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QUARTERLY STATEMENT

As of September 30, 2018

of the Condition and Affairs of the

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

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

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

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

Statutory Home Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number) (City or Town, State, Country and Zip Code)*	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

Peter Francis Sannizzaro # | Matthew James Poznar | Robert Raymond Siracusa #

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

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

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

Subscribed and sworn to before me
This 30 day of October

Sandra Mangeri
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	4,903,576,077	0	4,903,576,077	3,696,842,335
2. Stocks:				
2.1 Preferred stocks	2,395,787	0	2,395,787	2,466,654
2.2 Common stocks	78,240,504	2,679,135	75,561,369	71,372,294
3. Mortgage loans on real estate:				
3.1 First liens	822,773,504	0	822,773,504	464,673,234
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	0
4.2 Properties held for the production of income (less $............0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....188,106,726), cash equivalents ($.....256,737,100) and short-term investments ($.....68,938,480)	513,782,306	0	513,782,306	547,296,441
6. Contract loans (including $..........0 premium notes)	102,906,220	0	102,906,220	106,560,855
7. Derivatives	148,561,130	0	148,561,130	143,250,641
8. Other invested assets	524,472,099	0	524,472,099	34,979,277
9. Receivables for securities	9,636,271	0	9,636,271	21,185,694
10. Securities lending reinvested collateral assets	100,148,806	0	100,148,806	119,613,212
11. Aggregate write-ins for invested assets	22,607,393	0	22,607,393	16,646,258
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,229,100,096	2,679,135	7,226,420,961	5,224,886,896
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	245,304,489	0	245,304,489	220,854,519
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	231,139	0	231,139	157,488
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 ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	31,405,164	0	31,405,164	8,863,400
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	16,395,913	0	16,395,913	43,104,127
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	29,156,771	0	29,156,771	197,125,732
18.2 Net deferred tax asset	242,917,721	116,489,174	126,428,548	130,256,000
19. Guaranty funds receivable or on deposit	363,597	0	363,597	363,597
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($..........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	0	0	0	0
24. Health care ($..........0) and other amounts receivable	184	0	184	5,982
25. Aggregate write-ins for other than invested assets	51,958,022	16,410,844	35,547,178	35,466,907
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	7,846,833,095	135,579,152	7,711,253,943	5,861,084,649
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	29,222,313,408	0	29,222,313,408	30,517,487,239
28. Total (Lines 26 and 27)	37,069,146,504	135,579,152	36,933,567,351	36,378,571,888

DETAILS OF WRITE-INS

1101. Collateral on derivatives	22,607,393	0	22,607,393	16,646,258
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)	22,607,393	0	22,607,393	16,646,258
2501. Disbursements and items not allocated	51,958,022	16,410,844	35,547,178	35,466,907
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)	51,958,022	16,410,844	35,547,178	35,466,907

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....5,138,806,687 less $..........0 included in Line 6.3 (including $.....870,608,068 Modco Reserve)	5,138,806,687	3,444,599,142
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	16,272,590	16,495,768
3.	Liability for deposit-type contracts (including $.....1,130,488 Modco Reserve)	724,960,825	513,032,575
4.	Contract claims:		
	4.1 Life	30,715,706	34,842,754
	4.2 Accident and health	324,292	338,479
5.	Policyholders' dividends $..........0 and coupons $.....2,445 due and unpaid	2,445	2,359
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	418,185	391,406
	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	145,363	197,942
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	168,203	348,934
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $.....8,120,864 ceded	8,120,864	43,678,211
	9.4 Interest Maintenance Reserve	78,294,631	20,387,011
10.	Commissions to agents due or accrued - life and annuity contracts $.....25,277,654, accident and health $..........0 and deposit-type contract funds $..........0	25,277,654	28,397,299
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	15,161,866	12,310,734
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(66,415,130) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(76,447,004)	(89,645,622)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	8,389,246	8,594,633
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	3,490,724	3,508,706
17.	Amounts withheld or retained by company as agent or trustee	8,965,873	5,348,315
18.	Amounts held for agents' account, including $.....27,416 agents' credit balances	27,601	27,254
19.	Remittances and items not allocated	31,663,831	45,472,881
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 $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	82,096,682	34,894,589
	24.02 Reinsurance in unauthorized and certified ($..........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	30,248,109	13,126,682
	24.05 Drafts outstanding	69,548,101	61,336,802
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	164,435,234	80,157,499
	24.09 Payable for securities	16,037,751	34,588,779
	24.10 Payable for securities lending	100,148,806	119,613,212
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	264,694,147	290,066,618
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,741,968,411	4,722,112,961
27.	From Separate Accounts statement	29,222,313,408	30,517,487,239
28.	Total liabilities (Lines 26 and 27)	35,964,281,819	35,239,600,200
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	253,785,311	197,246,618
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	335,431,561	604,729,448
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	377,568,660	334,495,622
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)	966,785,532	1,136,471,688
38.	Totals of Lines 29, 30 and 37	969,285,532	1,138,971,688
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	36,933,567,351	36,378,571,888

DETAILS OF WRITE-INS

2501.	Collateral on derivatives	234,300,964	253,682,064
2502.	Other liabilities - abandoned property unpaid funds	15,034,429	15,958,133
2503.	Miscellaneous liabilities	14,211,659	16,052,995
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,147,095	4,373,425
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	264,694,147	290,066,618
3101.	Gain on inforce reinsurance	253,785,311	197,246,618
3102.		0	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)	253,785,311	197,246,618
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	(1,648,411,225)	192,503,473	229,944,396
2. Considerations for supplementary contracts with life contingencies	0	0	0
3. Net investment income	249,458,509	144,659,981	190,038,803
4. Amortization of Interest Maintenance Reserve (IMR)	8,920,487	5,374,092	7,339,792
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	80,896,692	37,227,233	50,225,342
7. Reserve adjustments on reinsurance ceded	(366,985,179)	(316,560,178)	(417,797,985)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	431,145,975	446,661,198	603,735,208
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	59,208,484	64,330,745	76,229,173
9. Totals (Lines 1 to 8.3)	(1,185,766,257)	574,196,543	739,714,729
10. Death benefits	(1,229,110)	6,773,031	13,998,694
11. Matured endowments (excluding guaranteed annual pure endowments)	1,933	29,360	29,360
12. Annuity benefits	275,225,642	211,964,851	275,644,733
13. Disability benefits and benefits under accident and health contracts	458,244	524,924	902,749
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	2,713,802,497	2,864,918,280	3,751,789,440
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	38,169,242	13,386,582	38,404,146
18. Payments on supplementary contracts with life contingencies	1,258,047	1,439,785	1,895,437
19. Increase in aggregate reserves for life and accident and health contracts	(1,566,278,218)	(114,052,634)	(162,421,037)
20. Totals (Lines 10 to 19)	1,461,408,277	2,984,984,178	3,920,243,522
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	121,310,509	128,523,898	171,305,338
22. Commissions and expense allowances on reinsurance assumed	4,595,054	4,899,832	7,253,062
23. General insurance expenses	55,074,996	106,381,755	123,184,418
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,771,284	(676,364)	(3,585,449)
25. Increase in loading on deferred and uncollected premiums	9,639	39,069	468,242
26. Net transfers to or (from) Separate Accounts net of reinsurance	(2,705,733,264)	(2,753,826,510)	(3,630,136,263)
27. Aggregate write-ins for deductions	(329,856,858)	(90,996,774)	(119,248,737)
28. Totals (Lines 20 to 27)	(1,391,420,363)	379,329,084	469,484,131
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	205,654,106	194,867,459	270,230,598
30. Dividends to policyholders	61,909	(32,881)	(26,618)
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	205,592,197	194,900,340	270,257,216
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(36,688,131)	(45,563,869)	(49,931,703)
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)	242,280,328	240,464,209	320,188,919
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(6,371,307) (excluding taxes of $.....52,629,617 transferred to the IMR)	(93,313,615)	(145,433,956)	(149,376,830)
35. Net income (Line 33 plus Line 34)	148,966,712	95,030,253	170,812,089
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,138,971,688	1,913,758,348	1,913,758,348
37. Net income (Line 35)	148,966,712	95,030,253	170,812,089
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....10,456,271	(52,336,611)	(52,493,389)	(109,722,809)
39. Change in net unrealized foreign exchange capital gain (loss)	7,559,499	(12,766,556)	(14,980,534)
40. Change in net deferred income tax	(209,466,369)	68,064,335	(219,472,794)
41. Change in nonadmitted assets	195,551,900	(83,880,223)	421,814,284
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	(47,202,093)	(2,447,809)	1,117,643
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	(269,297,887)	592,209	1,235,984
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	(450,000,000)	(1,000,000,000)
53. Aggregate write-ins for gains and losses in surplus	56,538,694	(19,192,892)	(25,590,524)
54. Net change in capital and surplus (Lines 37 through 53)	(169,686,156)	(457,094,073)	(774,786,660)
55. Capital and surplus as of statement date (Lines 36 + 54)	969,285,532	1,456,664,275	1,138,971,688

DETAILS OF WRITE-INS

08.301.	Other investment management fees	57,109,042	35,996,956	48,267,194
08.302.	Separate Account loads	1,228,674	1,657,032	(7,601,982)
08.303.	Miscellaneous income	870,768	26,676,757	35,563,961
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)	59,208,484	64,330,745	76,229,173
2701.	Miscellaneous deductions	1,328,071	(2,528,880)	(2,720,184)
2702.	MODCO adjustment	(89,606,013)	(88,467,894)	(116,528,553)
2703.	IMR adjustment on reinsurance transaction	(241,578,915)	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(329,856,858)	(90,996,774)	(119,248,737)
5301.	Gain on inforce reinsurance	56,538,694	(19,192,892)	(25,590,524)
5302.		0	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)	56,538,694	(19,192,892)	(25,590,524)

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	152,483,698	192,874,409	231,198,846
2.	Net investment income	253,424,465	145,253,972	199,571,411
3.	Miscellaneous income	353,804,667	210,766,145	286,801,214
4.	Total (Lines 1 through 3)	759,712,829	548,894,527	717,571,472
5.	Benefit and loss related payments	3,119,071,788	3,073,936,906	4,300,016,692
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,718,931,881)	(2,779,988,699)	(3,659,424,090)
7.	Commissions, expenses paid and aggregate write-ins for deductions	360,426,137	104,293,663	226,022,378
8.	Dividends paid to policyholders	35,044	36,383	43,106
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(121,265,842)	(38,872,907)	(59,115,506)
10.	Total (Lines 5 through 9)	639,335,246	359,405,346	807,542,579
11.	Net cash from operations (Line 4 minus Line 10)	120,377,583	189,489,180	(89,971,108)
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,283,347,505	1,674,425,230	2,807,162,298
	12.2 Stocks	25,679,107	32,810,623	32,840,796
	12.3 Mortgage loans	75,019,230	72,742,446	85,176,014
	12.4 Real estate	0	0	0
	12.5 Other invested assets	151,073,160	1,553,508	6,874,668
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,176,858	10,656,526	14,551,692
	12.7 Miscellaneous proceeds	30,791,250	49,334,736	35,378,523
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,567,087,110	1,841,523,069	2,981,983,990
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	964,357,525	1,368,652,055	1,819,659,091
	13.2 Stocks	32,055,677	54,454,041	55,937,647
	13.3 Mortgage loans	168,447,201	45,365,000	61,365,000
	13.4 Real estate	0	0	0
	13.5 Other invested assets	97,871,717	25,833	4,021,693
	13.6 Miscellaneous applications	124,546,944	323,377,566	247,081,156
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,387,279,064	1,791,874,496	2,188,064,587
14.	Net increase or (decrease) in contract loans and premium notes	(3,654,635)	(4,374,533)	(5,719,439)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	183,462,682	54,023,106	799,638,843
	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	(271,876,214)	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	34,996,610	0	(4,083,948)
	16.5 Dividends to stockholders	0	450,000,000	1,000,000,000
	16.6 Other cash provided (applied)	(100,474,796)	146,128,872	143,115,529
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(337,354,400)	(303,871,129)	(860,968,419)
	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)	(33,514,135)	(60,358,842)	(151,300,684)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	547,296,441	698,597,125	698,597,125
	19.2 End of period (Line 18 plus Line 19.1)	513,782,306	638,238,283	547,296,441

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

20.0001	Non-cash proceeds from invested asset exchanges - bonds and other invested assets	(21,183,829)	(23,736,444)	(24,411,592)
20.0002	Non-cash acquisitions from invested asset exchanges - bonds and other invested assets	(21,183,829)	(23,736,444)	(24,411,592)
20.0003	Capital contribution from parent to settle intercompany balances related to stock compensation	(2,578,327)	(592,209)	(1,235,984)
20.0004	Non-cash impacts of DTA adjustment not yet settled	2,160,604	0	(2,160,604)
20.0005	Non-cash impacts of Tax Reform - tax receivable	17,602,941	0	(173,530,179)
20.0006	Non-cash impacts of Tax Reform and DTA adjustment not yet settled - deferred income tax surplus	19,763,545	0	(175,690,783)
20.0007	Non-cash transfer of bonds acquired for assumption reinsurance	3,503,409,658	0	0
20.0008	Non-cash transfer of mortgage loans acquired for assumption reinsurance	649,122,178	0	0
20.0009	Non-cash transfer of other invested assets acquired for assumption reinsurance	503,085,441	0	0
20.0010	Non-cash transfer of reserves for assumption reinsurance	(3,259,322,631)	0	0
20.0011	Non-cash transfer of deposit liability for assumption reinsurance	(1,276,223,336)	0	0
20.0012	Non-cash transfer of IMR liability for assumption reinsurance	(110,419,414)	0	0
20.0013	Non-cash transfer of other for assumption reinsurance	(9,651,896)	0	0
20.0014	Non-cash transfer of bonds sold for reinsurance	(2,220,227,957)	0	0
20.0015	Non-cash transfer of mortgage loans sold for reinsurance	(392,591,994)	0	0
20.0016	Non-cash transfer of premium for reinsurance	1,801,211,602	0	0
20.0017	Non-cash transfer of deposit liability for reinsurance	1,039,068,007	0	0
20.0018	Non-cash transfer of IMR liability for reinsurance	(241,578,915)	0	0
20.0019	Non-cash transfer of other for reinsurance	14,119,257	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	623,766,833	654,401,880	862,059,298
3. Ordinary individual annuities	144,590,990	208,982,851	253,456,693
4. Credit life (group and individual)	0	0	0
5. Group life insurance	1,245,080	807,978	2,569,432
6. Group annuities	0	0	0
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	198,302	69,383	133,828
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	769,801,204	864,262,092	1,118,219,251
12. Deposit-type contracts	3,874,638	0	0
13. Total	773,675,842	864,262,092	1,118,219,251

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 and Annuity Insurance Company (the “Company” or “TLA”) have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Insurance Department (“the Department”). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining solvency under the State of Connecticut Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures Manual (“NAIC SAP”) has been adopted as a component of prescribed practices by the State of Connecticut. The Company was previously named Hartford Life and Annuity 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 to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company did not obtain reinsurance reserve credit for this reinsurance treaty, the Company's risk-based capital would not have triggered a regulatory event.

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

	SSAP #	F/S Page	F/S Line #	2018	2017
Net Income					
1. TLA state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 148,966,712	$ 170,812,089
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	18,491,724	2,328,071
				18,491,724	2,328,071
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 130,474,988	$ 168,484,018
Surplus					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 969,285,532	$ 1,138,971,688
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	3	1	140,501,341	122,009,617
				140,501,341	122,009,617
7. State permitted practices that are an (increase)/decrease NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 828,784,191	$ 1,016,962,071

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

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

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

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

3. The Company has no other-than-temporary impairments ("OTTI") recognized on loan-backed securities.

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	$ 10,018,321
2. 12 Months or Longer	$ 8,759,412

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

1. Less than 12 Months	$ 561,117,954
2. 12 Months or Longer	$ 160,422,561

NOTES TO FINANCIAL STATEMENTS

5. As of September 30, 2018 loan-backed securities in an unrealized loss position comprised 290 securities, primarily related to commercial mortgage-backed securities ("CMBS"), and government asset-backed securities ("ABS"), which were primarily depressed 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 was $100,150,611 as of September 30, 2018.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policy or Strategies for Engaging in Repo Programs

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

2. Type of Repo Trades Used

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

NOTES TO FINANCIAL STATEMENTS

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

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), TLA's balance sheet included $379 million of deferred tax assets related to net operating losses ("NOLs") and $14 million of deferred tax assets related to foreign tax credit carryovers ("FTC"). In connection with Talcott Resolution sale, TLA has forgone $254 million of the deferred tax assets associated with NOLs and all of the deferred tax assets associated with 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 30, 2018, TL contributed capital to TLA totaling $37,640,980.

F. Management or expense allocation contracts involving affiliated companies:

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

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

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

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

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

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

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

6. Tax Allocation Agreement, effective November 17, 2016, between The Hartford Financial Services Group, Inc. and certain of its affiliates.
7. Services and Cost Allocation Agreement between Hartford Fire Insurance Company and certain affiliates effective February 25, 2008.

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

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

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

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

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

The Company has no Federal Home Loan Bank agreements.

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 $1,414,203 and $2,333,035 , 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 $226,596 and $31,432,689, 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 TL 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 $309,517,194 from TLA to TL. TLA paid the return of capital on May 25, 2018.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

2. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
Effective February 1, 2018, TLA guaranteed the obligations of Talcott Resolution Comprehensive Employee Benefit Service Company ("TCB"), a wholly-owned subsidiary, with respect to certain structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements; these obligations were assumed from TL on February 1, 2018.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

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

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

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

No significant change.

E. Joint and Several Liabilities

No significant change.

F. All Other Contingencies

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

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

Note 15 - Leases

No significant change.

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

No significant change.

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

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

C. 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	3	$ 113,634	$ 112,413	$ 1,061

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 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.

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	$ —	$ —	$ 56	$ 56
Common stocks - unaffiliated	68,209	—	—	68,209
Total bonds and stocks	68,209	—	56	68,265
Derivative assets				
Credit derivatives	—	1,783	—	1,783
Interest rate derivatives	—	1,258	—	1,258
Foreign exchange derivatives	—	135	—	135
GMWB hedging instruments	—	45,473	24,166	69,639
Macro hedge program	—	—	75,746	75,746
Total derivative assets	—	48,649	99,912	148,561
Separate Account assets [1]	29,209,718	—	—	29,209,718
Total assets accounted for at fair value	$ 29,277,927	$ 48,649	$ 99,968	$ 29,426,544
b. Liabilities accounted for at fair value				
Derivative liabilities				
Credit derivatives	$ —	$ (38)	$ —	$ (38)
Foreign exchange derivatives	—	(890)	—	(890)
Interest rate derivatives	—	(12,535)	—	(12,535)
GMWB hedging instruments	—	(33,991)	(22,701)	(56,692)
Macro hedge program	—	—	(94,280)	(94,280)
Total liabilities accounted for at fair value	$ —	$ (47,454)	$ (116,981)	$ (164,435)

[1] Excludes approximately $12.6 million of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

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

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

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

The Company 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 securities and open-ended mutual funds, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

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

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

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

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

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

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

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

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

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

Separate Account assets

Separate Account assets are primarily invested in mutual funds but also have investments in bonds and stocks. Separate Account investments 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 measured 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 and (Losses) Included in: Net Income [1]	Total Gains and (Losses) Included in: Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
All other corporate bonds – asset-backed	$ 91	$ —	$ —	$ —	$ 20	$ —	$ —	$ (55)	$ 56
Total bonds and stocks	91	—	—	—	20	—	—	(55)	56
Derivatives									
GMWB hedging instruments	8,913	—	—	—	(7,448)	—	—	—	1,465
Macro hedge program	10,874	—	—	—	(70,276)		—	40,868	(18,534)
Total derivatives [3]	19,787	—	—	—	(77,724)	—	—	40,868	(17,069)
Total assets	$ 19,878	$ —	$ —	$ —	$ (77,704)	$ —	$ —	$ 40,813	$ (17,013)

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

B. Other Fair Value Disclosures

Not applicable.

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

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

(Amounts in thousands)	September 30, 2018					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds - unaffiliated	$ 5,090,536	$ 4,903,576	$ 34,646	$ 4,895,129	$ 160,761	$ —
Preferred stocks - unaffiliated	2,403	2,396	—	2,403	—	—
Common stocks - unaffiliated	68,209	68,209	68,209	—	—	—
Mortgage loans	814,852	822,774	—	—	814,852	—
Cash, cash equivalents and short-term investments - unaffiliated	513,747	513,782	248,436	265,311	—	—
Derivative related assets	(30,999)	148,561	—	(130,911)	99,912	—
Contract loans	102,906	102,906	—	—	102,906	—
Surplus debentures	43,358	36,572	—	43,358	—	—
Low-income housing tax credits	460	460	—	—	460	—
Securities lending reinvested collateral assets	100,151	100,149	—	100,151	—	—
Separate Account assets [1]	29,209,718	29,209,718	29,209,718	—	—	—
Total assets	$ 35,915,341	$ 35,909,103	$ 29,561,009	$ 5,175,441	$ 1,178,891	$ —
Liabilities						
Liability for deposit-type contracts	$ (724,961)	$ (724,961)	$ —	$ —	$ (724,961)	$ —
Derivative related liabilities	(164,975)	(164,435)	—	(47,994)	(116,981)	—
Separate Account liabilities	(29,209,718)	(29,209,718)	(29,209,718)	—	—	—
Total liabilities	$ (30,099,654)	$ (30,099,114)	$ (29,209,718)	$ (47,994)	$ (841,942)	$ —

[1] Excludes approximately $12.6 million, at September 30, 2018, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

(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	$ 3,892,897	$ 3,696,842	$ 51,592	$ 3,643,186	$ 198,119	$ —
Preferred stocks - unaffiliated	2,543	2,467	—	2,543	—	—
Common stocks - unaffiliated	71,372	71,372	71,372	—	—	—
Mortgage loans	474,340	464,673	—	—	474,340	—
Cash, cash equivalents and short-term investments - unaffiliated	547,291	547,296	424,597	122,694	—	—
Derivative related assets	(26,055)	143,251	—	(112,336)	86,281	—
Contract loans	106,561	106,561	—	—	106,561	—
Surplus debentures	16,454	13,710	—	16,454	—	—
Low-income housing tax credits	564	564	—	—	564	—
Securities lending reinvested collateral assets	119,609	119,613	—	119,609	—	—
Separate Account assets [1]	30,502,251	30,502,251	30,502,251	—	—	—
Total assets	$ 35,707,827	$ 35,668,600	$ 31,049,812	$ 3,792,150	$ 865,865	$ —
Liabilities						
Liability for deposit-type contracts	$ (513,033)	$ (513,033)	$ —	$ —	$ (513,033)	$ —
Derivative related liabilities	(80,350)	(80,159)	—	(38,764)	(41,586)	—
Separate Account liabilities	(30,502,251)	(30,502,251)	(30,502,251)	—	—	—
Total liabilities	$ (31,095,634)	$ (31,095,443)	$ (30,502,251)	$ (38,764)	$ (554,619)	$ —

[1] Excludes approximately $15.2 million, at December 31, 2017, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

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

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

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

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

The carrying amounts of the liability for deposit-type contracts and Separate Account liabilities approximate their fair values.

