMERICA CORP (BAC) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	09/20/2018	12/20/2023	0	7,500,000	1.00%(CREDIT EVENT)	0	198,628	2,083	197,577		195,798	0	0	(1,052)	0	7,500,000	1	
CDS: JP MORGAN CHASE (JPM) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	09/20/2018	12/20/2023	0	8,500,000	1.00%(CREDIT EVENT)	0	262,958	2,361	261,565		246,816	0	0	(1,392)	0	8,500,000	1	
ICE: CDX.NA.IG.31 V1 REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	ICE	549300R4IG1TWPZT5U32	09/20/2018	12/20/2023	0	137,000,000	1.00%(CREDIT EVENT)	0	2,598,594	38,056	2,584,837		2,640,050	0	0	(13,756)	0	137,000,000	2	
0989999. Total-Swaps-Replications-Credit Default											42,418	3,148,440	174,045	3,179,360	XX	3,554,417	0	0	(22,198)	0	174,200,000	XXX	XXX
1029999. Total-Swaps-Replications											42,418	3,148,440	185,553	3,179,360	XX	3,862,755	0	0	(22,198)	0	176,528,140	XXX	XXX
1159999. Total-Swaps-Interest Rate											0	0	(17,050,522)	(408,421,894)	XX	(436,469,343)	(31,505,856)	0	0	0	71,255,983	XXX	XXX
1169999. Total-Swaps-Credit Default											(184,495)	3,148,440	(427,151)	1,752,876	XX	2,127,934	22,775	0	146,496	0	198,437,828	XXX	XXX
1179999. Total-Swaps-Foreign Exchange											(10,500)	0	636,312	392,116	XX	(7,906,287)	0	(1,043,091)	0	0	1,598,928	XXX	XXX
1189999. Total-Swaps-Total Return											0	0	34,980	363,380	XX	363,380	(186,713)	0	0	0	44,312	XXX	XXX
1199999. Total-Swaps-Other											0	0	(6,903,330)	1,702,258	XX	1,702,258	(13,124,336)	0	0	0	72,041,437	XXX	XXX
1209999. Total-Swaps											(194,995)	3,148,440	(23,709,711)	(404,211,265)	XX	(440,182,059)	(44,794,130)	(1,043,091)	146,496	0	343,378,487	XXX	XXX
1399999. Total-Hedging Effective											0	0	(443,130)	463,733	XX	(36,190,456)	0	(1,051,591)	0	0	10,922,051	XXX	XXX
1409999. Total-Hedging Other											(237,413)	265,900	(23,452,134)	(427,912,319)	XX	(427,912,319)	(61,750,048)	8,500	168,694	0	155,928,297	XXX	XXX
1419999. Total-Replication											42,418	3,148,440	185,553	3,179,360	XX	3,862,755	0	0	(22,198)	0	176,528,140	XXX	XXX
1449999. TOTAL											(194,995)	3,414,340	(23,709,711)	(424,269,227)	XX	(460,240,021)	(61,750,048)	(1,043,091)	146,496	0	343,378,487	XXX	XXX

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
0002	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the nine months ended September 30, 2018, the hedge has been effective at achieving its objective.
0003	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory
0003 (cont)	surplus. For the nine months ended September 30, 2018, the hedge has been effective at achieving the enterprise economic objective.