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

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 TL and the Company. As part of the transaction, the Company has a new indirect parent company.

The Company funded a pre-closing return of capital to TL totaling $309.5 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. In addition, as part of the agreement, HHI reimbursed the Company for leakage as defined in the agreement by contributing capital totaling $37.6 million to the Company before closing.

Immediately following the close of the transaction, the Company and TL entered into reinsurance agreements with Commonwealth Annuity and Life Insurance Company, a subsidiary of Global Atlantic Financial Group. Pursuant to the reinsurance agreements, the Company ceded on an 85% quota share basis the Company’s variable and fixed payout annuity contracts and period certain structured settlement contracts, along with a 75% quota share of standard lives structured settlement contracts. 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 $2.5 billion, offset by cash and invested assets totaling $2.7 billion at market value. The Company realized gains of $258 million and received a ceding commission of $141 million, before tax. The net gain totaling $73 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.

In April 2018, the Company's direct parent, Hartford Life International Holding Company, was dissolved and the Company became a direct subsidiary 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

NOTES TO FINANCIAL STATEMENTS

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 $140,501,341 and $122,009,617, respectively.

   b. For the periods ended September 30, 2018 and December 31, 2017, the total amount of reinsurance credit taken for this agreement was $177,849,799 and $187,707,103, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2017 were $5.1 million. As of September 30, 2018, $0.3 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $4.8 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accident and Health lines of insurance. As a result, there has been a $0 million prior-year development from December 31, 2017 to September 30, 2018. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

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

No significant change.

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

No significant change.

Note 33 - 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 [ ] No [X]

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

INVESTMENT

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

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

The Company has $321,986,066 of cash and bonds pledged as collateral for derivative activity; and $6,890,923 of short term investments subject to reverse repurchase agreements.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 23,021,286

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	0	10,031,421
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	14,630,628	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 14,630,628	$ 10,031,421
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: $ 100,150,611

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 100,148,806

16.3 Total payable for securities lending reported on the liability page: $ 100,148,806

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase Bank, N.A.	4 Chase Metro Tech Center, 16th Floor, Brooklyn, NY 11245
The Bank of New York Mellon	101 Barclay Street, 8 West, New York, NY 10286

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

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

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

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's 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
105676	PGIM, Inc.	5439009SX8QJBZYIGB87	SEC	DS

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

18.2 If no, list exceptions:

19. By self-designating 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	$36,253,472
1.13	Commercial mortgages	$786,520,032
1.14	Total mortgages in good standing	$822,773,504
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)	$822,773,504
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............	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	5,912,025	645,122	634	243,931	6,801,713	0
2.	Alaska AK	L	827,314	31,359	118	85,906	944,697	0
3.	Arizona AZ	L	13,607,739	1,566,404	5,718	399,350	15,579,212	0
4.	Arkansas AR	L	6,800,586	939,918	897	123,445	7,864,845	0
5.	California CA	L	75,318,686	12,325,892	8,257	3,039,601	90,692,435	0
6.	Colorado CO	L	13,283,744	2,338,153	20	291,649	15,913,566	0
7.	Connecticut CT	L	10,645,405	(2,561,919)	89	420,889	8,504,464	3,626,055
8.	Delaware DE	L	2,210,645	77,615	0	28,327	2,316,587	0
9.	District of Columbia DC	L	1,670,739	720,763	33	78,826	2,470,360	0
10.	Florida FL	L	52,673,492	11,164,635	8,129	2,649,357	66,495,613	6,169
11.	Georgia GA	L	15,996,949	1,118,764	3,819	1,106,396	18,225,928	0
12.	Hawaii HI	L	2,427,756	1,064,457	801	110,035	3,603,049	0
13.	Idaho ID	L	2,535,827	807,066	1,037	101,637	3,445,568	0
14.	Illinois IL	L	34,882,642	4,906,101	9,998	1,125,719	40,924,460	0
15.	Indiana IN	L	8,999,241	2,273,951	5,064	709,600	11,987,856	242,413
16.	Iowa IA	L	7,957,574	1,018,184	14,632	717,180	9,707,569	0
17.	Kansas KS	L	7,444,181	515,582	669	566,361	8,526,793	0
18.	Kentucky KY	L	6,229,683	1,820,243	4,923	490,937	8,545,786	0
19.	Louisiana LA	L	15,037,480	1,214,379	4,658	573,815	16,830,333	0
20.	Maine ME	L	933,374	103,267	0	488,852	1,525,493	0
21.	Maryland MD	L	20,703,686	3,990,304	0	493,978	25,187,968	0
22.	Massachusetts MA	L	9,486,959	2,977,410	0	523,547	12,987,916	0
23.	Michigan MI	L	15,736,167	2,316,229	8,126	629,255	18,689,776	0
24.	Minnesota MN	L	18,097,179	2,779,950	19,633	949,665	21,846,426	0
25.	Mississippi MS	L	3,912,720	864,721	866	173,801	4,952,107	0
26.	Missouri MO	L	15,434,561	3,072,985	3,632	580,726	19,091,904	0
27.	Montana MT	L	1,424,885	2,647,033	1,095	41,605	4,114,618	0
28.	Nebraska NE	L	4,481,843	1,367,989	4,107	523,188	6,377,127	0
29.	Nevada NV	L	4,442,401	1,288,018	2,232	352,402	6,085,052	0
30.	New Hampshire NH	L	2,052,567	887,922	0	92,889	3,033,378	0
31.	New Jersey NJ	L	15,554,174	2,794,109	211	550,508	18,899,003	0
32.	New Mexico NM	L	2,671,740	622,755	356	257,100	3,551,951	0
33.	New York NY	N	7,219,125	1,042,337	177	129,612	8,391,252	0
34.	North Carolina NC	L	29,147,091	2,582,997	14,654	926,326	32,671,068	0
35.	North Dakota ND	L	4,589,904	296,440	(208)	118,254	5,004,390	0
36.	Ohio OH	L	16,440,610	3,258,684	4,030	1,603,217	21,306,541	0
37.	Oklahoma OK	L	7,380,709	2,414,626	3,972	530,243	10,329,551	0
38.	Oregon OR	L	4,314,810	2,212,257	1,128	249,485	6,777,680	0
39.	Pennsylvania PA	L	29,938,932	4,555,993	532	1,140,081	35,635,538	0
40.	Rhode Island RI	L	1,776,782	2,959	829	64,663	1,845,233	0
41.	South Carolina SC	L	7,544,111	1,987,175	875	347,120	9,879,280	0
42.	South Dakota SD	L	4,329,651	972,783	321	214,023	5,516,778	0
43.	Tennessee TN	L	12,107,012	1,826,473	(186)	521,480	14,454,779	0
44.	Texas TX	L	46,854,334	11,402,597	6,138	1,474,700	59,737,769	0
45.	Utah UT	L	3,279,938	339,956	234	175,003	3,795,132	0
46.	Vermont VT	L	1,168,864	295,601	0	80,972	1,545,437	0
47.	Virginia VA	L	17,434,315	4,488,174	1,392	657,061	22,580,942	0
48.	Washington WA	L	12,034,114	5,344,861	(1,921)	543,193	17,920,247	0
49.	West Virginia WV	L	4,488,783	344,518	1,820	453,350	5,288,471	0
50.	Wisconsin WI	L	12,211,717	4,710,664	42,616	911,494	17,876,491	0
51.	Wyoming WY	L	791,641	138,388	469	9,325	939,823	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	9,121	0	0	0	9,121	0
54.	Puerto Rico PR	L	22,308	54	0	0	22,363	0
55.	US Virgin Islands VI	L	29,579	0	0	0	29,579	0
56.	Northern Mariana Islands MP	N	306	0	0	0	306	0
57.	Canada CAN	N	957,923	174	0	0	958,097	0
58.	Aggregate Other Alien OT	XXX	1,596,849	0	0	0	1,596,849	0
59.	Subtotal	XXX	625,062,497	115,917,071	186,624	28,670,080	769,836,271	3,874,638
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	1,723	0	0	0	1,723	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	1,355,278	3,839	11,678	0	1,370,795	0
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	626,419,498	115,920,910	198,302	28,670,080	771,208,789	3,874,638
96.	Plus Reinsurance Assumed	XXX	59,891,444	5,240,536	0	3,912,957	69,044,936	0
97.	Totals (All Business)	XXX	686,310,942	121,161,446	198,302	32,583,036	840,253,726	3,874,638
98.	Less Reinsurance Ceded	XXX	685,924,026	1,775,384,752	0	27,663,133	2,488,971,911	1,039,068,007
99.	Totals (All Business) less Reinsurance Ceded	XXX	386,916	(1,654,223,306)	198,302	4,919,903	(1,648,718,186)	(1,035,193,369)

DETAILS OF WRITE-INS

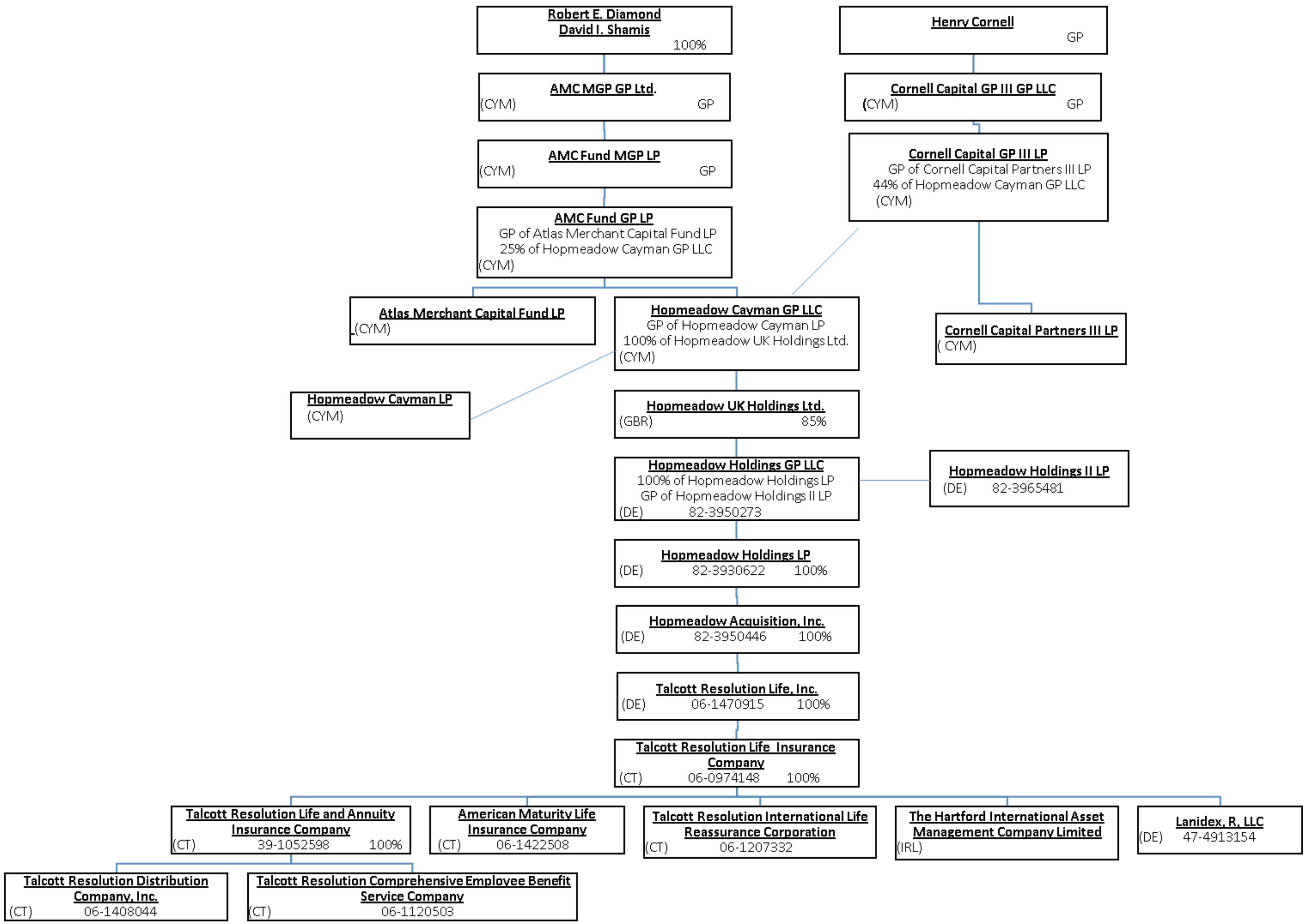
58001.	ZZZ Other Alien	XXX	1,596,849	0	0	0	1,596,849	0
58002.		XXX	0	0	0	0	0	0
58003.		XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	1,596,849	0	0	0	1,596,849	0
9401.		XXX	0	0	0	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 Holdings Grp	00000	82-3930622				Hopmeadow Holdings, LP	DE	UIP	Hopmeadow Holdings, GP LLC	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	0
4926	Hopmeadow Holdings Grp	00000	82-3950446				Hopmeadow Acquisition, Inc.	DE	UIP	Hopmeadow Holdings, LP	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	0
4926	Hopmeadow Holdings Grp	00000	06-1470915		1032204		Talcott Resolution Life, Inc.	DE	UIP	Hopmeadow Acquisition, Inc.	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	0
4926	Hopmeadow Holdings Grp	88072	06-0974148		45947		Talcott Resolution Life Insurance Company	CT	UDP	Talcott Resolution Life, Inc.	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	0
4926	Hopmeadow Holdings Grp	00000	47-4913154				Lanidex R, LLC	DE	NIA	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	0
4926	Hopmeadow Holdings Grp	81213	06-1422508				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	0
4926	Hopmeadow Holdings Grp	93505	06-1207332				Talcott Resolution International Life Reassurance Corporation	CT	IA	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	0
4926	Hopmeadow Holdings Grp	00000					The Hartford International Asset Management Company Limited	IRL	NIA	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	0
4926	Hopmeadow Holdings Grp	71153	39-1052598				Talcott Resolution Life and Annuity Insurance Company	CT	RE	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	0
4926	Hopmeadow Holdings Grp	00000	06-1120503				Talcott Resolution Comprehensive Employee Benefit Service Company	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	Y	0
4926	Hopmeadow Holdings 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:

* 7 1 1 5 3 2 0 1 8 4 9 0 0 0 0 0 3 *

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

* 7 1 1 5 3 2 0 1 8 3 6 5 0 0 0 0 3 *

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

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

Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Provision for future dividends	602,886	909,089
2505. Accrued interest on derivatives in a liability position	495,355	3,407,436
2506. Payable on investment purchases	33,567	34,966
2507. Interest on policy or contract funds due or accrued	15,287	21,934
2597. Summary of remaining write-ins for Line 25	1,147,095	4,373,425

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	464,659,032	488,470,046
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	676,021,727	61,365,000
2.2 Additional investment made after acquisition	141,547,652	0
3. Capitalized deferred interest and other	12,037	0
4. Accrual of discount	28,884	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	8,893,521	0
7. Deduct amounts received on disposals	467,611,224	85,176,014
8. Deduct amortization of premium and mortgage interest points and commitment fees	11,295	0
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)	823,540,334	464,659,032
12. Total valuation allowance	(766,831)	14,201
13. Subtotal (Line 11 plus Line 12)	822,773,503	464,673,233
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	822,773,503	464,673,233

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	38,241,868	40,892,513
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	521,975,591	3,951,417
2.2 Additional investment made after acquisition	78,981,567	70,275
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	35,365,076	541,604
6. Total gain (loss) on disposals	7,069,987	802,686
7. Deduct amounts received on disposals	151,073,160	6,874,668
8. Deduct amortization of premium and depreciation	223,191	208,626
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	5,865,644	933,333
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	524,472,094	38,241,868
12. Deduct total nonadmitted amounts	0	3,262,595
13. Statement value at end of current period (Line 11 minus Line 12)	524,472,094	34,979,273

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	3,770,681,245	4,734,543,240
2. Cost of bonds and stocks acquired	4,521,006,691	1,900,008,330
3. Accrual of discount	5,497,566	6,621,146
4. Unrealized valuation increase (decrease)	(252,622)	3,589,594
5. Total gain (loss) on disposals	251,227,416	13,873,441
6. Deduct consideration for bonds and stocks disposed of	3,550,438,398	2,864,414,685
7. Deduct amortization of premium	14,245,083	25,014,901
8. Total foreign exchange change in book/adjusted carrying value	(629,703)	1,662,937
9. Deduct current year's other-than-temporary impairment recognized	0	187,856
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,365,257	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,984,212,369	3,770,681,245
12. Deduct total nonadmitted amounts	2,679,135	0
13. Statement value at end of current period (Line 11 minus Line 12)	4,981,533,234	3,770,681,245

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,276,915,753	1,273,043,092	1,257,630,763	(25,774,032)	4,692,962,739	3,276,915,753	3,266,554,049	2,618,773,259
2. NAIC 2 (a)	1,805,725,599	96,818,642	170,971,618	28,775,637	2,508,783,384	1,805,725,599	1,760,348,261	1,084,871,077
3. NAIC 3 (a)	120,159,393	18,243,126	25,303,802	(5,531,247)	173,395,302	120,159,393	107,567,471	74,544,491
4. NAIC 4 (a)	27,898,461	667,803	6,531,164	282,780	30,555,443	27,898,461	22,317,880	37,205,915
5. NAIC 5 (a)	5,214,498	0	619,406	(8,492)	9,029,986	5,214,498	4,586,600	3,855,733
6. NAIC 6 (a)	12,548,482	0	0	0	291,470	12,548,482	12,548,482	291,470
7. Total Bonds	5,248,462,186	1,388,772,664	1,461,056,753	(2,255,354)	7,415,018,323	5,248,462,186	5,173,922,743	3,819,541,945
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	2,419,572	0	0	(23,785)	2,443,028	2,419,572	2,395,787	2,466,654
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	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	2,419,572	0	0	(23,785)	2,443,028	2,419,572	2,395,787	2,466,654
15. Total Bonds and Preferred Stock	5,250,881,758	1,388,772,664	1,461,056,753	(2,279,139)	7,417,461,351	5,250,881,758	5,176,318,530	3,822,008,599

(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 $.....265,345,559; NAIC 2 $.....5,001,107; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	68,938,483	XXX	68,970,276	2,127,253	56,833

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	122,315,648	346,727,727
2. Cost of short-term investments acquired	975,960,048	995,071,689
3. Accrual of discount	37,055	13,205
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	1,572	(98)
6. Deduct consideration received on disposals	1,029,319,009	1,219,484,632
7. Deduct amortization of premium	56,830	12,244
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)	68,938,483	122,315,648
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	68,938,483	122,315,648

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)	63,093,143
2.	Cost paid/(consideration received) on additions	45,232,123
3.	Unrealized valuation increase/(decrease)	(73,235,564)
4.	Total gain (loss) on termination recognized	(70,027,417)
5.	Considerations received/(paid) on terminations	(15,438,243)
6.	Amortization	(323,291)
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	3,948,661
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(15,874,103)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(15,874,103)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				16,626,250
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				487,098
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	(2,976,157)			
3.14	Section 1, Column 18, prior year	(2,374,008)	(602,149)	(602,149)	
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	(2,976,157)			
3.24	Section 1, Column 19, prior year	(2,374,008)	(602,149)	(602,149)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(40,241,383)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(37,878,647)	(37,878,647)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(2,362,736)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				2,362,736
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)				17,113,348
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				17,113,348