0004	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
0004 (cont)	ranges. For the nine months ended September 30, 2018, 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 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
ESZ8......	33	1,650	S&P500 EMINI DEC 18..........	VAGLB Hedge - GMWB Derivatives	N/A.........	E............	12/21/2018	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	09/20/2018	..2,914.9500	..2,919.0000	1,485	0	0	0	0	..........(6,683)	.............(6,683)	198,000	2	50
ESZ8......	1,150	57,500	S&P500 EMINI DEC 18..........	VAGLB Hedge - Macro Hedge	N/A.........	E............	12/21/2018	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	09/20/2018	..2,914.9500	..2,919.0000	51,750	0	0	0	0	......(232,875)	.........(232,875)	6,900,000	1	50
MFSZ8...	65	3,250	EMINI MSCI EAFE INDEX DEC 18	VAGLB Hedge - GMWB Derivatives	N/A.........	E............	12/21/2018	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	09/20/2018	..1,988.6000	..1,975.5000	57,525	0	0	0	0	42,575	42,575	292,500	2	50
NQZ8.....	5	100	NASDAQ 100 E-MINI DEC 18	VAGLB Hedge - GMWB Derivatives	N/A.........	E............	12/21/2018	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	09/24/2018	..7,531.8929	..7,655.2500	200	0	0	0	0	........(12,336)	...........(12,336)	30,750	2	20
USZ8.....	20	20,000	US LONG BOND DEC 18.......	VAGLB Hedge - GMWB Derivatives	N/A.........	A............	12/19/2018	CBT....................... 549300EX04Q2QBFQTQ27	08/28/2018	.....143.7281	.....140.5000	3,125	0	0	0	0	64,563	64,563	46,000	2	1,000
UXYZ8...	84	84,000	US ULTRA 10YR NOTE DEC 18	VAGLB Hedge - GMWB Derivatives	N/A.........	A............	12/19/2018	CBT....................... 549300EX04Q2QBFQTQ27	08/28/2018	.....128.0547	.....126.0000	0	0	0	0	0	172,594	172,594	113,400	2	1,000
13429999. Total-Short Futures-Hedging Other												114,085	0	0	0	0	27,838	27,838	7,580,650	XXX	XXX
1389999. Total-Short Futures												114,085	0	0	0	0	27,838	27,838	7,580,650	XXX	XXX
1409999. Total-Hedging Other												114,085	0	0	0	0	27,838	27,838	7,580,650	XXX	XXX
1449999. TOTAL												114,085	0	0	0	0	27,838	27,838	7,580,650	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	8,907,600	625,205	9,532,805
Total Net Cash Deposits	8,907,600	625,205	9,532,805

(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
1 (cont)	surplus. For the nine months ended September 30, 2018, the hedge has been effective at achieving the enterprise economic objective.
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
2 (cont)	ranges. For the nine months ended September 30, 2018, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	9,532,805	0	9,532,805	114,085	0	114,085	7,580,650	7,580,650
NAIC 1 Designation												
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573...	Y	Y	0	30,673,635	(165,774,379)	0	30,698,989	(174,609,889)	0	13,892,167	0
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y	0	0	(14,631,781)	0	0	(14,631,781)	0	7,191,954	0
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Y	Y	0	0	(748,907)	0	0	(748,907)	0	4,949	0
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	0	347,921	(919,788)	0	470,636	(1,359,525)	0	20,331,842	19,759,975
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868.	Y	Y	0	526,409	(1,035,071)	0	526,409	(1,035,071)	0	0	0
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86..	Y	Y	0	532,691	(61,646,489)	0	347,157	(61,646,489)	0	4,781,750	0
GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02.	Y	Y	0	0	(499,604)	0	0	(499,604)	0	1,543,306	1,043,702
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Y	Y	0	1,051,127	(5,990,334)	0	1,048,095	(5,990,334)	0	20,489,943	15,550,736
HSBC BANK USA	1IE8VN30JCEQV1H4R804...	Y	Y	37,230,000	29,017,701	(9,604,271)	0	27,594,156	(9,604,271)	0	1,283,156	0
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Y	Y	0	85,305,380	(174,771,682)	0	83,076,800	(174,825,816)	0	90,080,020	613,718
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Y	Y	0	0	(9,412,969)	0	0	(9,412,969)	0	1,148,723	0
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Y	Y	0	0	(1,895,956)	0	0	(1,895,956)	0	229,635	0
MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54...	Y	Y	5,049,547	4,751,319	0	0	4,751,319	0	0	45,915	0
ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	Y	Y	0	131,335	(2,658,550)	0	131,336	(2,658,549)	0	2,422,255	0
0299999. Total NAIC 1 Designation				42,279,547	152,337,518	(449,589,781)	0	148,644,897	(458,919,161)	0	163,445,615	36,968,131
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	2,667,451	27,429,539	(154,446,503)	0	27,248,030	(177,213,787)	0	179,932,872	50,248,457
0999999. Gross Totals				44,946,998	189,299,862	(604,036,284)	9,532,805	176,007,012	(636,132,948)	114,085	350,959,137	94,797,238
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					189,299,862	(604,036,284)						

Statement as of September 30, 2018 of the **TALCOTT RESOLUTION LIFE INSURANCE COMPANY**

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Cash		Cash	1,580,000	1,580,000	1,580,000		
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Treasury	912810 RG 5	TREASURY BOND	5,244,575	5,025,000	4,972,218	05/15/2044	
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Treasury	912810 SA 7	TREASURY BOND	6,406,847	6,632,000	6,488,027	02/15/2048	
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Treasury	912810 SC 3	TREASURY BOND	2,856,173	2,861,000	2,877,052	05/15/2048	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912810 RD 2	TREASURY BOND	85,476,709	77,081,000	75,273,018	11/15/2043	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912810 RN 0	TREASURY BOND	45,004,530	47,616,000	47,792,683	08/15/2045	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912810 RZ 3	TREASURY BOND	22,106,774	23,882,000	23,573,935	11/15/2047	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912810 SC 3	TREASURY BOND	362,388	363,000	364,229	05/15/2048	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912810 SD 1	TREASURY BOND	41,810,665	43,280,000	41,689,994	08/15/2048	
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Cash		Cash	9,532,805	9,532,805	9,532,805		
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Treasury	912810 RD 2	TREASURY BOND	421,390	380,000	371,499	11/15/2043	
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Treasury	912810 RV 2	TREASURY BOND	245,714	254,000	247,016	02/15/2047	
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Treasury	912810 RD 2	TREASURY BOND	74,298	67,000	65,451	11/15/2043	
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Treasury	912810 RY 6	TREASURY BOND	294,138	320,000	306,396	08/15/2047	
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Treasury	912810 RZ 3	TREASURY BOND	96,269	104,000	103,344	11/15/2047	
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Treasury	912810 SC 3	TREASURY BOND	86,853	87,000	87,295	05/15/2048	
CME LCZ7XYGSLJUHFXXNXD88	Cash		Cash	134,008,259	134,008,259	134,008,259		V
CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RD 2	TREASURY BOND	80,840,312	72,900,000	71,192,054	11/15/2043	I