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															
930815B@3.	BOND WITH CREDIT DEFAULT SWAP	1	833,333	865,301	792,938	10/16/2017	12/20/2022	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	11,885	8,715	46590M AV 2	JPMCC_16-JP2	1FM	853,416	784,223
930815B@3.	BOND WITH CREDIT DEFAULT SWAP	1	166,667	158,828	160,493	10/16/2017	12/20/2022	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	2,377	1,743	91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO	2FE	156,451	158,750
70687WN*9..	BOND WITH CREDIT DEFAULT SWAP	1	900,000	913,702	872,827	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(8,076)	12,632	46590M AW 0	JPMCC_16-JP2	1FM	921,778	860,195
70687WQ@4	BOND WITH CREDIT DEFAULT SWAP	1	2,100,000	2,082,398	2,178,027	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	(17,602)	29,475	190760 HT 8	COBB-MARIETTA GA COLISEUM & EX	1FE	2,100,000	2,148,552
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	3,601,911	3,580,221	3,425,083	09/20/2018	12/20/2023	CDS: JP MORGAN CHASE (JPM) REC 1.00%	110,839	104,589	460146 CQ 4	INTERNATIONAL PAPER CO	2FE	3,469,382	3,320,494
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	5,961,783	6,272,057	6,314,209	09/20/2018	12/20/2023	CDS: JP MORGAN CHASE (JPM) REC 1.00%	183,458	173,113	46634G AB 7	JPMCC_09-IWST	1FM	6,088,599	6,141,096
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	9,936,306	9,948,932	9,851,044	09/20/2018	12/20/2023	CDS: JP MORGAN CHASE (JPM) REC 1.00%	305,764	288,522	912810 SA 7	TREASURY BOND	1	9,643,168	9,562,522
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	12,431,180	13,419,185	12,954,700	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	234,544	239,554	126650 CZ 1	CVS HEALTH CORP	2FE	13,184,640	12,715,145
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	4,889,474	4,981,638	4,913,170	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	92,252	94,222	31572X AA 8	EFMT_17-1	1FE	4,889,386	4,818,948
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	14,804,899	18,266,139	17,301,914	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	279,330	285,297	375558 AS 2	GILEAD SCIENCES INC	1FE	17,986,809	17,016,617
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	7,402,449	7,500,650	7,393,903	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	139,665	142,648	61691N AE 5	MSC_17-HR2	1FE	7,360,985	7,251,254
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	3,947,973	5,173,939	5,131,143	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	74,488	76,079	64972F L2 0	NEW YORK N Y CITY MUN WTR FIN	1FE	5,099,451	5,055,064
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	3,765,379	4,719,343	5,212,793	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	71,043	72,561	702274 AW 1	PASADENA CALIF PUB FING AUTH L	1FE	4,648,300	5,140,232
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	2,403,329	2,394,911	2,677,862	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	45,345	46,313	912810 RD 2	TREASURY BOND	1	2,349,567	2,631,549
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	355,318	351,292	348,798	09/20/2018	12/20/2023	ICE: CDX.NA.IG.31 V1 REC 1.00%	6,704	6,847	912810 SA 7	TREASURY BOND	1	344,588	341,951
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	1,200,000	1,258,125	1,186,284	09/20/2018	12/20/2023	CDS: MORGAN STANLEY (MS) REC 1.00%	26,338	25,962	36253P AG 7	GSMS_17-GS6	1FM	1,231,787	1,160,322
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	2,100,000	2,090,844	2,075,826	09/20/2018	12/20/2023	CDS: BANK OF AMERICA CORP (BAC) REC 1.00	55,321	54,824	912810 SA 7	TREASURY BOND	1	2,035,522	2,021,002
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	788,732	801,776	808,538	09/20/2018	12/20/2023	CDS: GOLDMAN SACHS GROUP (GS) REC 1.00%	16,162	14,934	12634M AE 0	CNOOC FINANCE 2015 USA LLC	1FE	785,614	793,604
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	6,211,268	6,633,337	6,288,410	09/20/2018	12/20/2023	CDS: GOLDMAN SACHS GROUP (GS) REC 1.00%	127,273	117,609	375558 BA 0	GILEAD SCIENCES INC	1FE	6,506,063	6,170,801
9999999. Total				91,412,619	89,887,960	XXX	XXX	XXX	1,757,113	1,795,640	XXX	XXX	XXX	89,655,507	88,092,320

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	88,888,076	9	85,807,313	9	86,352,571	0	0	9	88,888,076
2. Add: Opened or acquired transactions	6	81,836,613	0	0	5	87,392,390	0	0	11	169,229,003
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	634	XXX	645,390	XXX	50,479	XXX	0	XXX	696,503
4. Less: Closed or disposed of transactions	6	84,396,431	0	0	6	82,306,397	0	0	12	166,702,828
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	521,579	XXX	100,132	XXX	76,424	XXX	0	XXX	698,135
7. Ending Inventory	9	85,807,313	9	86,352,571	8	91,412,619	0	0	8	91,412,619

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	(15,874,103)	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	17,113,348	
3. Total (Line 1 plus Line 2)		1,239,245
4. Part D, Section 1, Column 5	165,674,479	
5. Part D, Section 1, Column 6	(164,435,234)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	(195,973,630)	
8. Part B, Section 1, Column 13	(180,884)	
9. Total (Line 7 plus Line 8)		(196,154,514)
10. Part D, Section 1, Column 8	(30,998,861)	
11. Part D, Section 1, Column 9	(165,155,653)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21	185,948,469	
14. Part B, Section 1, Column 20	18,073,050	
15. Part D, Section 1, Column 11	204,021,519	
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	31,238,118	0
2. Cost of cash equivalents acquired	3,301,389,976	643,479,364
3. Accrual of discount	2,055,893	49,037
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	914	481
6. Deduct consideration received on disposals	3,077,932,444	612,290,764
7. Deduct amortization of premium	15,357	0
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)	256,737,100	31,238,118
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	256,737,100	31,238,118

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM1TM2K0	MIAMI	FL		09/25/2018	5.180	184,369	307,198	4,086,176
BHM1VMB76	BALTIMORE	MD		08/29/2018	4.690	8,000,000	0	11,760,000
BHM1VRFH9	SEATTLE	WA		09/07/2018	5.250	4,300,000	0	9,069,417
BHM1W4Z95	MULI-CITY	MU		08/15/2018	4.550	70,300,000	0	105,920,000
BHM1X36B3	AUBURN	WA		09/24/2018	4.590	4,900,000	0	7,753,165
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	87,684,369	307,198	138,588,758
Mortgages in Good Standing - Mezzanine Loans								
BHM1W9NJ5	FLORISSANT	MO		07/20/2018	4.040	36,250,041	0	52,198,928
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	36,250,041	0	52,198,928
0899999. Total - Mortgages in Good Standing				XXX	XXX	123,934,410	307,198	190,787,685
3399999. Total Mortgages				XXX	XXX	123,934,410	307,198	190,787,685

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
BHM0JB0A1	ATLANTA	GA		01/14/2011	09/01/2018	62,627	0	0	0	0	0	0	62,627	62,627	0	0	0
BHM0JECE4	BREA	CA		02/01/2011	08/01/2018	62,563	0	0	0	0	0	0	62,563	62,563	0	0	0
BHM0LC8T7	SAN BRUNO	CA		12/09/2011	09/01/2018	100,948	0	0	0	0	0	0	100,948	100,948	0	0	0
BHM0M2AN8	CHICAGO	IL		04/24/2012	08/01/2018	44,985	0	0	0	0	0	0	44,985	44,985	0	0	0
BHM0RMP52	MULTI-CITY	MU		02/01/2018	08/01/2018	5,097	0	(0)	0	0	(0)	0	30,591	30,591	0	0	0
BHM1KA3P3	CHARLOTTE	NC		02/01/2018	08/01/2018	0	0	0	0	0	0	0	151,508	151,508	0	0	0
0199999. Total - Mortgages Closed by Repayment						276,220	0	(0)	0	0	(0)	0	453,222	453,222	0	0	0
Mortgages With Partial Repayments																	
B0A0AAVL4	MULTI-CITY	MU		04/01/2001	09/01/2018	47,021	0	0	0	0	0	0	47,021	47,021	0	0	0
BHM01LDV8	BALTIMORE	MD		11/15/2017	08/01/2018	68,159	0	0	0	0	0	0	68,159	68,159	0	0	0
BHM01VSS7	WASHINGTON	DC		02/01/2018	09/01/2018	0	0	0	0	0	0	0	175,198	175,198	0	0	0
BHM01WEB7	NASSAU COUNTY	NY		02/01/2018	09/01/2018	0	0	0	0	0	0	0	106,712	106,712	0	0	0
BHM03TLB4	MULTI-CITY	MU		07/01/2008	09/01/2018	147,844	0	0	0	0	0	0	147,844	147,844	0	0	0
BHM03Z7L4	MULTI-CITY	MU		08/21/2008	09/01/2018	94,321	0	0	0	0	0	0	94,321	94,321	0	0	0
BHM03Z7Q3	ROCKVILLE	MD		10/29/2008	09/01/2018	31,355	0	0	0	0	0	0	31,355	31,355	0	0	0
BHM0JEHZ2	MULTI-CITY	MU		04/14/2011	09/01/2018	40,706	0	0	0	0	0	0	40,706	40,706	0	0	0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011	09/01/2018	32,965	0	0	0	0	0	0	32,965	32,965	0	0	0
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011	09/01/2018	18,864	0	0	0	0	0	0	18,864	18,864	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
BHM0KTYF2	NEWPORT BEACH	CA		02/01/2018	08/01/2018	0	0	0	0	0	0	0	88,680	88,680	0	0	0
BHM0KTYG0	IRVINE	CA		10/26/2011	09/01/2018	10,894	0	0	0	0	0	0	10,894	10,894	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM0LBQA0	MULTI-CITY	MU		01/06/2012	09/01/2018	162,833	0	0	0	0	0	0	162,833	162,833	0	0	0
BHM0LDBB0	MIRA LOMA	CA		04/10/2012	09/01/2018	47,221	0	0	0	0	0	0	47,221	47,221	0	0	0
BHM0LKG86	ENCINITAS	CA		02/16/2012	09/01/2018	54,159	0	0	0	0	0	0	54,159	54,159	0	0	0
BHM0LZHT6	CARLSBAD	CA		02/01/2018	09/01/2018	69,815	0	0	0	0	0	0	162,901	162,901	0	0	0
BHM0M2C06	EVANSTON	IL		04/05/2012	09/01/2018	55,622	0	0	0	0	0	0	55,622	55,622	0	0	0
BHM0M3437	DALLAS	TX		03/21/2012	09/01/2018	20,090	0	0	0	0	0	0	20,090	20,090	0	0	0
BHM0M3UB0	BELLEVUE	WA		07/17/2012	09/01/2018	231,235	0	0	0	0	0	0	231,235	231,235	0	0	0
BHM0RMP52	MULTI-CITY	MU		06/27/2013	08/01/2018	42,969	0	0	0	0	0	0	43,050	43,050	0	0	0
BHM0YM3D1	CAMBRIDGE	MA		02/28/2014	08/01/2018	13,733	0	0	0	0	0	0	13,733	13,733	0	0	0
BHM10N625	IRVINE	CA		02/01/2018	09/01/2018	0	0	0	0	0	0	0	256,232	256,232	0	0	0
BHM1R1K02	FORT WORTH	TX		02/01/2018	09/01/2018	0	0	0	0	0	0	0	147,026	147,026	0	0	0
BHM1TLYF8	ARLINGTON	TX		06/28/2018	09/01/2018	0	0	0	0	0	0	0	30,345	30,345	0	0	0
BHM1UHQB3	HOUSTON	TX		04/27/2018	08/01/2018	0	0	0	0	0	0	0	17,943	17,943	0	0	0
0299999. Total - Mortgages With Partial Repayments						1,200,739	0	0	0	0	0	0	2,116,044	2,116,044	0	0	0
Mortgages Disposed																	
BHM0M68H5	MULTI-CITY	MU		04/27/2012	09/06/2018	6,444,080	0	0	0	0	0	0	6,444,080	6,444,080	0	0	0
0399999. Total - Mortgages Disposed						6,444,080	0	0	0	0	0	0	6,444,080	6,444,080	0	0	0
0599999. Total Mortgages						7,921,040	0	(0)	0	0	(0)	0	9,013,346	9,013,346	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												
BHM025 L7 6	AEA INVESTORS 2006 FUND LP	NEW YORK	NY	CAPITAL CALL		09/05/2018	3	0	15,919	0	1,406,609	1.712
BHM0JP 76 2	AEA INVESTORS SBF II LP	NEW YORK	NY	CAPITAL CALL		08/31/2018	3	0	32,133	0	578,276	2.386
BHM15W G6 0	BLACKSTONE STRATEGIC CAPITAL HOLDI	NEW YORK	NY	CAPITAL CALL		07/30/2018	13	0	227,371	0	17,615,659	0.744
BHM0MG 1V 9	CAPITAL PARTNERS INCOME FUND II LP	GREENWICH	CT	CAPITAL CALL		08/13/2018	3	0	32,810	0	1,417,245	3.149
BHM030 T6 0	CARLYLE MC PARTNERS LP	WASHINGTON	DC	CAPITAL CALL		09/14/2018	0	0	3,445	0	0	0.598
BHM0K4 9L 2	CORTEC GROUP FUND V LP	NEW YORK	NY	CAPITAL CALL		07/06/2018	3	0	12,875	0	0	1.228
BHM0ZH 1W 1	GOLDMAN PETERSHILL II LP	NEW YORK	NY	CAPITAL CALL		08/28/2018	0	0	2,370,150	0	10,440,976	2.223
BHM0KJ 87 1	GRIDIRON CAPITAL FUND II LP	NEW CANAAN	CT	CAPITAL CALL		09/25/2018	3	0	71,670	0	909,237	2.388
BHM1CV 9A 3	GRIDIRON CAPITAL FUND III LP	NEW CANAAN	CT	CAPITAL CALL		07/02/2018	3	0	228,956	0	14,862,262	2.940
BHM1AE FF 5	GSO CREDIT ALPHA FUND LP	NEW YORK	NY	CAPITAL CALL		08/10/2018	13	0	167,940	0	9,477,517	2.319
BHM1JV YA 8	JUGGERNAUT CAPITAL PARTNERS III LP	CHEVY CHASE	MD	CAPITAL CALL		08/08/2018	3	0	824,950	0	990,859	2.171
BHM1AK 95 0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	CAPITAL CALL		08/22/2018	0	0	1,449,943	0	11,012,119	0.256
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	CAPITAL CALL		07/02/2018	3	0	75,459	0	183,185	1.135
BHM1KE CC 4	RIVERSIDE MICRO CAP FUND IV LP	BOSTON	MA	CAPITAL CALL		07/20/2018	0	0	2,741,747	0	5,722,965	3.696
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA	CAPITAL CALL		09/26/2018	0	0	25,353	0	344,903	0.483
BHM0JB 5A 6	SUNTX CAPITAL PARTNERS II	DALLAS	TX	CAPITAL CALL		08/02/2018	3	0	327,810	0	1,353,850	6.673
BHM0L1 V7 3	VMG PARTNERS II LP	SAN FRANCISCO	CA	CAPITAL CALL		07/13/2018	3	0	225,235	0	896,990	4.056
BHM1DU 0C 9	VMG PARTNERS III LP	SAN FRANCISCO	CA	CAPITAL CALL		07/13/2018	3	0	143,516	0	2,983,008	4.557
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	8,977,283	0	80,195,660	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
BHM1S9 UL 7	PRETIUM RESIDENTIAL REAL ESTATE	NEW YORK	NY	DIRECT WITH ISSUER		07/19/2018	0	0	4,910,502	0	1,204,448	6.945
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	4,910,502	0	1,204,448	XXX
4499999. Subtotal - Unaffiliated								0	13,887,785	0	81,400,108	XXX
4699999. Totals								0	13,887,785	0	81,400,108	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
BHM025 L7 6	AEA INVESTORS 2006 FUND LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/29/2018	09/14/2018	0	0	0	0	0	0	0	1,659,336	1,659,336	0	0	0	154,199
BHM0JP 76 2	AEA INVESTORS SBF II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/29/2018	08/31/2018	0	0	0	0	0	0	0	1,291,491	1,291,491	0	0	0	233,919
BHM021 9E 4	BOSTON VENTURES VII LP	BOSTON	MA	CAPITAL DISTRIBUTION	03/29/2018	08/10/2018	0	0	0	0	0	0	0	782,254	782,254	0	0	0	(63,319)
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	CAPITAL DISTRIBUTION	10/10/2008	08/02/2018	273,237	(25,606)	0	0	0	(25,606)	0	247,632	247,632	0	0	0	13,895
BHM1J5 9W 5	CENTURY CS&B CO INVEST LP	BOSTON	MA	CAPITAL DISTRIBUTION	03/29/2018	09/27/2018	0	0	0	0	0	0	0	237,948	237,948	0	0	0	(90,581)
BHM0KJ 87 1	GRIDIRON CAPITAL FUND II LP	NEW CANAAN	CT	CAPITAL DISTRIBUTION	03/29/2018	09/25/2018	0	0	0	0	0	0	0	28,977	28,977	0	0	0	2,366
BHM03B 4L 0	GRP III LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	05/29/2008	08/10/2018	481,853	(194,723)	0	0	0	(194,723)	0	1,652,516	1,652,516	0	0	0	(549,642)
BHM1EV P2 1	GRYPHON CO-INVEST FUND IV LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	02/01/2018	09/07/2018	0	0	0	0	0	0	0	113,644	113,644	0	0	0	(14,394)

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
BHM1EV P1 3	GRYPHON PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	02/01/2018	09/07/2018	0	0	0	0	0	0	0	783,467	783,467	0	0	0	(75,737)
BHM1AE FF 5	GSO CREDIT ALPHA FUND LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/01/2018	09/26/2018	0	0	0	0	0	0	0	879,765	879,765	0	0	0	59,323
BHM1AK 95 0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/29/2018	09/26/2018	0	0	0	0	0	0	0	188,497	188,497	0	0	0	(17,875)
BHM0LT ZL 7	SILVER OAK SERVICE PARTNERS II LP	EVANSTON	IL	CAPITAL DISTRIBUTION	03/01/2018	07/26/2018	0	0	0	0	0	0	0	326,924	326,924	0	0	0	67,919
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	11/17/2008	09/28/2018	13,971	(5,506)	0	0	0	(5,506)	0	77,074	77,074	0	0	0	(23,528)
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							769,061	(225,835)	0	0	0	(225,835)	0	8,269,525	8,269,525	0	0	0	(303,455)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
BHM1S9 UL 7	PRETIUM RESIDENTIAL REAL ESTATE	NEW YORK	NY	DIRECT WITH ISSUER	03/01/2018	07/19/2018	0	0	0	0	0	0	0	5,064,018	5,064,018	0	0	0	170,914
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							0	0	0	0	0	0	0	5,064,018	5,064,018	0	0	0	170,914
4499999. Subtotal - Unaffiliated							769,061	(225,835)	0	0	0	(225,835)	0	13,333,543	13,333,543	0	0	0	(132,541)
4699999. Totals							769,061	(225,835)	0	0	0	(225,835)	0	13,333,543	13,333,543	0	0	0	(132,541)

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		905,303	907,004	1,675	1
36179U CB 6	GNMA2 30YR		09/11/2018	WELLS FARGO ADVISORS, LLC		3,916,382	3,838,414	8,103	1
83162C ZU 0	SBAP_18-20I		09/06/2018	Various		2,600,000	2,600,000	0	1FE
83162C ZV 8	SBAP_18-25C		09/06/2018	Various		3,200,000	3,200,000	0	1FE
912810 SC 3	TREASURY BOND		07/31/2018	Various		21,264,792	21,100,000	139,759	1
912810 SD 1	TREASURY BOND		09/21/2018	Various		55,890,685	57,000,000	135,000	1
912828 4W 7	TREASURY NOTE		08/29/2018	Various		9,019,980	9,000,000	5,044	1
912828 XY 1	TREASURY NOTE		07/12/2018	UBS SECURITIES LLC		17,569,063	17,600,000	15,543	1
912828 Y6 1	TREASURY NOTE		07/26/2018	BARCLAYS CAPITAL INC		497,363	500,000	0	1
0599999. Total - Bonds - U.S. Government						114,863,569	115,745,418	305,125	XXX
Bonds - All Other Government									
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		150,000	150,000	0	3FE
445545 AH 9	HUNGARY (REPUBLIC OF)	D	09/27/2018	BNP PARIBAS SECURITIES CORP		1,169,740	1,100,000	6,569	2FE
48667Q AS 4	KAZMUNAYGAS NATIONAL CO JSC	D	08/09/2018	CREDIT SUISSE SECURITIES (USA) LLC		414,000	400,000	7,721	2FE
91086Q BB 3	MEXICO (UNITED MEXICAN STATES)	D	09/28/2018	SCOTIA CAPITAL (USA) INC		480,800	500,000	4,328	2FE
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO	D	09/28/2018	BANC OF AMERICA SECURITIES LLC		190,900	200,000	1,688	2FE
74727P AX 9	QATAR (STATE OF)	D	07/27/2018	OUTSIDE MANAGED ACCT		1,330,250	1,300,000	15,763	1FE
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		501,875	500,000	3,915	2FE
1099999. Total - Bonds - All Other Government						4,820,265	4,750,000	44,812	XXX
Bonds - U.S. States, Territories and Possessions									
452151 LF 8	IL ST		08/22/2018	Various		10,483,752	10,870,000	102,766	2FE
452152 FA 4	ILLINOIS ST		07/18/2018	MORGAN STANLEY & CO. LLC		2,662,564	2,495,000	50,803	2FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						13,146,316	13,365,000	153,569	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3132WP LD 7	FHLMC GOLD 30YR		09/11/2018	RBC CAPITAL MARKETS, LLC		1,857,606	1,876,666	2,189	1
3132XX MY 2	FHLMC GOLD 30YR		09/11/2018	INTL FCSTONE FINANCIAL INC		4,353,044	4,399,097	5,132	1
3132Y1 UJ 5	FHLMC GOLD 30YR		09/11/2018	BNY MELLON CAPITAL MARKETS, LLC		10,760,881	10,368,810	15,553	1
3137FG R6 4	FHMS_K078 IS		07/11/2018	BARCLAYS CAPITAL INC		981,302	0	6,627	1
626207 YF 5	GEORGIA MUN ELEC AUTH PWR REV		09/13/2018	GOLDMAN SACHS & CO LLC		1,073,399	918,000	28,094	1Z
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						19,026,232	17,562,573	57,597	XXX
Bonds - Industrial and Miscellaneous									
00101J AF 3	ADT CORP		09/11/2018	MORGAN STANLEY & CO. LLC		370,013	390,000	2,199	3FE
36186C BY 8	ALLY FINANCIAL INC		07/12/2018	MORGAN STANLEY & CO. LLC		305,280	256,000	4,267	3FE
02155F AC 9	ALTICE US FINANCE I CORP		07/16/2018	CREDIT AGRICOLE SECURITIES (USA) IN		194,750	200,000	1,925	3FE
00164V AD 5	AMC NETWORKS INC		09/19/2018	BARCLAYS CAPITAL INC		148,125	150,000	3,542	3FE
BHM1R8 XL 7	AMERICAN AIRLINES INC		10/29/2018	JP MORGAN SECURITIES LLC		299,966	300,000	0	3FE
02665W CL 3	AMERICAN HONDA FINANCE CORPORATION		08/20/2018	DEUTSCHE BANK SECURITIES INC		3,000,000	3,000,000	0	1FE
03464N AA 0	AOMT_18-3		08/16/2018	NOMURA SECURITIES INTERNATIONAL INC		2,999,977	3,000,000	6,386	1FE
03464N AB 8	AOMT_18-3		08/16/2018	NOMURA SECURITIES INTERNATIONAL INC		2,374,971	2,375,000	5,197	1FE
05256L AB 9	AUSTRALIA PACIFIC LNG PROCESSING P	D	09/25/2018	JP MORGAN SECURITIES LLC		30,000,000	30,000,000	0	2FE
05401A AB 7	AVOLON HOLDINGS FUNDING LTD	D	09/11/2018	Various		180,258	180,000	0	3FE
06050T MH 2	BANK OF AMERICA NA		08/22/2018	BANC OF AMERICA SECURITIES LLC		2,140,000	2,140,000	0	1FE
075887 BX 6	BECTON DICKINSON AND COMPANY		08/01/2018	HSBC SECURITIES (USA) INC		1,788,318	1,800,000	13,307	2FE
09659W 2D 5	BNP PARIBAS SA	D	08/17/2018	CREDIT SUISSE SECURITIES (USA) LLC		190,374	200,000	788	1Z

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)
10373Q AC 4	BP CAPITAL MARKETS AMERICA INC.		09/18/2018	OUTSIDE MANAGED ACCT		500,000	500,000	0	1FE
12467A AD 0	C&S GROUP ENTERPRISES LLC		08/23/2018	CANTOR FITZGERALD & CO		455,750	460,000	926	3FE
22530L AC 0	CAALT_17-1A		08/23/2018	WELLS FARGO ADVISORS, LLC		2,432,752	2,455,000	2,488	1FE
131347 CK 0	CALPINE CORP		08/07/2018	JP MORGAN SECURITIES LLC		142,290	150,000	1,488	3FE
14313F AA 7	CARMX_18-3		07/18/2018	BARCLAYS CAPITAL INC		4,840,000	4,840,000	0	1FE
12523@ AA 9	CC TUGS LLC		07/09/2018	PARETO AS		10,000,000	10,000,000	0	3Z
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		08/16/2018	DEUTSCHE BANK SECURITIES INC		597,000	600,000	479	3FE
14311M AQ 9	CGMS_15-3A - ABS		07/18/2018	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	0	1FE
19687V AA 9	COLT_18-2		07/01/2018	Various		0	0	(37)	1FE
12596D AA 4	COLT_18-3		09/07/2018	NOMURA SECURITIES INTERNATIONAL INC		9,144,975	9,145,000	10,311	1FE
12596D AB 2	COLT_18-3		09/07/2018	NOMURA SECURITIES INTERNATIONAL INC		2,284,973	2,285,000	2,625	1FE
12655C AC 0	CPS_18-C		07/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		2,200,086	2,200,000	3,148	1FE
64072T AC 9	CSC HOLDINGS LLC		08/03/2018	BARCLAYS CAPITAL INC		608,438	590,000	2,389	3FE
23918K AQ 1	DAVITA HEALTHCARE PARTNERS INC		07/27/2018	JEFFERIES & CO. INC		223,100	230,000	524	4FE
23311V AF 4	DCP MIDSTREAM OPERATING LP		08/27/2018	Various		77,880	81,000	1,835	3FE
29364D AU 4	ENTERGY ARKANSAS INC		07/17/2018	OUTSIDE MANAGED ACCT		2,649,101	2,672,000	28,056	1FE
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
30296X AG 2	FREMF_18-K78		07/10/2018	BARCLAYS CAPITAL INC		2,745,291	2,800,000	5,972	2AM
36254M AC 2	GMCAR_17-3A		07/17/2018	LLOYDS SECURITIES INC		3,111,125	3,111,611	566	1FE
410345 AL 6	HANESBRANDS INC		08/03/2018	Various		341,990	356,000	3,935	3FE
404119 BR 9	HCA INC		08/14/2018	JP MORGAN SECURITIES LLC		402,500	400,000	896	3FE
432833 AB 7	HILTON DOMESTIC OPERATING COMPANY		08/02/2018	GOLDMAN SACHS & CO LLC		120,625	125,000	2,287	3FE
432891 AH 2	HILTON WORLDWIDE FINANCE LLC / HIL		08/02/2018	GOLDMAN SACHS & CO LLC		126,750	130,000	2,088	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		4,300,000	4,300,000	0	1Z
A3158# AH 2	HOFER FINANCIAL SERVICES GMBH	D	09/26/2018	LLOYDS SECURITIES INC		3,250,000	3,250,000	0	1Z
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC		07/13/2018	BARCLAYS CAPITAL INC		3,267,127	3,312,643	17,488	2FE
47788E AA 6	JDOT_18-B - ABS		07/18/2018	BANC OF AMERICA SECURITIES LLC		4,495,000	4,495,000	0	1FE
475795 AC 4	JELD-WEN INC		09/10/2018	WELLS FARGO ADVISORS, LLC		41,807	45,000	503	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		298,169	290,000	4,695	3FE
496902 AQ 0	KINROSS GOLD CORP	A	07/16/2018	EXCHANGE		447,318	448,000	56	2FE
52107Q AJ 4	LAZARD GROUP LLC		09/18/2018	Various		12,598,900	12,730,000	289	2FE
527298 BH 5	LEVEL 3 FINANCING INC		08/09/2018	GOLDMAN SACHS & CO LLC		492,280	496,000	11,997	3FE
55279H AQ 3	MANUFACTURERS AND TRADERS TRUST CO		07/06/2018	OUTSIDE MANAGED ACCT		3,310,648	3,400,000	45,919	1FE
57164P AA 4	MARRIOTT OWNERSHIP RESORTS INC		09/04/2018	EXCHANGE		330,036	324,000	7,037	3FE
58772R AA 2	MBART_18-1		07/17/2018	BNP PARIBAS SECURITIES CORP		3,465,000	3,465,000	0	1FE
58772R AC 8	MBART_18-1		07/17/2018	BNP PARIBAS SECURITIES CORP		2,545,000	2,545,000	0	1FE
BHM1UQ AZ 7	MCDERMOTT TECHNOLOGY AMERICAS INC		08/14/2018	Various		0	0	0	3FE
588056 AW 1	MERCER INTERNATIONAL INC	C	09/11/2018	CONVERSION		74,182	73,000	625	4FE
552953 CE 9	MGM RESORTS INTERNATIONAL		08/02/2018	BARCLAYS CAPITAL INC		150,000	150,000	1,150	1Z
62957H AD 7	NABORS INDUSTRIES INC		07/30/2018	BANC OF AMERICA SECURITIES LLC		298,463	315,000	0	3FE
65479G AC 3	NAROT_18-B		07/17/2018	SG AMERICAS, LLC		1,275,000	1,275,000	0	1FE
63860U AL 4	NATIONSTAR MORTGAGE LLC / NATIONST		08/01/2018	BARCLAYS CAPITAL INC		229,425	230,000	2,575	4FE
78442F EQ 7	NAVIENT CORP		09/07/2018	Various		515,483	525,000	1,501	3FE
Y44709 AE 6	NK KAZMUNAYGAZ AO	D	08/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		202,400	200,000	3,457	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
67777L AC 7	OI EUROPEAN GROUP BV	D	08/03/2018	Various		446,686	470,000	7,304	3FE
683715 AB 2	OPEN TEXT CORPORATION	A	08/03/2018	CITIGROUP GLOBAL MARKETS, INC		135,258	131,000	1,411	3FE
701885 AD 7	PARSLEY ENERGY LLC/ PARSLEY FINANC		09/12/2018	BBVA SECURITIES INC		77,289	77,000	678	4FE
74022D AJ 9	PRECISION DRILLING CORP	A	09/10/2018	BANC OF AMERICA SECURITIES LLC		222,140	232,000	3,959	3FE
78012U GD 1	ROYAL BANK OF CANADA (NEW YORK BRA		08/21/2018	RBC CAPITAL MARKETS, LLC		3,000,000	3,000,000	0	1FE
780097 BJ 9	ROYAL BANK OF SCOTLAND GROUP PLC	D	08/09/2018	BARCLAYS CAPITAL INC		2,197,765	2,180,000	12,633	2FE
80007R AC 9	SANDS CHINA LTD	D	08/02/2018	GOLDMAN SACHS & CO LLC		399,652	400,000	0	2FE
83613H AA 5	SNDPT_18-3A - ABS		08/29/2018	MORGAN STANLEY & CO. LLC		9,000,000	9,000,000	0	1FE
83613H AE 7	SNDPT_18-3A - ABS		08/29/2018	MORGAN STANLEY & CO. LLC		3,900,000	3,900,000	0	1FE
837004 CM 0	SOUTH CAROLINA ELECTRIC & GAS COMP		08/20/2018	Various		7,521,549	7,500,000	1,629	2FE
86024T AA 5	STEVENS HOLDING COMPANY INC		09/26/2018	GOLDMAN SACHS & CO LLC		22,000	22,000	0	4FE
89172E AE 4	TPMT_16-1		07/10/2018	CANTOR FITZGERALD & CO		1,459,027	1,495,000	2,326	1FE
913017 CX 5	UNITED TECHNOLOGIES CORPORATION		08/14/2018	Various		6,201,237	6,143,000	0	2FE
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		99,000	99,000	0	3FE
94946T AD 8	WELLCARE HEALTH PLANS INC		08/08/2018	JP MORGAN SECURITIES LLC		44,000	44,000	0	3FE
960386 AN 0	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		09/12/2018	BANC OF AMERICA SECURITIES LLC		3,505,152	3,512,000	0	2FE
96328D BE 3	WHLS_18-1A		07/17/2018	JP MORGAN SECURITIES LLC		3,470,000	3,470,000	0	1FE
97164# AR 5	WILMINGTON INVESTMENTS INC		07/31/2018	BANC OF AMERICA SECURITIES LLC		3,500,000	3,500,000	0	2Z
96042L AF 8	WLAKE_16-3A		07/25/2018	WELLS FARGO ADVISORS, LLC		2,761,387	2,750,000	3,282	1FE
96042N AJ 6	WLAKE_18-1A-C		08/17/2018	CANTOR FITZGERALD & CO		1,997,684	2,015,000	981	1FE
96042G AJ 1	WLAKE_18-3		08/16/2018	WELLS FARGO ADVISORS, LLC		2,462,306	2,460,000	0	1FE
98163E AA 4	WOART_18-C		07/24/2018	MUFG SECURITIES AMERICAS INC		3,220,000	3,220,000	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
3899999. Total - Bonds - Industrial and Miscellaneous						200,105,788	200,493,112	248,901	XXX
8399997. Total - Bonds - Part 3						351,962,170	351,916,104	810,004	XXX
8399999. Total - Bonds						351,962,170	351,916,104	810,004	XXX
Common Stocks - Industrial and Miscellaneous									
011642 10 5	ALARM.COM HOLDINGS INC		09/05/2018	HIMCO OPERATIONAL TRANSACTION	9,280.000	525,155	XXX	0	L
753422 10 4	RAPID7 INC		09/10/2018	HIMCO OPERATIONAL TRANSACTION	3,095.000	118,248	XXX	0	L
9099999. Total - Common Stocks - Industrial and Miscellaneous						643,403	XXX	0	XXX
Common Stocks - Mutual Funds									
41664R 44 0	HARTFORD MULTI ASSET INCOME CL A		08/30/2018	DIVIDEND REINVESTMENT	8,367.720	78,249	XXX	0	U
41664R 43 2	HARTFORD MULTI ASSET INCOME CL C		08/30/2018	DIVIDEND REINVESTMENT	2,271.520	21,263	XXX	0	U
41664R 42 4	HARTFORD MULTI ASSET INCOME CL I		08/30/2018	DIVIDEND REINVESTMENT	2,885.180	26,971	XXX	0	U
41664R 41 6	HARTFORD MULTI ASSET INCOME CL R3		08/30/2018	DIVIDEND REINVESTMENT	2,713.970	25,406	XXX	0	U
41664R 39 0	HARTFORD MULTI ASSET INCOME CL R4		08/30/2018	DIVIDEND REINVESTMENT	2,780.250	26,018	XXX	0	U
41664R 38 2	HARTFORD MULTI ASSET INCOME CL R5		08/30/2018	DIVIDEND REINVESTMENT	2,833.890	26,493	XXX	0	U
41664R 37 4	HARTFORD MULTI ASSET INCOME CL Y		08/30/2018	DIVIDEND REINVESTMENT	6,469.110	60,476	XXX	0	U
018914 50 7	ALLIANCEBERNSTEIN S M VAL R		09/30/2018	DIRECT WITH ISSUER	141.560	3,202	XXX	0	L
298706 84 7	AMERICAN EUROPACIFIC GRTH R4		09/30/2018	DIRECT WITH ISSUER	11.219	597	XXX	0	L
399874 84 1	AMERICAN GROWTH FD OF AMERICA CL R4		09/30/2018	DIRECT WITH ISSUER	1,659.924	87,926	XXX	0	L
26200Q 10 5	DREYFUS INDEX FDSS&P 500 INDEX #078		09/30/2018	DIRECT WITH ISSUER	3,484.389	191,432	XXX	0	L
354026 50 2	FRANKLIN MUTUAL SHARES FD R		09/30/2018	DIRECT WITH ISSUER	6,675.029	186,167	XXX	0	L

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)
416649 35 8	HARTFORD CAPITAL APPREC R4		09/30/2018	DIRECT WITH ISSUER	4,932.053	218,835	XXX	0	L
416649 28 3	HARTFORD DIVIDEND AND GRT R4		09/30/2018	DIRECT WITH ISSUER	74.524	1,932	XXX	0	L
416641 87 6	HARTFORD GROWTH OPPORT R4		09/30/2018	DIRECT WITH ISSUER	190.398	9,737	XXX	0	L
354713 55 4	FRANKLIN STRATEGIC INCOME R		09/30/2018	DIRECT WITH ISSUER	477.341	4,553	XXX	0	L
416649 34 1	HARTFORD HIGH YIELD FD R4		09/30/2018	DIRECT WITH ISSUER	593.572	4,315	XXX	0	L
416649 25 9	HARTFORD TOTAL RETURN BON R4		09/30/2018	DIRECT WITH ISSUER	261.260	2,684	XXX	0	L
55272P 25 7	MFS RESEARCH BOND FUND R3		09/30/2018	DIRECT WITH ISSUER	0.074	1	XXX	0	L
552981 46 6	MFS TOTAL RETURN FUND-R3		09/30/2018	DIRECT WITH ISSUER	10,871.158	201,712	XXX	0	L
9299999. Total - Common Stocks - Mutual Funds						1,177,969	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,821,371	XXX	0	XXX
9799999. Total - Common Stocks						1,821,371	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,821,371	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						353,783,542	XXX	810,004	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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		17,678	17,678	17,678	2,946	0	0	0	0	0	17,678	0	0	0	181	09/30/2036.	1FE
36200Q 3L 6	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		614	614	632	668	0	(53)	0	(53)	0	614	0	0	0	29	02/01/2032.	1
36200R YQ 9	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,555	2,555	2,627	2,785	0	(231)	0	(231)	0	2,555	0	0	0	124	01/01/2032.	1
36200U WJ 0	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		41	41	42	44	0	(2)	0	(2)	0	41	0	0	0	2	09/01/2031.	1
36200W CB 5	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		7,455	7,455	8,220	8,312	0	(856)	0	(856)	0	7,455	0	0	0	326	01/01/2032.	1
36200X JF 7	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		149	149	166	184	0	(35)	0	(35)	0	149	0	0	0	7	12/01/2031.	1
36200X KN 8	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		756	756	788	792	0	(36)	0	(36)	0	756	0	0	0	35	01/01/2032.	1
36201A UL 0	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		503	503	527	551	0	(48)	0	(48)	0	503	0	0	0	25	07/01/2032.	1
36201C 6E 9	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		3,313	3,313	3,635	3,695	0	(381)	0	(381)	0	3,313	0	0	0	161	03/01/2032.	1
36201C PY 4	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		182	182	184	187	0	(5)	0	(5)	0	182	0	0	0	9	01/01/2032.	1
36201F Q6 7	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		9,426	9,426	9,688	10,043	0	(617)	0	(617)	0	9,426	0	0	0	448	05/01/2032.	1
36201F UH 8	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		26,245	26,245	26,991	28,198	0	(1,953)	0	(1,953)	0	26,245	0	0	0	1,272	04/01/2032.	1
36201F UQ 8	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,584	1,584	1,629	1,706	0	(122)	0	(122)	0	1,584	0	0	0	74	04/01/2032.	1
36201F UR 6	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		468	468	482	508	0	(40)	0	(40)	0	468	0	0	0	22	04/01/2032.	1
36201F X6 9	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,264	1,264	1,282	1,308	0	(45)	0	(45)	0	1,264	0	0	0	60	02/01/2032.	1
36201H WX 7	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,221	2,221	2,278	2,296	0	(75)	0	(75)	0	2,221	0	0	0	104	06/01/2032.	1
36201J F6 1	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		99	99	101	108	0	(9)	0	(9)	0	99	0	0	0	5	05/01/2032.	1
36201J FD 6	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		4,782	4,782	4,992	5,570	0	(788)	0	(788)	0	4,782	0	0	0	242	04/01/2032.	1
36201K KP 0	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	1	04/01/2032.	1
36201L 7K 4	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		421	421	442	478	0	(56)	0	(56)	0	421	0	0	0	21	08/01/2032.	1
36201M G8 9	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,109	1,109	1,139	1,204	0	(95)	0	(95)	0	1,109	0	0	0	56	06/01/2032.	1
36201M JU 7	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		692	692	712	762	0	(70)	0	(70)	0	692	0	0	0	33	07/01/2032.	1
36201M LH 3	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		478	478	517	539	0	(62)	0	(62)	0	478	0	0	0	22	08/01/2032.	1
36201T AM 9	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,535	1,535	1,578	1,611	0	(76)	0	(76)	0	1,535	0	0	0	72	08/01/2032.	1
36203L CQ 3	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		327	327	334	336	0	(9)	0	(9)	0	327	0	0	0	17	09/01/2023.	1
36209D R8 9	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	1	09/01/2031.	1
36209R VG 5	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		149	149	151	154	0	(5)	0	(5)	0	149	0	0	0	9	08/01/2030.	1
36209Y X4 5	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,316	2,316	2,361	2,389	0	(73)	0	(73)	0	2,316	0	0	0	121	09/01/2031.	1
3620A1 X7 8	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,632	1,632	1,685	1,704	0	(72)	0	(72)	0	1,632	0	0	0	61	06/01/2039.	1
3620A8 LU 5	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		886	886	915	921	0	(35)	0	(35)	0	886	0	0	0	33	08/01/2039.	1
3620A9 SH 5	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		3,759	3,759	3,881	3,898	0	(138)	0	(138)	0	3,759	0	0	0	135	09/01/2039.	1
3620AC 3Z 5	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		8,684	8,684	8,966	9,008	0	(324)	0	(324)	0	8,684	0	0	0	313	09/01/2039.	1
3620AC 4G 6	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,949	1,949	2,012	2,023	0	(74)	0	(74)	0	1,949	0	0	0	69	09/01/2039.	1
36211C 2S 0	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		170	170	173	176	0	(6)	0	(6)	0	170	0	0	0	9	07/01/2029.	1
36213D 3C 0	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		662	662	684	686	0	(23)	0	(23)	0	662	0	0	0	31	02/01/2032.	1
36213E AB 2	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		949	949	992	1,014	0	(64)	0	(64)	0	949	0	0	0	45	05/01/2032.	1
36213E SK 3	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,426	2,426	2,493	2,519	0	(92)	0	(92)	0	2,426	0	0	0	113	01/01/2032.	1
36213E YS 9	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		720	720	781	780	0	(60)	0	(60)	0	720	0	0	0	34	04/01/2032.	1
36213G AL 5	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		795	795	810	835	0	(40)	0	(40)	0	795	0	0	0	40	02/01/2032.	1
36213G TY 7	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		57	57	58	61	0	(4)	0	(4)	0	57	0	0	0	3	11/01/2031.	1
36213J V2 8	GNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		308	308	328	343	0	(36)	0	(36)	0	308	0	0	0	13	04/01/2032.	1