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Treasury	912828 4G 2	TREASURY NOTE	559,331	560,000	556,292	04/15/2021	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31410L VC 3	FNMA 30YR	2,951,697	3,189,000	3,090,047	01/01/2047	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Treasury	912810 RD 2	TREASURY BOND	63,073,186	56,878,000	55,545,724	11/15/2043	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Treasury	912810 RZ 3	TREASURY BOND	362,861	392,000	389,529	11/15/2047	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Treasury	912810 SD 1	TREASURY BOND	616,340	638,000	613,985	08/15/2048	
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Treasury	912810 SA 7	TREASURY BOND	543,886	563,000	558,143	02/15/2048	
GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	Treasury	912810 SC 3	TREASURY BOND	1,497,469	1,500,000	1,511,480	05/15/2048	
GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	Treasury	912810 SD 1	TREASURY BOND	21,253	22,000	21,192	08/15/2048	
GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	Treasury	912828 4D 9	TREASURY NOTE	596,326	600,000	596,440	03/31/2023	
GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	Treasury	912828 V9 8	TREASURY NOTE	430,482	456,000	451,917	02/15/2027	
HSBC BANK (USA), NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	Treasury	912810 SC 3	TREASURY BOND	885,503	887,000	890,004	05/15/2048	
HSBC BANK (USA), NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	Treasury	912810 SD 1	TREASURY BOND	2,195,833	2,273,000	2,189,495	08/15/2048	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3132Y1 UJ 5	FHLMC GOLD 30YR	1,602,256	1,547,000	1,603,276	08/01/2048	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138AS RZ 7	FNMA 30YR	5,020,681	11,472,451	5,106,742	09/01/2041	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138EL 5M 1	FNMA 30YR	14,348,725	26,427,172	14,647,591	11/01/2043	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138ER NP 1	FNMA 30YR	3,695,864	4,431,000	3,850,065	10/01/2046	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138W9 VJ 6	FNMA 30YR	878,678	1,551,000	895,463	10/01/2043	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138XB XY 5	FNMA 30YR	3,347,855	6,308,361	3,419,127	12/01/2043	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31410L VC 3	FNMA 30YR	7,815,657	8,444,000	8,181,987	01/01/2047	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Treasury	912803 CK 7	TREASURY STRIP (PRIN)	10,272,796	14,973,000	9,340,962	02/15/2031	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Treasury	912810 RD 2	TREASURY BOND	50,386,025	45,437,000	44,397,567	11/15/2043	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Treasury	912810 RV 2	TREASURY BOND	30,925,155	31,968,000	31,380,129	02/15/2047	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Treasury	912810 RX 8	TREASURY BOND	12,349,170	12,675,000	12,955,659	05/15/2047	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Treasury	912810 RZ 3	TREASURY BOND	2,054,980	2,220,000	2,206,007	11/15/2047	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Treasury	912810 SC 3	TREASURY BOND	1,854,865	1,858,000	1,873,928	05/15/2048	
MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX036O1TB7DW3U69	Treasury	912803 EE 9	TREASURY STRIP (PRIN)	898,752	2,000,000	703,942	11/15/2043	
MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX036O1TB7DW3U69	Treasury	912810 RD 2	TREASURY BOND	11,262,198	10,156,000	9,921,916	11/15/2043	

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 CAPITAL SERVICES, INC.	GDWTXX036O1TB7DW3U69	Treasury	912810 SA 7	TREASURY BOND	40,574	42,000	41,638	02/15/2048	