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
36213N LL 8	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		331	331	336	345	0	(14)	0	(14)	0	331	0	0	0	16	12/01/2031.	1
36213U C9 9	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		36	36	37	41	0	(5)	0	(5)	0	36	0	0	0	2	11/01/2031.	1
36213X SB 1	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		2,583	2,583	2,764	2,719	0	(137)	0	(137)	0	2,583	0	0	0	122	04/01/2032.	1
36213X T5 3	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		47	47	48	50	0	(3)	0	(3)	0	47	0	0	0	2	05/01/2032.	1
36213X T6 1	GNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		38,154	38,154	39,215	40,761	0	(2,607)	0	(2,607)	0	38,154	0	0	0	2,001	05/01/2032.	1
36218N NQ 0	GNMA 30YR		08/01/2018.	SCHEDULED REDEMPTION		295	295	328	306	0	(11)	0	(11)	0	295	0	0	0	8	07/01/2019.	1
36225B ND 6	GNMA 30YR PLATINUM		09/01/2018.	SCHEDULED REDEMPTION		3,839	3,839	3,953	4,184	0	(346)	0	(346)	0	3,839	0	0	0	184	05/01/2031.	1
36225B PM 4	GNMA 30YR PLATINUM		09/01/2018.	SCHEDULED REDEMPTION		21,282	21,282	21,769	22,762	0	(1,480)	0	(1,480)	0	21,282	0	0	0	1,074	09/01/2031.	1
36202E AL 3	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		16,397	16,397	16,859	17,011	0	(614)	0	(614)	0	16,397	0	0	0	708	09/01/2034.	1
36202F B4 7	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		2,017	2,017	2,157	2,222	0	(205)	0	(205)	0	2,017	0	0	0	73	10/01/2039.	1
36202F DB 9	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		6,505	6,505	6,673	6,690	0	(185)	0	(185)	0	6,505	0	0	0	211	12/01/2039.	1
36202F E6 9	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		5,735	5,735	5,800	5,811	0	(76)	0	(76)	0	5,735	0	0	0	186	03/01/2040.	1
36202F EH 5	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		109,161	109,161	110,009	110,119	0	(958)	0	(958)	0	109,161	0	0	0	3,542	02/01/2040.	1
36202F GW 0	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		10,198	10,198	10,445	10,485	0	(288)	0	(288)	0	10,198	0	0	0	332	06/01/2040.	1
36202F KN 5	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		253,847	253,847	268,800	271,751	0	(17,904)	0	(17,904)	0	253,847	0	0	0	8,238	09/01/2040.	1
36202F LP 9	GNMA2 30YR		09/01/2018.	SCHEDULED REDEMPTION		4,352	4,352	4,589	4,638	0	(286)	0	(286)	0	4,352	0	0	0	142	10/01/2040.	1
38379K PC 6	GNR_15-68 IS		07/24/2018.	CREDIT SUISSE SECURITIES (USA) LLC		37,153	0	46,841	40,055	0	(3,127)	0	(3,127)	0	36,929	0	224	224	4,123	07/01/2057.	1
38379K QF 8	GNR_15-70 IS		07/19/2018.	PERFORMANCE TRUST CAPITAL PARTNERS,		54,579	0	54,383	52,819	0	(4,674)	0	(4,674)	0	48,145	0	6,434	6,434	7,042	12/01/2049.	1
38379U 2R 6	GNR_16-178		09/01/2018.	SCHEDULED REDEMPTION		34,462	34,462	33,819	33,912	0	550	0	550	0	34,462	0	0	0	615	08/01/2058.	1
38379R HG 1	GNR_16-39		09/01/2018.	SCHEDULED REDEMPTION		5,610	5,610	5,408	0	0	202	0	202	0	5,610	0	0	0	86	01/01/2056.	1
38379U SR 8	GNR_16-64		09/01/2018.	SCHEDULED REDEMPTION		31,745	31,745	31,862	31,843	0	(98)	0	(98)	0	31,745	0	0	0	315	12/01/2057.	1
38379R LJ 0	GNR_17-1		09/01/2018.	SCHEDULED REDEMPTION		44,773	44,773	43,846	43,968	0	805	0	805	0	44,773	0	0	0	815	12/01/2058.	1
38380J EP 9	GNR_17-169		09/01/2018.	SCHEDULED REDEMPTION		14,503	14,503	14,018	14,022	0	481	0	481	0	14,503	0	0	0	252	01/01/2060.	1
38380J HY 7	GNR_17-181		09/01/2018.	SCHEDULED REDEMPTION		14,763	14,763	14,434	14,434	0	329	0	329	0	14,763	0	0	0	273	02/01/2059.	1
38380J GP 7	GNR_17-185		09/01/2018.	SCHEDULED REDEMPTION		27,096	27,096	26,032	26,032	0	1,063	0	1,063	0	27,096	0	0	0	470	04/01/2059.	1
38379R MK 6	GNR_17-23		09/01/2018.	SCHEDULED REDEMPTION		7,542	7,542	7,372	7,394	0	148	0	148	0	7,542	0	0	0	136	05/01/2059.	1
38379U 6J 0	GNR_17-24		09/01/2018.	SCHEDULED REDEMPTION		8,670	8,670	8,488	8,512	0	159	0	159	0	8,670	0	0	0	157	12/01/2056.	1
38379U 6M 3	GNR_17-28		09/01/2018.	SCHEDULED REDEMPTION		12,446	12,446	12,203	12,233	0	213	0	213	0	12,446	0	0	0	228	02/01/2057.	1
38379U 7E 0	GNR_17-30		09/01/2018.	SCHEDULED REDEMPTION		6,708	6,708	6,579	6,595	0	113	0	113	0	6,708	0	0	0	121	08/01/2058.	1
38379R QA 4	GNR_17-35		09/01/2018.	SCHEDULED REDEMPTION		22,609	22,609	21,980	22,048	0	561	0	561	0	22,609	0	0	0	413	05/01/2059.	1
38379U 7H 3	GNR_17-46		09/01/2018.	SCHEDULED REDEMPTION		29,272	29,272	28,536	28,619	0	653	0	653	0	29,272	0	0	0	535	11/01/2057.	1
38379R VE 0	GNR_17-50		09/01/2018.	SCHEDULED REDEMPTION		20,682	20,682	20,075	20,137	0	545	0	545	0	20,682	0	0	0	358	01/01/2057.	1
38379U 4D 5	GNR_17-9		09/01/2018.	SCHEDULED REDEMPTION		175,897	175,897	172,902	173,314	0	2,583	0	2,583	0	175,897	0	0	0	1,810	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 D5 4	GNR_18-62		09/01/2018.	SCHEDULED REDEMPTION		49,505	49,505	48,405	0	0	1,100	0	1,100	0	49,505	0	0	0	578	05/01/2050.	1
83162C SH 7	SBAP_09-20B		08/01/2018.	SCHEDULED REDEMPTION		101,729	101,729	103,058	102,235	0	(506)	0	(506)	0	101,729	0	0	0	4,895	02/01/2029.	1FE
83162C TN 3	SBAP_10-20I		09/01/2018.	SCHEDULED REDEMPTION		244,185	244,185	244,185	244,185	0	0	0	0	0	244,185	0	0	0	7,956	09/01/2030.	1FE
83162C WA 7	SBAP_14-20A		07/01/2018.	SCHEDULED REDEMPTION		542,996	542,996	549,699	0	0	(6,703)	0	(6,703)	0	542,996	0	0	0	10,078	01/01/2034.	1FE
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 WX 7	SBAP_15-20C		09/01/2018.	SCHEDULED REDEMPTION		19,214	19,214	19,190	19,192	0	22	0	22	0	19,214	0	0	0	533	03/01/2035.	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 XE 8	SBAP_15-20H		08/01/2018.	SCHEDULED REDEMPTION		46,996	46,996	47,187	47,170	0	(173)	0	(173)	0	46,996	0	0	0	1,376	08/01/2035.	1FE
83162C XG 3	SBAP_15-20I		09/01/2018.	SCHEDULED REDEMPTION		167,564	167,564	167,564	167,564	0	0	0	0	0	167,564	0	0	0	2,415	09/01/2035.	1FE
83162C YG 2	SBAP_17-20A		07/01/2018.	SCHEDULED REDEMPTION		501,016	501,016	501,016	501,016	0	0	0	0	0	501,016	0	0	0	14,259	01/01/2037.	1FE
83162C YH 0	SBAP_17-20B		08/01/2018.	SCHEDULED REDEMPTION		10,968	10,968	10,968	10,968	0	0	0	0	0	10,968	0	0	0	310	02/01/2037.	1FE
912810 RZ 3	TREASURY BOND		07/12/2018.	BMO CAPITAL MARKETS CORP.		2,686,578	2,800,000	2,694,063	0	0	1,001	0	1,001	0	2,695,064	0	(8,486)	(8,486)	50,845	11/15/2047.	1
912810 SA 7	TREASURY BOND		07/19/2018.	Various		8,576,094	8,500,000	8,440,199	0	0	382	0	382	0	8,440,581	0	135,512	135,512	104,892	02/15/2048.	1
912810 SC 3	TREASURY BOND		08/21/2018.	Various		26,888,674	26,290,000	26,557,916	0	0	(402)	0	(402)	0	26,557,514	0	331,160	331,160	188,213	05/15/2048.	1
912810 SD 1	TREASURY BOND		09/13/2018.	Various		20,516,426	21,000,000	20,655,977	0	0	58	0	58	0	20,656,034	0	(139,608)	(139,608)	51,359	08/15/2048.	1
912828 4M 9	TREASURY NOTE		07/27/2018.	MORGAN STANLEY & CO. LLC		1,894,879	1,900,000	1,896,883	0	0	91	0	91	0	1,896,973	0	(2,094)	(2,094)	13,508	04/30/2025.	1
912828 4W 7	TREASURY NOTE		09/24/2018.	JP MORGAN SECURITIES LLC		5,476,582	5,500,000	5,512,891	0	0	(386)	0	(386)	0	5,512,504	0	(35,922)	(35,922)	16,851	08/15/2021.	1
912828 F6 2	TREASURY NOTE		09/24/2018.	Various		1,552,810	1,572,000	1,566,201	1,566,508	0	2,137	0	2,137	0	1,568,646	0	(15,835)	(15,835)	20,627	10/31/2019.	1
912828 S6 8	TREASURY NOTE		07/31/2018.	MATURED		680,000	680,000	681,381	680,408	0	(408)	0	(408)	0	680,000	0	0	0	5,100	07/31/2018.	1
912828 UQ 1	TREASURY NOTE		09/27/2018.	BARCLAYS CAPITAL INC.		97,922	100,000	100,086	100,027	0	(9)	0	(9)	0	100,018	0	(2,096)	(2,096)	1,347	02/29/2020.	1
912828 VA 5	TREASURY NOTE		07/30/2018.	TD SECURITIES (USA) LLC		121,787	125,000	125,186	125,063	0	(16)	0	(16)	0	125,048	0	(3,261)	(3,261)	1,055	04/30/2020.	1
912828 W2 2	TREASURY NOTE		09/24/2018.	Various		7,048,933	7,180,000	7,148,307	7,157,103	0	7,171	0	7,171	0	7,164,274	0	(115,341)	(115,341)	103,640	02/15/2020.	1
912828 WW 6	TREASURY NOTE		07/06/2018.	OUTSIDE MANAGED ACCT		1,939,650	1,955,000	1,938,352	0	0	1,224	0	1,224	0	1,939,576	0	74	74	13,954	07/31/2019.	1
912828 X8 8	TREASURY NOTE		07/19/2018.	HSBC SECURITIES (USA) INC.		770,219	800,000	814,813	814,115	0	(767)	0	(767)	0	813,349	0	(43,130)	(43,130)	13,114	05/15/2027.	1
912828 XY 1	TREASURY NOTE		09/24/2018.	SG AMERICAS, LLC		17,543,035	17,600,000	17,569,063	0	0	1,001	0	1,001	0	17,570,063	0	(27,028)	(27,028)	44,069	06/30/2020.	1
912828 Y6 1	TREASURY NOTE		08/17/2018.	SG AMERICAS, LLC		500,176	500,000	497,363	0	0	27	0	27	0	497,390	0	2,786	2,786	747	07/31/2023.	1
0599999.	Total - Bonds - U.S. Government					99,146,041	99,262,544	99,080,190	12,686,563	0	(25,749)	0	(25,749)	0	99,062,653	0	83,388	83,388	711,382	XXX	XXX
Bonds - All Other Government																					
219868 BW 5	CORPORACION ANDINA DE FOMENTO.	D	08/10/2018.	HSBC SECURITIES (USA) INC.		326,648	329,000	328,970	328,986	0	6	0	6	0	328,993	0	(2,345)	(2,345)	5,008	05/10/2019.	1FE
Y23874 GR 8	EXPORT-IMPORT BANK OF INDIA	D	08/14/2018.	MORGAN STANLEY & CO. LLC		199,010	200,000	203,154	0	0	(268)	0	(268)	0	202,886	0	(3,876)	(3,876)	4,711	01/14/2023.	2FE
445545 AD 8	HUNGARY (REPUBLIC OF)	D	09/17/2018.	MARKET AXESS TRADING PLATFORM		890,790	855,000	913,781	876,406	0	(7,146)	0	(7,146)	0	869,261	0	21,530	21,530	60,859	01/29/2020.	2FE
445545 AE 6	HUNGARY (REPUBLIC OF)	D	09/27/2018.	BNP PARIBAS SECURITIES CORP		2,295,340	2,150,000	2,468,476	2,387,543	0	(53,007)	0	(53,007)	0	2,334,536	0	(39,196)	(39,196)	69,293	03/29/2021.	2FE
Y20721 AJ 8	INDONESIA (REPUBLIC OF)	D	09/13/2018.	MORGAN STANLEY & CO. LLC		116,000	100,000	117,000	116,188	0	(358)	0	(358)	0	115,830	0	170	170	7,177	02/17/2037.	2FE
Y20721 BS 7	INDONESIA (REPUBLIC OF)	D	09/13/2018.	GOLDMAN SACHS & CO LLC		198,400	200,000	200,200	0	0	(24)	0	(24)	0	200,176	0	(1,776)	(1,776)	5,118	01/08/2022.	2FE
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO	D	07/12/2018.	HSBC SECURITIES (USA) INC.		191,440	200,000	193,820	0	0	139	0	139	0	193,959	0	(2,519)	(2,519)	3,854	01/11/2028.	2FE
715638 BU 5	PERU (REPUBLIC OF)	D	08/06/2018.	MORGAN STANLEY & CO. LLC		248,203	240,000	252,338	250,871	0	(575)	0	(575)	0	250,295	0	(2,092)	(2,092)	9,433	08/25/2027.	2FE
71654Q CG 5	PETROLEOS MEXICANOS	D	09/28/2018.	JP MORGAN SECURITIES LLC		204,500	200,000	198,353	0	0	72	0	72	0	198,426	0	6,074	6,074	686	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		89,463	85,000	96,135	92,553	0	(1,276)	0	(1,276)	0	91,277	0	(1,815)	(1,815)	4,344	03/23/2022.	1FE
836205 AU 8	SOUTH AFRICA (REPUBLIC OF)	D	07/20/2018.	BANC OF AMERICA SECURITIES LLC		367,500	400,000	378,600	0	0	659	0	659	0	379,259	0	(11,759)	(11,759)	13,473	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					6,156,682	5,959,000	6,442,727	4,913,079	0	(74,758)	0	(74,758)	0	6,204,348	0	(47,667)	(47,667)	225,490	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
745145 J7 8	PUERTO RICO COMWLTH		07/01/2018.	MATURED		1,000,000	1,000,000	1,044,580	1,016,567	0	(16,567)	0	(16,567)	0	1,000,000	0	0	0	55,000	07/01/2018.	2FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,000,000	1,000,000	1,044,580	1,016,567	0	(16,567)	0	(16,567)	0	1,000,000	0	0	0	55,000	XXX	XXX