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Treasury	912810 RD 2	TREASURY BOND	2,362,001	2,130,000	2,079,023	11/15/2043	
ROYAL BANK OF SCOTLAND, PLC	RR3QWICWWIPCS8A4S074	Cash		Cash	2,458,000	2,458,000	2,458,000		
0199999. Totals					671,757,098	680,029,048	642,002,545	XXX	XXX
Collateral Pledged to Reporting Entity									
HSBC BANK (USA), NATIONAL ASSOCIATION	1IE8VN30JCEQV1H4R804	Cash		Cash	37,230,000	37,230,000	XXX		
ICE	549300R4IG1TWPZT5U32	Cash		Cash	2,667,451	2,667,451	XXX		V
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Cash		Cash	5,049,547	5,049,547	XXX		
0299999. Totals					44,946,998	44,946,998	XXX	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
02665W CF 6	AMERICAN HONDA FINANCE		1	3,377,150	3,377,160	05/08/2019
06417G S2 5	BANK OF NOVA SCOTIA (HOUSTON)		1	538,297	538,614	10/15/2019
17325F AG 3	CITIBANK NA		1	469,825	469,955	09/18/2019
21684B 3W 2	COOPERATIEVE RABOBANK UA (NEW YORK)		1	3,985,826	3,985,049	11/02/2018
40433F LD 9	HSBC BANK PLC		1	3,286,236	3,283,350	02/22/2019
65590A SH 0	NORDEA BANK AB (NEW YORK)		1	3,200,847	3,198,921	02/08/2019
86958J C9 8	SVENSKA HANDELSBANKEN AB (NEW YORK)		1	393,645	393,802	10/21/2019
59217G CJ 6	MET LIFE GLOB FUNDING I		1	375,570	376,036	09/19/2019
22549L LS 2	CREDIT SUISSE AG (NEW YORK)		1	1,914,661	1,914,662	10/01/2019
78012U GD 1	ROYAL BANK OF CANADA (NEW YORK)		1	1,031,809	1,031,910	09/20/2019
89114M DC 8	TORONTO-DOMINION BANK (NEW YORK)		1	1,439,039	1,439,045	09/04/2019
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			20,012,905	20,008,504	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			20,012,905	20,008,504	XXX
6199999.	Total - Issuer Obligations			20,012,905	20,008,504	XXX
6699999.	Subtotal - Bonds			20,012,905	20,008,504	XXX
Short-Term Invested Assets (Schedule DA Type)						
02665W BR 1	AMERICAN HONDA FINANCE			656,972	657,082	01/22/2019
06417G L6 3	BANK OF NOVA SCOTIA (HOUSTON)			3,380,138	3,377,160	02/21/2019
06417G XV 5	BANK OF NOVA SCOTIA (HOUSTON)			417,761	417,466	02/28/2019
166764 BB 5	CHEVRON CORP			750,962	751,044	11/16/2018
17325F AC 2	CITIBANK NA			3,659,705	3,658,939	11/09/2018
20272A ZJ 8	COMMONWEALTH BANK AUST			3,660,200	3,658,592	12/07/2018
65590A F7 6	NORDEA BANK AB (NEW YORK)			1,013,322	1,013,142	04/01/2019
86958J JG 5	SVENSKA HANDELSBANKEN AB (NEW YORK)			452,758	452,827	02/12/2019
86958J M5 5	SVENSKA HANDELSBANKEN AB (NEW YORK)			375,388	375,240	01/11/2019
86958J Q6 9	SVENSKA HANDELSBANKEN AB (NEW YORK)			1,501,423	1,500,960	02/07/2019
86958J Q7 7	SVENSKA HANDELSBANKEN AB (NEW YORK)			399,753	399,631	02/08/2019
86958J S2 6	SVENSKA HANDELSBANKEN AB (NEW YORK)			440,911	440,907	08/22/2019
86958J S6 7	SVENSKA HANDELSBANKEN AB (NEW YORK)			322,703	322,706	08/29/2019
89233A C2 3	TOYOTA MOTOR CREDIT CORP			2,786,915	2,786,157	10/31/2018
90331H NF 6	US BANK NA CINCINNATI			2,299,132	2,299,705	03/14/2019
94989R E5 3	WELLS FARGO BANK NA			1,219,614	1,219,543	10/05/2018
94989R XU 7	WELLS FARGO BANK NA			2,441,011	2,439,358	01/24/2019
9612C4 ZN 4	WESTPAC BANKING CORP			937,968	938,100	09/13/2019
96121T 6X 1	WESTPAC BANKING CORP (NEW YORK)			2,910,373	2,908,110	02/19/2019
59217G CB 3	MET LIFE GLOB FUNDING I			2,910,596	2,911,236	12/19/2018
037833 AP 5	APPLE INC			896,449	896,755	05/06/2019
06370R EE 5	BANK OF MONTREAL (CHICAGO)			750,803	750,480	01/24/2019
06371E UF 2	BANK OF MONTREAL (CHICAGO)			404,418	404,321	11/09/2018
06371E YK 7	BANK OF MONTREAL (CHICAGO)			1,560,133	1,562,341	06/13/2019
19121B MJ 5	COCA-COLA CO/THE			2,863,378	2,863,828	12/18/2018
22549L MZ 5	CREDIT SUISSE AG (NEW YORK)			1,782,944	1,782,390	11/02/2018