SCHEDULE D - PART 4

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment																					
312963 2E 0	FGOLD 15YR		09/01/2018	SCHEDULED REDEMPTION		2,784	2,784	2,779	2,783	0	1	0	1	0	2,784	0	0	0	100	01/01/2019	1
312964 LJ 6	FGOLD 15YR		09/01/2018	SCHEDULED REDEMPTION		1,550	1,550	1,547	1,549	0	1	0	1	0	1,550	0	0	0	56	02/01/2019	1
312964 P3 7	FGOLD 15YR		09/01/2018	SCHEDULED REDEMPTION		2,064	2,064	2,060	2,063	0	1	0	1	0	2,064	0	0	0	74	02/01/2019	1
312964 TZ 2	FGOLD 15YR		09/01/2018	SCHEDULED REDEMPTION		1,355	1,355	1,353	1,355	0	0	0	0	0	1,355	0	0	0	49	02/01/2019	1
312966 GP 3	FGOLD 15YR		09/01/2018	SCHEDULED REDEMPTION		2,815	2,815	2,810	2,814	0	1	0	1	0	2,815	0	0	0	101	04/01/2019	1
312967 T2 8	FGOLD 15YR		09/01/2018	SCHEDULED REDEMPTION		552	552	551	552	0	0	0	0	0	552	0	0	0	17	06/01/2019	1
312967 TX 0	FGOLD 15YR		09/01/2018	SCHEDULED REDEMPTION		1,596	1,596	1,593	1,596	0	1	0	1	0	1,596	0	0	0	57	07/01/2019	1
312967 U4 2	FGOLD 15YR		09/01/2018	SCHEDULED REDEMPTION		3,449	3,449	3,444	3,448	0	1	0	1	0	3,449	0	0	0	124	06/01/2019	1
312967 WF 5	FGOLD 15YR		09/01/2018	SCHEDULED REDEMPTION		3,653	3,653	3,647	3,651	0	1	0	1	0	3,653	0	0	0	130	06/01/2019	1
312967 YK 2	FGOLD 15YR		09/01/2018	SCHEDULED REDEMPTION		608	608	607	608	0	0	0	0	0	608	0	0	0	21	06/01/2019	1
312968 KE 9	FGOLD 15YR		09/01/2018	SCHEDULED REDEMPTION		885	885	884	885	0	0	0	0	0	885	0	0	0	32	07/01/2019	1
312968 NT 3	FGOLD 15YR		09/01/2018	SCHEDULED REDEMPTION		2,100	2,100	2,097	2,099	0	1	0	1	0	2,100	0	0	0	74	07/01/2019	1
31288F 6X 7	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		31	31	32	33	0	(1)	0	(1)	0	31	0	0	0	1	03/01/2033	1
3128KR WQ 3	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		38,216	38,216	40,312	40,957	0	(2,742)	0	(2,742)	0	38,216	0	0	0	1,608	10/01/2036	1
3128KX LW 9	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		481	481	525	587	0	(106)	0	(106)	0	481	0	0	0	23	10/01/2037	1
31292G Y5 9	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		385	385	392	393	0	(8)	0	(8)	0	385	0	0	0	20	03/01/2029	1
31292H 4H 4	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		26,666	26,666	26,282	26,337	0	329	0	329	0	26,666	0	0	0	951	12/01/2033	1
31292H SQ 8	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		519	519	537	540	0	(20)	0	(20)	0	519	0	0	0	23	11/01/2032	1
31296J TJ 5	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		5,376	5,376	5,416	5,414	0	(39)	0	(39)	0	5,376	0	0	0	214	06/01/2033	1
31296M 2N 8	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		54,770	54,770	57,504	57,645	0	(2,876)	0	(2,876)	0	54,770	0	0	0	2,456	09/01/2033	1
31296P TL 6	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		3,634	3,634	3,660	3,659	0	(25)	0	(25)	0	3,634	0	0	0	144	10/01/2033	1
31296S AC 0	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		125	125	129	130	0	(5)	0	(5)	0	125	0	0	0	5	01/01/2034	1
31296U EU 1	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		175	175	181	183	0	(8)	0	(8)	0	175	0	0	0	8	03/01/2034	1
31297A 3S 1	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		44,072	44,072	42,179	42,654	0	1,418	0	1,418	0	44,072	0	0	0	1,638	06/01/2034	1
31297A 3T 9	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		10,809	10,809	10,344	10,414	0	395	0	395	0	10,809	0	0	0	391	06/01/2034	1
31297A 5J 9	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		7,971	7,971	7,629	7,716	0	255	0	255	0	7,971	0	0	0	288	06/01/2034	1
31297A 5K 6	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		8,409	8,409	8,048	8,133	0	277	0	277	0	8,409	0	0	0	304	06/01/2034	1
31297B AM 4	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		16,586	16,586	15,874	16,052	0	534	0	534	0	16,586	0	0	0	563	06/01/2034	1
31298F JL 7	FGOLD 30YR		09/01/2018	SCHEDULED REDEMPTION		65	65	65	65	0	0	0	0	0	65	0	0	0	3	01/01/2031	1
3128L0 YL 0	FGOLD 30YR ALT-A		09/01/2018	SCHEDULED REDEMPTION		52	52	54	54	0	(2)	0	(2)	0	52	0	0	0	3	11/01/2037	1
31283H QX 6	FGOLD 30YR GIANT		09/01/2018	SCHEDULED REDEMPTION		321	321	332	334	0	(13)	0	(13)	0	321	0	0	0	14	03/01/2032	1
31283H UA 1	FGOLD 30YR GIANT		09/01/2018	SCHEDULED REDEMPTION		680	680	703	707	0	(28)	0	(28)	0	680	0	0	0	30	12/01/2032	1
31283H XH 3	FGOLD 30YR GIANT		09/01/2018	SCHEDULED REDEMPTION		520	520	538	542	0	(22)	0	(22)	0	520	0	0	0	23	06/01/2033	1
31283H Y5 8	FGOLD 30YR GIANT		09/01/2018	SCHEDULED REDEMPTION		3,255	3,255	3,428	3,436	0	(182)	0	(182)	0	3,255	0	0	0	152	12/01/2033	1
3128M5 LF 5	FGOLD 30YR GIANT		09/01/2018	SCHEDULED REDEMPTION		7,051	7,051	7,696	8,109	0	(1,058)	0	(1,058)	0	7,051	0	0	0	341	12/01/2037	1
3128M7 BX 3	FGOLD 30YR GIANT		09/01/2018	SCHEDULED REDEMPTION		13,649	13,649	14,372	14,736	0	(1,086)	0	(1,086)	0	13,649	0	0	0	602	12/01/2038	1
3128JR LE 4	FHLMC 1YR CMT ARM		09/01/2018	SCHEDULED REDEMPTION		196,172	196,172	209,873	208,458	0	(12,286)	0	(12,286)	0	196,172	0	0	0	5,098	04/01/2034	1
31335B BR 6	FHLMC GOLD 30YR GIANT		09/01/2018	SCHEDULED REDEMPTION		43,138	43,138	43,286	43,282	0	(144)	0	(144)	0	43,138	0	0	0	940	01/01/2047	1
3133TH A5 6	FHLMC_2104		09/01/2018	SCHEDULED REDEMPTION		64,289	64,289	65,650	65,690	0	(1,400)	0	(1,400)	0	64,289	0	0	0	2,752	12/01/2028	1
3137AD TJ 6	FHMS_K014		09/01/2018	SCHEDULED REDEMPTION		48,798	48,798	49,157	48,975	0	(178)	0	(178)	0	48,798	0	0	0	1,362	04/01/2021	1
31362J UN 3	FN 6/12 11TH COFI ARM		09/01/2018	SCHEDULED REDEMPTION		304	304	296	298	0	5	0	5	0	304	0	0	0	9	06/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31397U PF 0	FNA_11-M1		09/01/2018.	SCHEDULED REDEMPTION		1,067,766	1,067,766	1,062,427	1,065,948	0	1,818	0	1,818	0	1,067,766	0	0	0	28,158	06/01/2021.	1
3136AE X6 9	FNA_13-M2		09/01/2018.	SCHEDULED REDEMPTION		13,524	13,524	12,901	13,195	0	329	0	329	0	13,524	0	0	0	236	01/01/2023.	1
31402U TY 8	FNMA 15YR		09/01/2018.	Various		6,768	6,768	6,793	6,771	0	(3)	0	(3)	0	6,768	0	0	0	107	09/01/2018.	1
31403B 3Y 7	FNMA 15YR		09/01/2018.	Various		3,019	3,019	3,031	3,019	0	(1)	0	(1)	0	3,019	0	0	0	18	09/01/2018.	1
31403B 3Z 4	FNMA 15YR		09/01/2018.	Various		4,178	4,178	4,194	4,179	0	(1)	0	(1)	0	4,178	0	0	0	46	09/01/2018.	1
31418M VX 7	FNMA 15YR		09/01/2018.	SCHEDULED REDEMPTION		4,838	4,838	5,157	5,149	0	(312)	0	(312)	0	4,838	0	0	0	174	02/01/2024.	1
31418T XF 9	FNMA 15YR		09/11/2018.	Various		246,755	241,182	252,713	253,851	0	(2,582)	0	(2,582)	0	251,270	0	(4,515)	(4,515)	8,134	05/01/2025.	1
31418U 2M 5	FNMA 15YR		09/11/2018.	Various		1,807,925	1,762,688	1,845,864	1,842,843	0	(9,603)	0	(9,603)	0	1,833,240	0	(25,314)	(25,314)	55,419	06/01/2025.	1
31419A BJ 5	FNMA 15YR		09/01/2018.	SCHEDULED REDEMPTION		65,380	65,380	69,936	69,321	0	(3,941)	0	(3,941)	0	65,380	0	0	0	2,352	06/01/2025.	1
31419A HL 4	FNMA 15YR		09/11/2018.	Various		1,697,087	1,654,235	1,731,778	1,721,506	0	(7,213)	0	(7,213)	0	1,714,293	0	(17,206)	(17,206)	52,043	08/01/2025.	1
31371J L4 4	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		96	96	99	106	0	(10)	0	(10)	0	96	0	0	0	6	06/01/2030.	1
31371J XA 7	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		228	228	233	241	0	(13)	0	(13)	0	228	0	0	0	12	03/01/2031.	1
31371K 7E 5	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		70,890	70,890	72,363	72,924	0	(2,034)	0	(2,034)	0	70,890	0	0	0	2,557	07/01/2033.	1
31371K HY 0	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		936	936	930	925	0	12	0	12	0	936	0	0	0	44	01/01/2032.	1
31371L CD 9	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		352	352	362	366	0	(14)	0	(14)	0	352	0	0	0	13	09/01/2033.	1
31371L DH 9	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		9,995	9,995	10,062	10,064	0	(70)	0	(70)	0	9,995	0	0	0	394	10/01/2033.	1
31382S GP 0	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		623	623	645	686	0	(63)	0	(63)	0	623	0	0	0	29	04/01/2029.	1
31383P 2X 3	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		322	322	327	326	0	(4)	0	(4)	0	322	0	0	0	16	09/01/2029.	1
31383R FV 9	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		113	113	110	109	0	3	0	3	0	113	0	0	0	5	08/01/2029.	1
31383W X7 1	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		27	27	26	26	0	1	0	1	0	27	0	0	0	1	11/01/2029.	1
31385J GG 7	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		1,978	1,978	2,048	2,160	0	(182)	0	(182)	0	1,978	0	0	0	93	06/01/2032.	1
31386E C4 8	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		373	373	384	390	0	(17)	0	(17)	0	373	0	0	0	18	04/01/2031.	1
31386H MR 9	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	1	01/01/2031.	1
31386M ZB 9	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		1,257	1,257	1,279	1,288	0	(32)	0	(32)	0	1,257	0	0	0	60	10/01/2030.	1
31386P UJ 0	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		34	34	35	36	0	(2)	0	(2)	0	34	0	0	0	2	01/01/2031.	1
31386R KK 4	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		399	399	407	421	0	(22)	0	(22)	0	399	0	0	0	21	02/01/2031.	1
31389C Q8 5	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		221	221	223	225	0	(4)	0	(4)	0	221	0	0	0	11	12/01/2031.	1
3138A2 BL 2	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		12,164	12,164	12,677	12,655	0	(491)	0	(491)	0	12,164	0	0	0	352	12/01/2040.	1
3138A4 4H 5	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		20,018	20,018	20,146	20,131	0	(113)	0	(113)	0	20,018	0	0	0	534	02/01/2041.	1
3138AK SA 8	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		7,221	7,221	7,526	7,616	0	(395)	0	(395)	0	7,221	0	0	0	212	08/01/2041.	1
3138AR X3 3	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		36,157	36,157	37,683	37,602	0	(1,445)	0	(1,445)	0	36,157	0	0	0	1,023	09/01/2041.	1
3138AS RZ 7	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		326,522	326,522	339,914	339,226	0	(12,704)	0	(12,704)	0	326,522	0	0	0	9,037	09/01/2041.	1
3138AV P7 4	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		111,622	111,622	116,217	115,999	0	(4,376)	0	(4,376)	0	111,622	0	0	0	2,977	10/01/2041.	1
3138EG EW 0	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		35,317	35,317	36,802	36,801	0	(1,484)	0	(1,484)	0	35,317	0	0	0	1,020	11/01/2040.	1
3138EG GC 2	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		124,466	124,466	130,262	130,269	0	(5,803)	0	(5,803)	0	124,466	0	0	0	3,319	01/01/2041.	1
31390K CM 8	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		663	663	680	708	0	(45)	0	(45)	0	663	0	0	0	33	06/01/2032.	1
31390K WQ 7	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		3,852	3,852	3,988	4,105	0	(252)	0	(252)	0	3,852	0	0	0	185	08/01/2032.	1
31390P GK 7	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		3,594	3,594	3,758	3,958	0	(364)	0	(364)	0	3,594	0	0	0	167	08/01/2032.	1
31391U J2 2	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		268	268	280	290	0	(23)	0	(23)	0	268	0	0	0	13	01/01/2033.	1
31391W 5H 0	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		525	525	541	546	0	(21)	0	(21)	0	525	0	0	0	19	04/01/2033.	1
31400J PF 0	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		461	461	475	483	0	(22)	0	(22)	0	461	0	0	0	17	05/01/2033.	1
31400J SJ 9	FNMA 30YR		09/01/2018.	SCHEDULED REDEMPTION		984	984	1,014	1,026	0	(42)	0	(42)	0	984	0	0	0	37	02/01/2033.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
31400Q TN 3	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		707	707	712	712	0	(5)	0	(5)	0	707	0	0	0	27	04/01/2033.	1
31400R NT 4	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		410	410	436	476	0	(65)	0	(65)	0	410	0	0	0	21	02/01/2033.	1
31400T B2 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		117	117	118	118	0	(1)	0	(1)	0	117	0	0	0	5	05/01/2033.	1
31401B NS 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,027	2,027	2,043	2,043	0	(16)	0	(16)	0	2,027	0	0	0	77	04/01/2033.	1
31401N 4U 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		5,335	5,335	5,537	5,681	0	(345)	0	(345)	0	5,335	0	0	0	192	09/01/2033.	1
31402C PL 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		58,139	58,139	61,194	62,821	0	(4,682)	0	(4,682)	0	58,139	0	0	0	2,089	11/01/2033.	1
31402C U6 7	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		576	576	593	599	0	(23)	0	(23)	0	576	0	0	0	21	03/01/2034.	1
31402E AQ 1	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,152	1,152	1,187	1,209	0	(57)	0	(57)	0	1,152	0	0	0	43	07/01/2033.	1
31402K CE 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		736	736	759	764	0	(28)	0	(28)	0	736	0	0	0	26	08/01/2033.	1
31403F JW 5	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		8,390	8,390	8,458	8,441	0	(51)	0	(51)	0	8,390	0	0	0	332	10/01/2033.	1
31404M 6Q 6	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		472	472	462	462	0	9	0	9	0	472	0	0	0	19	06/01/2034.	1
31405A TY 9	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		826	826	810	810	0	16	0	16	0	826	0	0	0	33	06/01/2034.	1
31405D D4 6	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		88	88	87	87	0	2	0	2	0	88	0	0	0	4	07/01/2034.	1
31408E G5 5	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		15,365	15,365	14,878	14,765	0	600	0	600	0	15,365	0	0	0	632	01/01/2036.	1
31410F Z9 9	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		24,665	24,665	27,216	28,868	0	(4,203)	0	(4,203)	0	24,665	0	0	0	1,072	03/01/2037.	1
31412N SL 1	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		925	925	976	1,006	0	(81)	0	(81)	0	925	0	0	0	40	12/01/2038.	1
31413U TQ 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		16,226	16,226	17,104	17,255	0	(1,028)	0	(1,028)	0	16,226	0	0	0	721	12/01/2037.	1
31416B VH 8	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,976	1,976	2,035	2,067	0	(91)	0	(91)	0	1,976	0	0	0	71	12/01/2034.	1
31418M A2 8	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		3,184	3,184	3,320	3,377	0	(193)	0	(193)	0	3,184	0	0	0	126	08/01/2037.	1
31418B TL 0	FNMA 20YR	..	09/11/2018.	Various		6,425,065	6,415,406	6,722,143	6,681,140	0	3,280	0	3,280	0	6,684,420	0	(259,356)	(259,356)	173,358	08/01/2035.	1
3138ER CX 6	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		14,014	14,014	13,970	13,972	0	42	0	42	0	14,014	0	0	0	286	09/01/2046.	1
3138ES AV 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		8,698	8,698	8,729	8,728	0	(30)	0	(30)	0	8,698	0	0	0	188	02/01/2047.	1
3138W5 KA 5	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		837	837	839	839	0	(2)	0	(2)	0	837	0	0	0	18	03/01/2043.	1
3138W6 GB 6	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,509	1,509	1,513	1,513	0	(4)	0	(4)	0	1,509	0	0	0	33	05/01/2043.	1
3138WA N5 2	FNMA 30YR	..	09/11/2018.	Various		6,764,561	6,622,688	6,887,596	6,876,043	0	11,354	0	11,354	0	6,887,397	0	(122,835)	(122,835)	174,835	12/01/2043.	1
3138WH FR 8	FNMA 30YR	..	09/11/2018.	Various		2,985,304	3,103,865	3,193,101	3,188,255	0	(634)	0	(634)	0	3,187,621	0	(202,317)	(202,317)	72,385	06/01/2046.	1
3138WJ AU 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		28,710	28,710	28,785	28,784	0	(74)	0	(74)	0	28,710	0	0	0	630	10/01/2046.	1
3138WJ UL 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		18,410	18,410	18,479	18,477	0	(68)	0	(68)	0	18,410	0	0	0	375	01/01/2047.	1
3138WK NT 8	FNMA 30YR	..	09/11/2018.	Various		336,185	349,653	348,560	348,603	0	15	0	15	0	348,618	0	(12,433)	(12,433)	8,186	04/01/2047.	1
3138WM XK 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,146	2,146	2,152	2,152	0	(5)	0	(5)	0	2,146	0	0	0	46	03/01/2043.	1
3138WP G2 4	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		8,718	8,718	8,740	8,740	0	(23)	0	(23)	0	8,718	0	0	0	190	04/01/2043.	1
3138WQ A2 8	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,322	1,322	1,325	1,325	0	(3)	0	(3)	0	1,322	0	0	0	29	05/01/2043.	1
3138WQ AY 8	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		4,448	4,448	4,458	4,458	0	(10)	0	(10)	0	4,448	0	0	0	96	05/01/2043.	1
3138WT RV 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,465	1,465	1,468	1,468	0	(3)	0	(3)	0	1,465	0	0	0	32	06/01/2043.	1
3138WT US 3	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,816	2,816	2,823	2,823	0	(7)	0	(7)	0	2,816	0	0	0	62	04/01/2043.	1
3138X1 UK 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		43,866	43,866	46,485	46,109	0	(2,243)	0	(2,243)	0	43,866	0	0	0	1,225	08/01/2043.	1
3138X2 RR 7	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,565	2,565	2,570	2,570	0	(5)	0	(5)	0	2,565	0	0	0	55	08/01/2043.	1
3138X2 YC 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		712	712	713	713	0	(1)	0	(1)	0	712	0	0	0	15	07/01/2043.	1
3138X3 2Q 4	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		18,193	18,193	19,210	19,144	0	(951)	0	(951)	0	18,193	0	0	0	537	10/01/2043.	1
3138X6 Y5 8	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		517,138	517,138	537,824	537,445	0	(20,307)	0	(20,307)	0	517,138	0	0	0	13,933	11/01/2043.	1
3138X9 A8 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		19,257	19,257	20,019	19,975	0	(717)	0	(717)	0	19,257	0	0	0	525	10/01/2043.	1
3138XF C4 5	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		2,803	2,803	2,930	2,910	0	(107)	0	(107)	0	2,803	0	0	0	81	04/01/2044.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
3138XH HD 6	FNMA 30YR	..	09/11/2018.	Various		2,522,795	2,483,047	2,604,871	2,600,402	0	(6,275)	0	(6,275)	0	2,594,127	0	(71,332)	(71,332)	68,402	12/01/2043.	1
31402R UN 7	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,785	1,785	1,861	1,901	0	(116)	0	(116)	0	1,785	0	0	0	71	02/01/2035.	1
3140F5 CT 8	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,663	1,663	1,658	1,658	0	5	0	5	0	1,663	0	0	0	37	12/01/2046.	1
3140F9 VX 0	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		7,969	7,969	7,946	7,947	0	23	0	23	0	7,969	0	0	0	170	01/01/2047.	1
3140GX BT 7	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		21,576	21,576	22,188	22,184	0	(608)	0	(608)	0	21,576	0	0	0	503	11/01/2047.	1
31410L VC 3	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		177,122	177,122	178,146	178,131	0	(1,009)	0	(1,009)	0	177,122	0	0	0	3,542	01/01/2047.	1
31417E ZA 2	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		703	703	705	705	0	(2)	0	(2)	0	703	0	0	0	15	02/01/2043.	1
31417F VB 1	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		25,606	25,606	26,234	26,208	0	(602)	0	(602)	0	25,606	0	0	0	570	03/01/2043.	1
31417G TQ 9	FNMA 30YR	..	09/01/2018.	SCHEDULED REDEMPTION		1,300	1,300	1,303	1,303	0	(3)	0	(3)	0	1,300	0	0	0	28	06/01/2043.	1
31410G NB 5	FNMA 30YR 10/20 INT FIRST	..	09/01/2018.	SCHEDULED REDEMPTION		53,761	53,761	53,744	53,737	0	23	0	23	0	53,761	0	0	0	2,397	10/01/2037.	1
31359S J3 5	FNMA_01-19	..	09/01/2018.	SCHEDULED REDEMPTION		8,920	8,920	9,359	9,249	0	(329)	0	(329)	0	8,920	0	0	0	415	05/01/2031.	1
31359S JT 8	FNMA_01-5	..	09/01/2018.	SCHEDULED REDEMPTION		1,352	1,352	1,368	1,365	0	(13)	0	(13)	0	1,352	0	0	0	68	03/01/2031.	1
31392C KP 8	FNMA_02-15	..	09/25/2018.	SCHEDULED REDEMPTION		22,512	22,512	22,689	22,512	0	0	0	0	0	22,512	0	0	0	412	04/25/2032.	1
31392F P9 2	FNMA_02-82	..	09/25/2018.	SCHEDULED REDEMPTION		8,884	8,884	8,887	8,884	0	0	0	0	0	8,884	0	0	0	150	12/25/2032.	1
31394A E2 8	FNMA_04-69	..	09/01/2018.	SCHEDULED REDEMPTION		14,886	14,886	15,533	15,504	0	(618)	0	(618)	0	14,886	0	0	0	693	05/01/2033.	1
31396X QJ 6	FNMA_07-89	..	09/25/2018.	SCHEDULED REDEMPTION		17,071	17,071	16,978	16,990	0	81	0	81	0	17,071	0	0	0	301	09/25/2037.	1
31397L TB 5	FNMA_08-49	..	09/01/2018.	SCHEDULED REDEMPTION		53,947	53,947	56,587	57,408	0	(3,461)	0	(3,461)	0	53,947	0	0	0	1,941	04/01/2038.	1
626207 YF 5	GEORGIA MUN ELEC AUTH PWR REV	..	09/13/2018.	Various		17,262,796	14,123,000	16,582,683	0	0	(9,767)	0	(9,767)	0	16,572,917	0	689,879	689,879	812,283	04/01/2057.	1FE
452001 5Y 2	ILLINOIOS ED FACS AUTH REVS	..	07/18/2018.	BARCLAYS CAPITAL INC.		11,907,072	11,400,000	11,384,508	0	0	1,957	0	1,957	0	11,386,466	0	520,606	520,606	352,893	07/01/2021.	1FE
752123 JH 3	RANCHO CUCAMONGA REDEV TAX ALLOC	..	09/04/2018.	CALL TRANSACTION		495,000	495,000	495,000	0	0	0	0	0	0	495,000	0	0	0	30,997	09/01/2031.	2FE
79765R TK 5	SAN FRANCISCO CA CITY & CNTY WTR	..	09/20/2018.	SAMUEL A. RAMIREZ & CO., INC.		6,709,065	5,500,000	6,923,570	0	0	(24,627)	0	(24,627)	0	6,898,943	0	(189,878)	(189,878)	296,083	11/01/2040.	1FE
3137G0 AL 3	STACR_14-DN1	..	09/25/2018.	SCHEDULED REDEMPTION		65,628	65,628	65,385	65,440	0	187	0	187	0	65,628	0	0	0	1,940	02/25/2024.	1
3137G0 FT 1	STACR_15-DNA2	..	09/25/2018.	SCHEDULED REDEMPTION		100,866	100,866	100,047	100,158	0	708	0	708	0	100,866	0	0	0	3,274	12/25/2027.	1
3137G0 GT 0	STACR_15-DNA3	..	09/25/2018.	SCHEDULED REDEMPTION		93,211	93,211	93,196	93,198	0	12	0	12	0	93,211	0	0	0	3,205	04/25/2028.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					63,234,406	58,225,560	63,130,964	27,679,065	0	(135,720)	0	(135,720)	0	62,929,106	0	305,300	305,300	2,222,783	XXX	XXX
Bonds - Industrial and Miscellaneous																					
68245X AC 3	1011778 BC UNLIMITED LIABILITY CO	A	09/25/2018.	Various		437,125	458,000	456,853	336,613	0	72	0	72	0	456,855	0	(19,730)	(19,730)	18,107	05/15/2024.	4FE
002824 BC 3	ABBOTT LABORATORIES	..	07/18/2018.	BANC OF AMERICA SECURITIES LLC		131,126	132,000	131,871	131,917	0	24	0	24	0	131,941	0	(815)	(815)	2,051	11/22/2019.	2FE
00287Y AR 0	ABBVIE INC.	..	09/20/2018.	Various		7,469,538	7,750,000	7,540,031	7,554,980	0	5,209	0	5,209	0	7,560,189	0	(90,651)	(90,651)	300,313	05/14/2035.	2FE
04542B LY 6	ABFC_05-WF1	..	09/25/2018.	SCHEDULED REDEMPTION		72,205	72,205	67,602	69,324	0	2,881	0	2,881	0	72,205	0	0	0	1,239	11/25/2034.	1FM
04541G LJ 9	ABSHE_04-HE6	..	09/25/2018.	SCHEDULED REDEMPTION		151,482	151,482	150,323	150,535	0	948	0	948	0	151,482	0	0	0	3,100	09/25/2034.	1FM
04541G QC 9	ABSHE_05-HE2	..	09/25/2018.	SCHEDULED REDEMPTION		12,119	12,119	11,869	11,947	0	173	0	173	0	12,119	0	0	0	233	02/25/2035.	1FM
04541G TM 4	ABSHE_05-HE6	..	09/25/2018.	SCHEDULED REDEMPTION		17,698	17,698	17,113	17,470	0	228	0	228	0	17,698	0	0	0	345	07/25/2035.	1FM
004421 MF 7	ACE_05-HE2	..	09/25/2018.	SCHEDULED REDEMPTION		19,267	19,267	18,641	18,985	0	282	0	282	0	19,267	0	0	0	341	04/25/2035.	1FM
00507V AE 9	ACTIVISION BLIZZARD INC.	..	08/16/2018.	Various		98,194	95,000	100,450	97,814	0	(432)	0	(432)	0	97,382	0	149	149	5,681	09/15/2023.	2FE
00101J AF 3	ADT CORP.	..	09/27/2018.	SUSQUEHANNA FINANCIAL GROUP, LLLP		94,970	100,000	94,875	0	0	61	0	61	0	94,936	0	34	34	739	07/15/2022.	3FE
139738 AH 1	AFIN_15-2	..	07/17/2018.	GOLDMAN SACHS & CO LLC.		751,025	750,000	752,695	751,395	0	(485)	0	(485)	0	750,909	0	116	116	13,759	11/20/2020.	1FE
13976A AH 3	AFIN_16-3	..	07/17/2018.	BNP PARIBAS SECURITIES CORP		2,970,000	3,000,000	2,999,678	2,999,778	0	50	0	50	0	2,999,828	0	(29,828)	(29,828)	46,154	01/20/2024.	1FE
00969D AA 8	AJAXM_17-B	..	09/25/2018.	SCHEDULED REDEMPTION		110,782	110,782	110,781	110,781	0	0	0	0	0	110,782	0	0	0	2,563	09/25/2056.	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)
001546 AT 7	AK STEEL CORPORATION	..	07/18/2018.	UBS SECURITIES LLC		288,420	276,000	300,030	296,162	0	(3,440)	0	(3,440)	0	292,722	0	(4,302)	(4,302)	20,988	07/15/2023.	4FE
01749G AL 2	ALLEGRO CLO I LTD ALLEG_13-1A - ABS	C	09/07/2018.	RBC CAPITAL MARKETS, LLC		4,004,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	4,000	4,000	124,713	01/30/2026.	1FE
02007J AA 5	ALLYA_18-3	..	09/17/2018.	SCHEDULED REDEMPTION		2,585,049	2,585,049	2,585,049	0	0	0	0	0	0	2,585,049	0	0	0	12,203	07/15/2019.	1FE
02155F AA 3	ALTICE US FIN I CORP	..	08/30/2018.	JP MORGAN SECURITIES LLC		619,896	613,000	638,286	632,456	0	(3,488)	0	(3,488)	0	628,968	0	(9,072)	(9,072)	37,433	07/15/2023.	3FE
02155F AC 9	ALTICE US FINANCE I CORP	..	09/24/2018.	GOLDMAN SACHS & CO LLC		198,500	200,000	205,500	204,946	0	(495)	0	(495)	0	204,451	0	(5,951)	(5,951)	9,503	05/15/2026.	3FE
02209S AN 3	ALTRIA GROUP INC	..	09/24/2018.	CITIGROUP GLOBAL MARKETS, INC		585,474	600,000	560,160	577,005	0	3,417	0	3,417	0	580,422	0	5,052	5,052	19,333	08/09/2022.	1FE
00164V AE 3	AMC NETWORKS INC	..	07/18/2018.	CITIGROUP GLOBAL MARKETS, INC		296,438	310,000	308,321	216,271	0	(89)	0	(89)	0	308,094	0	(11,657)	(11,657)	12,104	08/01/2025.	3FE
03065J AG 9	AMCAR_14-4	..	08/29/2018.	WELLS FARGO ADVISORS, LLC		2,224,163	2,220,000	2,219,733	2,219,919	0	42	0	42	0	2,219,961	0	4,201	4,201	49,790	11/09/2020.	1FE
03065L AG 4	AMCAR_15-2	..	07/17/2018.	WELLS FARGO ADVISORS, LLC		449,244	450,000	449,879	449,952	0	16	0	16	0	449,967	0	(723)	(723)	8,288	06/08/2021.	1FE
03065D AG 2	AMCAR_16-3	..	07/17/2018.	HSBC SECURITIES (USA) INC		5,922,591	6,030,000	6,028,283	6,028,812	0	215	0	215	0	6,029,028	0	(106,437)	(106,437)	100,318	09/08/2022.	2AM
03065F AG 7	AMCAR_17-1	..	07/17/2018.	HSBC SECURITIES (USA) INC		1,384,031	1,400,000	1,399,873	1,399,898	0	15	0	15	0	1,399,913	0	(15,881)	(15,881)	25,683	01/18/2023.	2AM
02406P AY 6	AMERICAN AXLE & MANUFACTURING INC	..	09/25/2018.	MARKET AXESS TRADING PLATFORM		78,830	80,000	80,000	0	0	0	0	0	0	80,000	0	(1,170)	(1,170)	2,514	03/15/2026.	4FE
BHM1PW 3X 3	AMERICAN AXLE AND MANUFACTURING IN	..	08/28/2018.	SINKING FUND TRANSACTION		3,388	3,388	3,409	3,388	0	0	0	0	0	3,388	0	0	0	104	03/08/2024.	3FE
0258M0 DJ 5	AMERICAN EXPRESS CREDIT CORP	..	07/27/2018.	MATURED		545,000	545,000	544,433	544,932	0	68	0	68	0	545,000	0	0	0	11,581	07/27/2018.	1FE
030506 AA 7	AMERICAN WOODMARK CORPORATION	..	09/25/2018.	WELLS FARGO ADVISORS, LLC		190,440	200,000	195,370	0	0	206	0	206	0	195,576	0	(5,136)	(5,136)	6,040	03/15/2026.	3FE
030981 AJ 3	AMERIGAS PARTNERS LP/AMERIGAS FINA	..	08/21/2018.	BANC OF AMERICA SECURITIES LLC		124,583	126,000	128,205	128,023	0	(120)	0	(120)	0	127,903	0	(3,321)	(3,321)	7,464	08/20/2026.	3FE
03072S XD 2	AMSI_04-R12	..	09/25/2018.	SCHEDULED REDEMPTION		14,136	14,136	13,648	13,326	0	394	0	394	0	14,136	0	0	0	307	01/25/2035.	1FM
03072S QC 2	AMSI_04-R3	..	09/25/2018.	SCHEDULED REDEMPTION		31,672	31,672	30,326	30,559	0	1,113	0	1,113	0	31,672	0	0	0	615	05/25/2034.	1FM
03072S RX 5	AMSI_04-R5	..	09/25/2018.	SCHEDULED REDEMPTION		44,381	44,381	39,477	41,054	0	3,327	0	3,327	0	44,381	0	0	0	888	07/25/2034.	1FM
03072S SM 8	AMSI_04-R6	..	09/25/2018.	SCHEDULED REDEMPTION		46,687	46,687	47,037	46,852	0	(165)	0	(165)	0	46,687	0	0	0	1,335	07/25/2034.	1FM
03072S ZY 4	AMSI_05-R3	..	09/25/2018.	SCHEDULED REDEMPTION		1,605,339	1,605,339	1,384,605	1,555,085	0	50,254	0	50,254	0	1,605,339	0	0	0	29,620	05/25/2035.	1FM
034863 AM 2	ANGLO AMERICAN CAPITAL PLC	D	07/18/2018.	GOLDMAN SACHS & CO LLC		452,826	450,000	458,438	456,973	0	(1,116)	0	(1,116)	0	455,858	0	(3,032)	(3,032)	14,180	04/15/2021.	2FE
03674X AC 0	ANTERO RESOURCES CORP	..	09/24/2018.	SUNTRUST ROBINSON HUMPHREY, INC.		138,918	137,000	139,965	139,716	0	(799)	0	(799)	0	138,917	0	1	1	5,754	12/01/2022.	3FE
03463V AA 3	AOMT_18-2	..	09/01/2018.	SCHEDULED REDEMPTION		315,048	315,048	315,046	0	0	2	0	2	0	315,048	0	0	0	2,618	07/03/2048.	1FE
03463V AB 1	AOMT_18-2	..	09/01/2018.	SCHEDULED REDEMPTION		282,735	282,735	282,732	0	0	3	0	3	0	282,735	0	0	0	2,414	07/03/2048.	1FE
03464N AA 0	AOMT_18-3	..	09/01/2018.	SCHEDULED REDEMPTION		20,483	20,483	20,483	0	0	0	0	0	0	20,483	0	0	0	62	09/01/2048.	1FE
03464N AB 8	AOMT_18-3	..	09/01/2018.	SCHEDULED REDEMPTION		16,216	16,216	16,216	0	0	0	0	0	0	16,216	0	0	0	51	09/01/2048.	1FE
037411 AL 9	APACHE CORPORATION	..	08/24/2018.	TENDER TRANSACTION		30,466,700	22,000,000	25,985,617	0	0	(987)	0	(987)	0	25,984,630	0	4,482,070	4,482,070	1,365,299	11/01/2096.	2FE
03938L AP 9	ARCELORMITTAL	D	08/22/2018.	TENDER TRANSACTION		79,560	68,000	88,105	0	0	(300)	0	(300)	0	87,805	0	(8,245)	(8,245)	4,144	10/15/2039.	2FE
03938L AZ 7	ARCELORMITTAL	D	07/20/2018.	Various		3,590,625	3,322,000	3,598,341	0	0	(15,350)	0	(15,350)	0	3,582,991	0	7,634	7,634	131,692	06/01/2025.	2FE
013817 AJ 0	ARCONIC INC	..	09/21/2018.	GOLDMAN SACHS & CO LLC		140,243	138,000	146,625	146,017	0	(521)	0	(521)	0	145,497	0	(5,254)	(5,254)	9,363	02/01/2027.	3FE
022249 AU 0	ARCONIC INC	..	09/27/2018.	Various		144,624	140,000	153,105	150,568	0	(590)	0	(590)	0	149,978	0	(5,354)	(5,354)	11,328	01/15/2028.	3FE
03969A AH 3	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	09/24/2018.	Various		1,584,085	1,600,000	1,613,702	308,985	0	(2,122)	0	(2,122)	0	1,611,080	0	(26,995)	(26,995)	56,297	05/15/2023.	3FE
042856 AA 2	ARRW_18-1	..	09/01/2018.	SCHEDULED REDEMPTION		574,027	574,027	574,015	0	0	12	0	12	0	574,027	0	0	0	6,634	04/01/2048.	1FE
042856 AB 0	ARRW_18-1	..	09/01/2018.	SCHEDULED REDEMPTION		304,455	304,455	304,452	0	0	3	0	3	0	304,455	0	0	0	3,755	04/01/2048.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
00206R DA 7	AT&T INC.	..	07/18/2018.	WELLS FARGO ADVISORS, LLC..		2,531,622	2,440,000	2,434,000	2,435,990	0	655	0	655	0	2,436,645	0	94,977	94,977	108,106	03/01/2021.	2FE
BHM1V9 SS 1	AVOLON TLB BORROWER 1 (US) LLC	..	09/28/2018.	SINKING FUND TRANSACTION		531	531	528	0	0	0	0	0	0	528	0	3	3	8	01/15/2025.	3FE
06406H DD 8	BANK OF NEW YORK MELLON CORP/THE	..	07/18/2018.	MUFG SECURITIES AMERICAS INC		1,011,371	1,020,000	1,019,886	1,019,938	0	13	0	13	0	1,019,951	0	(8,580)	(8,580)	24,531	08/17/2020.	1FE
07274E AD 5	BAYER US FINANCE LLC	..	07/18/2018.	BANC OF AMERICA SECURITIES LLC		297,219	300,000	305,031	302,310	0	(713)	0	(713)	0	301,596	0	(4,377)	(4,377)	5,581	10/08/2019.	2FE
BHM1NT NY 8	BJS WHOLESALE CLUB INC	..	07/02/2018.	SINKING FUND TRANSACTION		600,439	600,439	602,237	601,185	0	(771)	0	(771)	0	600,414	0	26	26	31,937	01/27/2025.	5FE
095370 AB 8	BLUE CUBE SPINCO INC	..	09/21/2018.	BANC OF AMERICA SECURITIES LLC		343,140	304,000	346,970	336,925	0	(6,286)	0	(6,286)	0	330,639	0	12,501	12,501	27,993	10/15/2023.	3FE
09627L AQ 0	BLUEM_14-1A - ABS	..	07/30/2018.	SCHEDULED REDEMPTION		1,335,000	1,335,000	1,335,000	1,335,000	0	0	0	0	0	1,335,000	0	0	0	33,942	04/30/2026.	1FE
09627L AS 6	BLUEM_14-1A - ABS	..	07/30/2018.	SCHEDULED REDEMPTION		3,665,000	3,665,000	3,665,000	3,665,000	0	0	0	0	0	3,665,000	0	0	0	116,261	04/30/2026.	1FE
09659W 2D 5	BNP PARIBAS SA	D	09/11/2018.	BARCLAYS CAPITAL INC.		188,520	200,000	190,374	0	0	81	0	81	0	190,455	0	(1,935)	(1,935)	1,200	01/09/2025.	1FE
09659W 2E 3	BNP PARIBAS SA	D	08/17/2018.	BNP PARIBAS SECURITIES CORP		196,072	200,000	199,572	0	0	37	0	37	0	199,609	0	(3,537)	(3,537)	3,306	03/01/2023.	1FE
097023 AD 7	BOEING COMPANY	..	07/18/2018.	MARKET AXESS TRADING PLATFORM		5,415,065	4,650,000	4,844,186	0	0	(23,023)	0	(23,023)	0	4,821,163	0	593,902	593,902	378,620	08/15/2021.	1FE
05565Q CD 8	BP CAPITAL MARKETS PLC	D	09/24/2018.	KEYBANC CAPITAL MARKETS, INC.		1,906,820	1,976,000	1,876,207	0	0	11,295	0	11,295	0	1,887,502	0	19,318	19,318	47,698	05/10/2023.	1FE
073879 NZ 7	BSABS_04-HE11	..	09/25/2018.	SCHEDULED REDEMPTION		125,557	125,557	112,425	120,676	0	4,882	0	4,882	0	125,557	0	0	0	3,220	12/25/2034.	1FM
120111 BM 0	BUILDING MATERIALS CORP OF AMERICA	..	07/18/2018.	WELLS FARGO ADVISORS, LLC..		139,238	141,000	146,890	120,143	0	(650)	0	(650)	0	146,208	0	(6,970)	(6,970)	5,158	11/15/2024.	3FE
12189P AF 9	BURLINGTON NORTHERN AND SANTE FE R - ABS	..	07/02/2018.	SCHEDULED REDEMPTION		15,727	15,727	18,546	15,727	0	0	0	0	0	15,727	0	0	0	1,191	01/02/2021.	1FE
22534M AA 8	CAALT_16-2	..	07/17/2018.	Various		3,101,355	3,106,045	3,105,323	3,105,784	0	147	0	147	0	3,105,931	0	(4,576)	(4,576)	43,786	11/15/2023.	1FE
22530L AC 0	CAALT_17-1A	..	07/17/2018.	WELLS FARGO ADVISORS, LLC..		632,650	640,000	639,871	639,903	0	20	0	20	0	639,923	0	(7,273)	(7,273)	11,565	12/15/2025.	1FE
14313T AE 9	CARMX_14-3	..	09/15/2018.	SCHEDULED REDEMPTION		300,000	300,000	299,894	299,976	0	24	0	24	0	300,000	0	0	0	4,590	03/16/2020.	1FE
14313T AF 6	CARMX_14-3	..	09/15/2018.	SCHEDULED REDEMPTION		360,000	360,000	359,904	359,978	0	22	0	22	0	360,000	0	0	0	6,183	06/15/2020.	1FE
14313T AG 4	CARMX_14-3	..	08/29/2018.	WELLS FARGO ADVISORS, LLC..		500,039	500,000	499,968	499,993	0	6	0	6	0	499,999	0	40	40	9,920	02/16/2021.	1FE
14313F AA 7	CARMX_18-3	..	09/17/2018.	SCHEDULED REDEMPTION		1,364,763	1,364,763	1,364,763	0	0	0	0	0	0	1,364,763	0	0	0	4,981	08/15/2019.	1FE
144531 BC 3	CARR_05-NC1	..	09/25/2018.	SCHEDULED REDEMPTION		183,766	183,766	177,076	179,377	0	4,389	0	4,389	0	183,766	0	0	0	3,586	02/25/2035.	1FM
144531 CZ 1	CARR_05-NC3	..	09/25/2018.	SCHEDULED REDEMPTION		63,535	63,535	61,391	61,901	0	1,634	0	1,634	0	63,535	0	0	0	1,195	06/25/2035.	1FM
14453E AC 6	CARR_06-RFC1	..	09/25/2018.	SCHEDULED REDEMPTION		341,103	341,103	328,258	334,658	0	6,445	0	6,445	0	341,103	0	0	0	5,025	05/25/2036.	1FM
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	..	09/27/2018.	Various		1,201,985	1,200,000	1,231,694	0	0	(2,980)	0	(2,980)	0	1,228,715	0	(26,730)	(26,730)	76,296	02/15/2026.	3FE
12508E AD 3	CDK GLOBAL INC.	..	09/24/2018.	JP MORGAN SECURITIES LLC		189,488	186,000	191,965	191,581	0	(527)	0	(527)	0	191,054	0	(1,566)	(1,566)	8,809	10/15/2024.	3FE
15089Q AC 8	CELANESE US HOLDINGS LLC	..	07/18/2018.	BANC OF AMERICA SECURITIES LLC		441,199	418,000	430,775	426,237	0	(1,226)	0	(1,226)	0	425,012	0	16,187	16,187	14,666	06/15/2021.	2FE
15135B AJ 0	CENTENE CORPORATION	..	09/27/2018.	MORGAN STANLEY & CO. LLC		195,510	196,000	199,044	199,027	0	(410)	0	(410)	0	198,617	0	(3,107)	(3,107)	11,275	01/15/2025.	3FE
17322M AA 4	CGCMT_14-GC21	..	09/06/2018.	CITIGROUP GLOBAL MARKETS, INC		2,261,035	2,500,000	2,124,023	2,154,746	0	21,325	0	21,325	0	2,176,071	0	84,964	84,964	95,754	05/01/2047.	1FM
163851 AE 8	CHEMOURS COMPANY	..	09/11/2018.	Various		318,750	325,000	327,671	327,565	0	(155)	0	(155)	0	327,410	0	(8,660)	(8,660)	14,341	05/15/2027.	3FE
16412X AC 9	CHENIERE CORPUS CHRISTI HOLDINGS	..	07/17/2018.	BANC OF AMERICA SECURITIES LLC		243,020	232,000	245,924	0	0	(645)	0	(645)	0	245,278	0	(2,258)	(2,258)	7,534	03/31/2025.	3FE
16412X AD 7	CHENIERE CORPUS CHRISTI HOLDINGS L	..	09/24/2018.	MARKET AXESS TRADING PLATFORM		241,111	220,000	246,037	244,043	0	(2,357)	0	(2,357)	0	241,686	0	(574)	(574)	19,079	06/30/2024.	3FE