3130AE RU 6	FEDERAL HOME LOAN BANK			3,385,439	3,386,541	08/07/2019
45920G MK 9	IBM CORP			2,332,937	2,333,271	12/19/2018
478160 BW 3	JOHNSON & JOHNSON			1,818,272	1,819,081	03/01/2019
59157U LD 0	METLIFE SHORT TERM FUNDING LLC			1,437,810	1,437,894	11/13/2018
713448 DS 4	PEPSICO INC			3,754,638	3,755,611	05/02/2019
71708F MB 5	PFIZER INC			3,828,367	3,829,130	12/11/2018
74800K LK 6	PROVINCE OF QUEBEC			3,833,159	3,833,860	11/19/2018
78012U DC 6	ROYAL BANK OF CANADA (NEW YORK)			187,741	187,759	04/18/2019
78012U DH 5	ROYAL BANK OF CANADA (NEW YORK)			1,248,409	1,247,673	04/18/2019
78012U FV 2	ROYAL BANK OF CANADA (NEW YORK)			1,604,673	1,604,151	08/02/2019
86565B KK 6	SUMITOMO MITSUI BANKING CORP (NEWYORK)			1,876,191	1,876,200	02/06/2019
86565B KT 7	SUMITOMO MITSUI BANKING CORP (NEWYORK)			750,476	750,480	02/08/2019
87019V LG 0	SWEDBANK AB (NEW YORK)			2,480,799	2,479,398	01/22/2019
90333V YD 6	US BANK NA CINCINNATI			2,064,154	2,063,820	05/13/2019
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			71,398,795	71,392,889	XXX
Cash Equivalents (Schedule E Part 2 Type)						
69353R FA 1	PNC BANK NA			938,705	938,816	12/07/2018
03785E KB 9	APPLE INC			2,488,717	2,488,945	10/11/2018
159406 28 5	CITIGROUP GLOBAL MARKETS INC REPO			39,499,305	39,499,305	10/01/2018
159406 27 0	JP MORGAN SECURITIES LLC			6,336,894	6,336,894	10/01/2018
159406 28 2	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO			41,348,197	41,348,197	10/01/2018
64951X MA 7	NEW YORK LIFE CAPITAL CORPORATION			653,667	653,794	12/10/2018
90477E LS 1	UNILEVER CAPITAL CORP			2,430,150	2,430,611	11/26/2018
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			93,695,635	93,696,562	XXX
9999999.	Totals			185,107,335	185,097,955	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(352,719,462) Book/Adjusted Carrying Value $.....(352,748,801)
2. Average balance for the year: Fair Value $.....310,837,482 Book/Adjusted Carrying Value $.....310,823,875
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....184,609,342 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 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		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America N.A.	Hartford, CT		0.000	0	0	583,810	269,270	50,707	XXX
Bank of America N.A. (Hartford)	Springfield, MA		0.000	0	0	1,136,697	1,193,923	1,847,612	XXX
Bank of America N.A. (Hartford)	Springfield, MA		0.000	0	0	200,000	469,682	200,000	XXX
JPMorgan Chase Bank, National Association	New York City, NY		0.000	0	0	193,584	66,171	352,838	XXX
JPMorgan Chase Bank, National Association	New York City, NY		0.000	0	0	9,848,081	966	925,859	XXX
JPMorgan Chase Bank, National Association	New York City, NY		0.000	0	0	49,727	879,779	226,239	XXX
RBC Investor Services Limited	Toronto, Canada		0.000	0	0	392,975	417,671	445,545	XXX
Royal Bank of Canada, Payment Center	Toronto, Canada		0.000	652	0	396,767	391,037	389,238	XXX
0199998. Deposits in.....99 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX	(1)	0	268,923	457,340	362,705	XXX
0199999. Total Open Depositories		XXX	XXX	651	0	13,070,564	4,145,839	4,800,743	XXX
0399999. Total Cash on Deposit		XXX	XXX	651	0	13,070,564	4,145,839	4,800,743	XXX
0599999. Total Cash		XXX	XXX	651	0	13,070,564	4,145,839	4,800,743	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP Identification	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
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	FHLMC		09/28/2018	0.000	10/03/2018	7,127,208	0	1,188
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						7,127,208	0	1,188
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations						7,127,208	0	1,188
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	AMERICAN ELECTRIC POWER COMPANY IN		09/26/2018	0.000	10/25/2018	6,988,567	0	2,382
	AMERICAN HONDA FINANCE CORPORATION		09/28/2018	0.000	10/03/2018	4,999,408	0	888
	ANTHEM INC		09/28/2018	0.000	10/01/2018	7,000,000	0	1,342
	ASTRAZENECA PLC		09/26/2018	2.850	11/16/2018	2,301,490	8,362	(97)
	CITIBANK NA		09/26/2018	2.570	11/09/2018	4,416,303	16,714	(149)
	CONSOLIDATED EDISON COMPANY OF NEW		09/13/2018	0.000	10/02/2018	6,999,588	0	7,420
	COX ENTERPRISES		09/28/2018	0.000	10/01/2018	7,000,000	0	1,383
	DIAGEO CAPITAL PLC		09/26/2018	0.000	10/02/2018	6,999,553	0	2,236
	DOMINION RESOURCES INC		09/18/2018	0.000	10/18/2018	6,992,232	0	5,483
	DUKE ENERGY CORP		09/27/2018	0.000	10/04/2018	8,998,238	0	2,350
	EI DU PONT DE NEMOURS & CO		08/27/2018	0.000	10/15/2018	6,993,793	0	15,230
	EVERSOURCE ENERGY		09/25/2018	0.000	10/05/2018	6,998,250	0	2,625
	FEDEX CORP		08/09/2018	0.000	10/09/2018	6,996,280	0	24,153
	HEWLETT PACKARD ENTERPRISE CO		09/13/2018	2.850	10/05/2018	10,000,409	139,333	(1,431)
	HUNTINGTON NATIONAL BANK (THE)		09/28/2018	2.200	11/06/2018	6,098,353	54,053	0
	HYUNDAI CAPITAL AMERICA		08/29/2018	0.000	10/16/2018	6,993,471	0	14,097
	HYUNDAI CAPITAL AMERICA		09/28/2018	0.000	10/24/2018	2,995,362	0	605
	INTL PAPER CO		09/12/2018	0.000	10/03/2018	6,999,133	0	8,239
	INTL PAPER CO		09/19/2018	0.000	10/04/2018	6,998,699	0	5,203
	KFW		09/28/2018	0.000	10/01/2018	10,000,000	0	1,767
	LAM RESEARCH CORPORATION		09/12/2018	0.000	10/03/2018	6,999,148	0	8,091
	LOCKHEED MARTIN CORPORATION		09/28/2018	0.000	10/01/2018	7,000,000	0	1,371
	MARRIOTT INTERNATIONAL INC		07/24/2018	0.000	10/11/2018	6,994,893	0	33,372
	MCCORMICK & COMPANY INCORPORATED		09/28/2018	0.000	10/05/2018	6,998,188	0	1,359
	MCKESSON CORP		09/24/2018	0.000	10/10/2018	6,995,923	0	3,171
	MEDTRONIC GLOBAL HOLDINGS SCA		09/10/2018	0.000	10/09/2018	6,996,811	0	8,371
	MONDELEZ INTERNATIONAL INC		09/28/2018	0.000	12/18/2018	6,563,549	0	1,417
	NATIONAL GRID USA		09/10/2018	0.000	10/03/2018	9,998,750	0	13,125
	NBCUNIVERSAL ENTERPRISE INC		09/11/2018	0.000	10/11/2018	6,995,722	0	8,556
	ONCOR ELECTRIC DELIVERY CO		09/25/2018	0.000	10/02/2018	5,499,656	0	2,063
	ROCKWELL COLLINS INC		09/24/2018	0.000	10/04/2018	4,999,021	0	2,285
	ROCKWELL COLLINS INC		09/24/2018	0.000	10/09/2018	1,998,933	0	933
	ROCKWELL AUTOMATION INC		09/25/2018	0.000	10/09/2018	8,295,850	0	3,113
	SHELL INTERNATIONAL FINANCE BV		09/25/2018	2.920	11/10/2018	3,692,690	15,566	(336)
	SUNCOR ENERGY INC		09/14/2018	0.000	11/20/2018	6,976,532	0	6,648
	TYCO ELECTRONICS GRP		09/28/2018	0.000	10/01/2018	7,000,000	0	1,342
	TYCO INTERNATIONAL HOLDING SARL		09/26/2018	0.000	10/31/2018	6,986,050	0	2,383
	UNITED TECH CORP		09/27/2018	0.000	11/26/2018	6,972,265	0	2,015
	WASTE MANAGEMENT INC		09/12/2018	0.000	10/16/2018	6,993,323	0	8,397
	WISCONSIN PUBLIC SERVICE CORPORATI		09/19/2018	0.000	10/18/2018	6,992,563	0	5,250
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						265,718,994	234,028	206,648

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						265,718,994	234,028	206,648
Total Bonds								
7799999. Subtotals - Issuer Obligations						272,846,202	234,028	207,836
8399999. Subtotals - Bonds						272,846,202	234,028	207,836
All Other Money Market Mutual Funds								
4812C0 67 0	JPM US GOVT MM - CP		09/27/2018	0.000		18,099,522	0	0
8699999. Total - All Other Money Market Mutual Funds						18,099,522	0	0
8899999. Total - Cash Equivalents						290,945,724	234,028	207,836