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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)
12543D AU 4	CHS/COMMUNITY HEALTH SYSTEMS INC		07/19/2018.	CREDIT SUISSE SECURITIES (USA) LLC		188,000	200,000	196,837	197,596	0	346	0	346	0	197,942	0	(9,942)	(9,942)	10,022	08/01/2021.	4FE
12543D AY 6	CHS/COMMUNITY HEALTH SYSTEMS INC		07/19/2018.	CREDIT SUISSE SECURITIES (USA) LLC		152,831	165,000	170,948	170,404	0	(647)	0	(647)	0	169,757	0	(16,925)	(16,925)	8,393	03/31/2023.	4FE
171798 AD 3	CIMAREX ENERGY CO.		07/30/2018.	Various		1,979,063	2,053,000	2,053,870	2,053,817	0	(43)	0	(43)	0	2,053,774	0	(74,711)	(74,711)	56,937	05/15/2027.	2FE
125581 GR 3	CIT GROUP INC		08/07/2018.	Various		824,718	812,000	837,515	829,278	0	(1,620)	0	(1,620)	0	827,657	0	(2,940)	(2,940)	40,785	08/01/2023.	3FE
12559Q AA 0	CITM_07-1		09/25/2018.	SCHEDULED REDEMPTION		227,031	227,031	225,896	225,944	0	1,087	0	1,087	0	227,031	0	0	0	5,324	10/25/2037.	1FM
17307G JJ 8	CMLTI_04-OPT1		09/25/2018.	SCHEDULED REDEMPTION		2,291,359	2,291,359	2,291,359	2,291,359	0	0	0	0	0	2,291,359	0	0	0	45,711	10/25/2034.	1FM
126117 AR 1	CNA FINANCIAL CORP		07/18/2018.	ROBERT W. BAIRD & CO. INCORPORATED		1,062,310	1,000,000	1,012,700	1,005,237	0	(733)	0	(733)	0	1,004,504	0	57,806	57,806	53,507	08/15/2021.	2FE
19687T AC 0	COLT_17-1		09/01/2018.	SCHEDULED REDEMPTION		123,608	123,608	123,607	123,607	0	2	0	2	0	123,608	0	0	0	2,742	05/03/2047.	1FE
19687V AA 9	COLT_18-2		09/01/2018.	Various		895,287	895,287	895,276	0	0	12	0	12	0	895,287	0	0	0	10,347	07/03/2048.	1FE
12625K AD 7	COMM_13-CR8		09/01/2018.	SCHEDULED REDEMPTION		65,487	65,487	66,087	65,833	0	(345)	0	(345)	0	65,487	0	0	0	2,237	06/01/2046.	1FM
20451P KN 5	COMPASS BANK		07/18/2018.	MARKET AXESS TRADING PLATFORM		4,126,677	4,150,000	4,140,372	4,146,490	0	1,094	0	1,094	0	4,147,584	0	(20,907)	(20,907)	92,251	09/29/2019.	2FE
20453K AB 1	COMPASS BANK		09/24/2018.	BARCLAYS CAPITAL INC.		2,887,170	3,000,000	2,995,410	2,995,845	0	645	0	645	0	2,996,490	0	(109,320)	(109,320)	63,969	06/29/2022.	2FE
212015 AL 5	CONTINENTAL RESOURCES INC.		09/13/2018.	JP MORGAN SECURITIES LLC		7,878,612	7,739,000	7,850,044	0	0	(11,053)	0	(11,053)	0	7,838,991	0	39,621	39,621	321,169	04/15/2023.	2FE
21685W DD 6	COOPERATIEVE RABOBANK UA	D	09/24/2018.	NATWEST MARKETS SECURITIES INC.		503,925	500,000	493,345	496,474	0	591	0	591	0	497,065	0	6,860	6,860	21,958	02/08/2022.	1FE
12636A AB 0	CPS_16-C		09/15/2018.	SCHEDULED REDEMPTION		242,321	242,321	242,297	242,313	0	8	0	8	0	242,321	0	0	0	4,507	09/15/2020.	1FE
13056W AF 2	CRART_14-1		07/15/2018.	SCHEDULED REDEMPTION		500,000	500,000	490,295	497,636	0	2,364	0	2,364	0	500,000	0	0	0	9,917	12/15/2020.	1FE
13056U AE 9	CRART_15-1		07/17/2018.	BNP PARIBAS SECURITIES CORP		2,385,750	2,400,000	2,399,450	2,399,791	0	87	0	87	0	2,399,878	0	(14,128)	(14,128)	35,809	02/16/2021.	1FE
225401 AB 4	CREDIT SUISSE GROUP AG	D	09/24/2018.	CREDIT SUISSE SECURITIES (USA) LLC		2,841,130	2,900,000	2,901,469	2,901,203	0	(208)	0	(208)	0	2,900,995	0	(59,865)	(59,865)	125,815	01/09/2023.	2FE
228701 AF 5	CROWNROCK LP / CROWNROCK FINANCE I		08/31/2018.	BANC OF AMERICA SECURITIES LLC		126,425	130,000	130,000	130,000	0	0	0	0	0	130,000	0	(3,575)	(3,575)	6,581	10/15/2025.	4FE
126659 AA 9	CVS PASSTHROUGH TRUST - ABS		09/10/2018.	SCHEDULED REDEMPTION		43,235	43,235	57,971	54,890	0	(11,655)	0	(11,655)	0	43,235	0	0	0	2,604	07/10/2031.	2FE
12665U AA 2	CVS PASSTHROUGH TRUST - ABS		09/10/2018.	SCHEDULED REDEMPTION		56,048	56,048	56,136	13,651	0	0	0	0	0	56,048	0	0	0	1,572	01/10/2036.	2FE
126670 EK 0	CWL_05-12		09/25/2018.	SCHEDULED REDEMPTION		95,787	95,787	88,603	92,116	0	3,671	0	3,671	0	95,787	0	0	0	1,618	02/25/2036.	1FM
126673 R2 0	CWL_05-4		09/25/2018.	SCHEDULED REDEMPTION		211,256	211,256	209,210	209,691	0	1,566	0	1,566	0	211,256	0	0	0	4,120	10/25/2035.	1FM
152314 NB 2	CXHE_05-B		09/25/2018.	SCHEDULED REDEMPTION		162,836	162,836	150,369	156,747	0	6,089	0	6,089	0	162,836	0	0	0	2,933	03/25/2035.	1FM
23283P AK 0	CYRUSONE LP / CYRUSONE FINANCE COR		09/24/2018.	Various		529,835	527,000	537,115	0	0	(646)	0	(646)	0	536,469	0	(6,634)	(6,634)	27,329	03/15/2027.	3FE
233851 BE 3	DAIMLER FINANCE NORTH AMERICA LLC		07/18/2018.	SG AMERICAS, LLC		167,504	170,000	169,922	169,952	0	8	0	8	0	169,960	0	(2,456)	(2,456)	4,209	03/10/2021.	1FE
233851 BV 5	DAIMLER FINANCE NORTH AMERICA LLC		07/18/2018.	MUFG SECURITIES AMERICAS INC		600,606	610,000	607,038	608,404	0	362	0	362	0	608,766	0	(8,160)	(8,160)	10,046	05/18/2020.	1FE
23918K AQ 1	DAVITA HEALTHCARE PARTNERS INC.		09/19/2018.	JEFFERIES & CO. INC.		223,819	230,000	223,100	0	0	137	0	137	0	223,237	0	582	582	2,161	07/15/2024.	4FE
23311V AD 9	DCP MIDSTREAM OPERATING LP		07/17/2018.	BARCLAYS CAPITAL INC.		444,656	459,000	443,303	0	0	897	0	897	0	444,199	0	457	457	6,126	03/15/2023.	3FE
25272K AW 3	DIAMOND 1 FINANCE CORPORATION/DIAM		09/24/2018.	Various		431,307	403,000	424,799	421,657	0	(3,258)	0	(3,258)	0	418,399	0	12,908	12,908	21,607	06/15/2024.	3FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25278X AE 9	DIAMONDBACK ENERGY INC.		08/30/2018.	GOLDMAN SACHS & CO LLC.		60,375	60,000	60,142	60,132	0	(17)	0	(17)	0	60,115	0	260	260	2,399	11/01/2024.	3FE
25470X AW 5	DISH DBS CORP.		08/08/2018.	BARCLAYS CAPITAL INC.		99,680	112,000	112,944	112,923	0	(69)	0	(69)	0	112,854	0	(13,174)	(13,174)	4,844	11/15/2024.	4FE
25470X AY 1	DISH DBS CORP.		09/27/2018.	BARCLAYS CAPITAL INC.		154,275	165,000	171,088	170,529	0	(366)	0	(366)	0	170,163	0	(15,888)	(15,888)	9,629	07/01/2026.	4FE
24380T AA 4	DRMT_17-1A.		07/18/2018.	Various.		1,682,005	1,690,637	1,690,634	1,690,634	0	0	0	0	0	1,690,634	0	(8,630)	(8,630)	27,453	12/02/2046.	1FE
24380T AB 2	DRMT_17-1A.		07/18/2018.	Various.		528,074	531,407	531,407	531,407	0	0	0	0	0	531,407	0	(3,333)	(3,333)	9,272	12/02/2046.	1FE
24380T AC 0	DRMT_17-1A.		09/01/2018.	SCHEDULED REDEMPTION.		54,774	54,774	54,773	54,773	0	1	0	1	0	54,774	0	0	0	1,370	12/02/2046.	1FE
24381C AB 8	DRMT_17-2A.		09/01/2018.	SCHEDULED REDEMPTION.		108,982	108,982	108,981	105,766	0	1,177	0	1,177	0	108,982	0	0	0	2,012	06/01/2047.	1FE
24381C AC 6	DRMT_17-2A.		09/01/2018.	SCHEDULED REDEMPTION.		152,282	152,282	152,279	148,245	0	911	0	911	0	152,282	0	0	0	2,921	06/01/2047.	1FE
24381H AA 9	DRMT_18-2A.		09/01/2018.	SCHEDULED REDEMPTION.		485,814	485,814	485,808	0	0	6	0	6	0	485,814	0	0	0	5,136	04/01/2058.	1FE
26817R AB 4	DYNEGY INC.		09/21/2018.	CITIGROUP GLOBAL MARKETS, INC		269,860	262,000	268,988	0	0	(1,107)	0	(1,107)	0	267,880	0	1,980	1,980	12,571	06/01/2023.	3FE
31572X AA 8	EFMT_17-1.		09/01/2018.	SCHEDULED REDEMPTION.		749,867	749,867	749,854	749,854	0	14	0	14	0	749,867	0	0	0	16,059	10/01/2047.	1FE
28932M AA 3	ELM ROAD GENERATING STA SUPER LLC		08/11/2018.	SCHEDULED REDEMPTION.		112,745	112,745	112,745	112,745	0	0	0	0	0	112,745	0	0	0	5,873	02/11/2030.	1FE
29265N AS 7	ENERGEN CORP.		07/18/2018.	JP MORGAN SECURITIES LLC.		196,490	196,000	194,685	58,134	0	122	0	122	0	194,796	0	1,694	1,694	4,841	09/01/2021.	3FE
29273V AD 2	ENERGY TRANSFER EQUITY LP.		09/24/2018.	Various.		385,022	370,000	380,940	16,223	0	(571)	0	(571)	0	380,273	0	4,749	4,749	13,056	01/15/2024.	3FE
29441W AB 1	EQUATE PETROCHEMICAL BV.	D	09/26/2018.	CAMBRIDGE INTERNATIONAL SECURITIES		5,005,000	5,200,000	5,114,928	5,132,195	0	11,375	0	11,375	0	5,143,570	0	(138,570)	(138,570)	166,833	03/03/2022.	2FE
26907Y AA 2	ESH HOSPITALITY INC.		07/17/2018.	MORGAN STANLEY & CO. LLC.		171,248	177,000	182,753	182,578	0	(515)	0	(515)	0	182,062	0	(10,815)	(10,815)	6,660	05/01/2025.	4FE
30219G AE 8	EXPRESS SCRIPTS HOLDING CO.		07/18/2018.	RBC CAPITAL MARKETS, LLC.		9,288,810	9,000,000	8,930,306	8,965,806	0	4,505	0	4,505	0	8,970,311	0	318,499	318,499	290,938	11/15/2021.	2FE
33843M AA 1	FCAT_16-1.		09/15/2018.	SCHEDULED REDEMPTION.		30,794	30,794	30,993	30,882	0	(87)	0	(87)	0	30,794	0	0	0	616	12/15/2020.	1FE
33843P AG 1	FCAT_16-3.		07/17/2018.	BNP PARIBAS SECURITIES CORP		6,372,661	6,435,000	6,434,687	6,434,809	0	45	0	45	0	6,434,855	0	(62,194)	(62,194)	104,047	07/15/2022.	1FE
32027N LA 7	FFML_04-FF7.		09/25/2018.	SCHEDULED REDEMPTION.		57,984	57,984	53,396	54,551	0	3,433	0	3,433	0	57,984	0	0	0	1,150	09/25/2034.	1FM
32027N TA 9	FFML_05-FFH1.		09/25/2018.	SCHEDULED REDEMPTION.		107,850	107,850	102,458	103,767	0	4,084	0	4,084	0	107,850	0	0	0	1,993	06/25/2036.	1FM
32027N XD 8	FFML_05-FFH4.		09/25/2018.	SCHEDULED REDEMPTION.		3,732	3,732	3,522	3,602	0	130	0	130	0	3,732	0	0	0	68	12/25/2035.	1FM
320276 AB 4	FFML_06-FF9.		09/25/2018.	SCHEDULED REDEMPTION.		38,364	38,364	35,642	35,844	0	2,519	0	2,519	0	38,364	0	0	0	550	06/25/2036.	1FM
319963 BN 3	FIRST DATA CORP.		09/25/2018.	BANC OF AMERICA SECURITIES LLC		198,023	195,000	201,185	199,141	0	(1,119)	0	(1,119)	0	198,022	0	0	0	11,704	08/15/2023.	3FE
BHM1QZ 06 7	FIRST DATA CORPORATION.		09/06/2018.	SINKING FUND TRANSACTION.		25,985	25,985	25,952	25,955	0	4	0	4	0	25,959	0	26	26	681	07/10/2022.	3FE
345370 CA 6	FORD MOTOR COMPANY.		07/26/2018.	BARCLAYS CAPITAL INC.		798,861	685,000	865,497	836,246	0	(4,682)	0	(4,682)	0	831,564	0	(32,703)	(32,703)	53,017	07/16/2031.	2FE
345397 WF 6	FORD MOTOR CREDIT CO LLC.		07/26/2018.	HSBC SECURITIES (USA) INC.		498,529	495,000	490,595	492,682	0	260	0	260	0	492,942	0	5,587	5,587	18,116	09/20/2022.	2FE
345397 XN 8	FORD MOTOR CREDIT COMPANY LLC.		07/26/2018.	BMO CAPITAL MARKETS CORP.		2,899,739	2,900,000	2,923,519	2,915,324	0	(11,677)	0	(11,677)	0	2,903,647	0	(3,908)	(3,908)	60,622	10/05/2018.	2FE
35671D AZ 8	FREEPORT-MCMORAN INC.		09/27/2018.	Various.		2,258,150	2,350,000	2,188,846	1,338,124	0	16,655	0	16,655	0	2,217,172	0	40,978	40,978	85,464	03/15/2023.	3FE
30280@ AA 4	FR-ENCLAVE LLC - ABS.		07/07/2018.	SCHEDULED REDEMPTION.		30,390	30,390	30,390	30,390	0	0	0	0	0	30,390	0	0	0	1,183	09/30/2033.	2
369604 BH 5	GENERAL ELECTRIC CO.		07/27/2018.	BARCLAYS CAPITAL INC.		274,767	280,000	277,449	277,616	0	28	0	28	0	277,644	0	(2,877)	(2,877)	11,200	03/11/2044.	1FE
373334 JP 7	GEORGIA POWER COMPANY.		08/29/2018.	OUTSIDE MANAGED ACCT.		4,467,144	4,400,000	4,388,736	4,397,449	0	865	0	865	0	4,398,314	0	68,830	68,830	140,250	12/01/2019.	1FE
375558 AU 7	GILEAD SCIENCES INC.		07/18/2018.	KEYBANC CAPITAL MARKETS, INC.		1,146,719	1,111,000	1,108,445	1,109,861	0	149	0	149	0	1,110,011	0	36,708	36,708	31,096	12/01/2021.	1FE
38082J AA 7	GLDN_16-2A - ABS.		09/20/2018.	SCHEDULED REDEMPTION.		37,744	37,744	37,744	37,744	0	0	0	0	0	37,744	0	0	0	1,193	09/20/2047.	1FE
380797 AA 8	GLDN_16-R - ABS.		09/20/2018.	SCHEDULED REDEMPTION.		401,096	401,096	401,096	401,096	0	0	0	0	0	401,096	0	0	0	22,851	09/20/2047.	2AM
361841 AH 2	GLP CAPITAL LP / GLP FINANCING II.		09/25/2018.	Various.		422,196	414,000	422,748	0	0	(416)	0	(416)	0	422,332	0	(136)	(136)	17,755	04/15/2026.	2FE
36254M AC 2	GMCAR_17-3A.		09/17/2018.	SCHEDULED REDEMPTION.		595,945	595,945	595,852	0	0	93	0	93	0	595,945	0	0	0	2,271	09/16/2020.	1FE
38141G RD 8	GOLDMAN SACHS GROUP INC.		09/24/2018.	BNP PARIBAS SECURITIES CORP		5,460,895	5,500,000	5,282,530	5,369,346	0	17,385	0	17,385	0	5,386,731	0	74,164	74,164	234,819	01/22/2023.	1FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38218G AA 0	GOODG_18-1 - ABS	D	09/15/2018.	SCHEDULED REDEMPTION		561,694	561,694	561,636	0	0	58	0	58	0	561,694	0	0	0	0	10/15/2053.	1FE
362334 EC 4	GSAMP_06-NC1		09/25/2018.	SCHEDULED REDEMPTION		17,599	17,599	15,289	16,224	0	1,375	0	1,375	0	17,599	0	0	0	278	02/25/2036.	1FM
36250H AS 2	GSMS_14-GC26		08/31/2018.	Various		0	0	0	889,222	0	7,688	0	7,688	0	0	0	0	0	23,926	11/01/2047.	1FM
402635 AE 6	GULFPORT ENERGY CORPORATION		07/18/2018.	UBS SECURITIES LLC		313,005	308,000	322,960	217,336	0	(1,895)	0	(1,895)	0	318,442	0	(5,437)	(5,437)	14,680	05/01/2023.	4FE
404121 AF 2	HCA INC		09/25/2018.	JEFFERIES & CO. INC		202,500	200,000	203,660	202,695	0	(337)	0	(337)	0	202,359	0	141	141	8,603	05/01/2023.	3FE
437084 ND 4	HEAT_05-6		09/25/2018.	SCHEDULED REDEMPTION		12,109	12,109	11,553	11,843	0	266	0	266	0	12,109	0	0	0	209	12/25/2035.	1FM
423012 B@ 1	HEINEKEN N.V	D	08/15/2018.	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	184,000	08/15/2018.	2
42770R AA 8	HERO_14-1A - ABS		09/20/2018.	SCHEDULED REDEMPTION		150,510	150,510	156,907	156,975	0	(6,465)	0	(6,465)	0	150,510	0	0	0	7,149	09/20/2038.	1FE
42770U AA 1	HERO_15-2A - ABS		09/20/2018.	SCHEDULED REDEMPTION		127,882	127,882	130,600	131,813	0	(3,930)	0	(3,930)	0	127,882	0	0	0	3,593	09/20/2040.	1FE
42770X AC 1	HERO_16-3A - ABS		07/11/2018.	ROBERT W. BAIRD & CO. INCORPORATED		4,971,349	4,933,576	5,056,825	5,062,207	0	(1,695)	0	(1,695)	0	5,060,512	0	(89,163)	(89,163)	161,254	09/20/2042.	1FE
BHM1UV 13 7	HILTON WORLDWIDE HOLDINGS INC		09/29/2018.	CITIGROUP GLOBAL MARKETS, INC		123,819	123,203	123,203	0	0	0	0	0	0	123,203	0	616	616	1,972	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		07/17/2018.	TD SECURITIES (USA) LLC		226,624	223,000	228,590	35,551	0	(534)	0	(534)	0	227,995	0	(1,371)	(1,371)	9,184	08/01/2024.	4FE
436440 AK 7	HOLOGIC INC		07/18/2018.	Various		231,512	239,000	240,620	163,564	0	(166)	0	(166)	0	240,398	0	(8,886)	(8,886)	8,133	10/15/2025.	3FE
443628 AF 9	HUDBAY MINERALS INC	A	07/26/2018.	MARKET AXESS TRADING PLATFORM		139,065	135,000	143,190	75,445	0	(740)	0	(740)	0	142,116	0	(3,051)	(3,051)	7,912	01/15/2023.	4FE
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC		08/31/2018.	SCHEDULED REDEMPTION		23,756	23,756	23,429	0	0	326	0	326	0	23,756	0	0	0	263	05/31/2033.	2FE
446438 RR 6	HUNTINGTON NATIONAL BANK (THE)		07/18/2018.	MARKET AXESS TRADING PLATFORM		834,257	835,000	835,443	835,129	0	(84)	0	(84)	0	835,045	0	(788)	(788)	12,961	11/06/2018.	1FE
45688C AA 5	INGEVITY CORP		09/27/2018.	BANC OF AMERICA SECURITIES LLC		179,673	189,000	187,005	0	0	124	0	124	0	187,129	0	(7,457)	(7,457)	5,769	02/01/2026.	3FE
458140 AS 9	INTEL CORPORATION		07/20/2018.	RBC CAPITAL MARKETS, LLC		2,535,225	2,500,000	2,496,275	2,497,056	0	192	0	192	0	2,497,248	0	37,977	37,977	91,215	07/29/2025.	1FE
460599 AC 7	INTERNATIONAL GAME TECHNOLOGY	D	09/05/2018.	GOLDMAN SACHS & CO LLC		616,765	586,000	622,625	619,496	0	(2,929)	0	(2,929)	0	616,568	0	197	197	40,418	02/15/2025.	3FE
46113V AD 0	INTERVAL ACQUISITION CORP		09/04/2018.	EXCHANGE		330,036	324,000	330,885	0	0	(849)	0	(849)	0	330,036	0	0	0	19,389	04/15/2023.	3FE
449934 AD 0	IQVIA INC		08/07/2018.	BANC OF AMERICA SECURITIES LLC		399,000	400,000	402,500	402,259	0	(173)	0	(173)	0	402,086	0	(3,086)	(3,086)	16,333	10/15/2026.	3FE
46849L SH 5	JACKSON NATIONAL LIFE GLOBAL FUNDI - ABS		07/18/2018.	MARKET AXESS TRADING PLATFORM		1,994,680	2,000,000	1,994,180	1,998,431	0	666	0	666	0	1,999,097	0	(4,417)	(4,417)	35,011	04/16/2019.	1FE
47032F AA 7	JAMES HARDIE INTERNATIONAL FINANCE	D	07/18/2018.	BARCLAYS CAPITAL INC		391,500	400,000	405,500	0	0	(526)	0	(526)	0	404,974	0	(13,474)	(13,474)	11,453	01/15/2025.	3FE
47788E AA 6	JDOT_18-B - ABS		09/17/2018.	SCHEDULED REDEMPTION		792,260	792,260	792,260	0	0	0	0	0	0	792,260	0	0	0	3,013	08/15/2019.	1FE
46625M AN 9	JPMCC_01-CIBC		09/01/2018.	SCHEDULED REDEMPTION		26,539	26,539	17,106	12,779	0	13,760	0	13,760	0	26,539	0	0	0	1,110	03/01/2033.	1FM
46625Y UM 3	JPMCC_05-LDP4 IS		09/01/2018.	SCHEDULED REDEMPTION		0	0	7,526	453	4,040	(4,492)	0	(453)	0	0	0	0	0	2,646	10/01/2042.	6FE
46639Y AP 2	JPMCC_13-LC11		08/01/2018.	SCHEDULED REDEMPTION		68,961	68,961	68,292	68,629	0	332	0	332	0	68,961	0	0	0	1,284	04/01/2046.	1FM
46639G AF 3	JPMMT_13-1		09/01/2018.	SCHEDULED REDEMPTION		82,687	82,687	85,168	85,051	0	(2,363)	0	(2,363)	0	82,687	0	0	0	2,093	03/01/2043.	1FM
46639G AG 1	JPMMT_13-1		09/01/2018.	SCHEDULED REDEMPTION		47,193	47,193	48,381	48,325	0	(1,131)	0	(1,131)	0	47,193	0	0	0	1,195	03/01/2043.	1FM
46639G AH 9	JPMMT_13-1		09/01/2018.	SCHEDULED REDEMPTION		41,267	41,267	41,867	41,851	0	(584)	0	(584)	0	41,267	0	0	0	1,045	03/01/2043.	1FM
46643D BF 3	JPMMT_14-OAK4		09/01/2018.	SCHEDULED REDEMPTION		11,366	11,366	11,749	11,745	0	(379)	0	(379)	0	11,366	0	0	0	325	09/01/2044.	1FM

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										11	12	13	14	15							
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46625H JH 4	JPMORGAN CHASE & CO.		09/24/2018.	BNP PARIBAS SECURITIES CORP		1,474,380	1,500,000	1,410,060	1,446,095	0	7,184	0	7,184	0	1,453,279	0	21,101	21,101	56,133	01/25/2023.	1FE
49326E ED 1	KEYCORP		07/18/2018.	BB&T SECURITIES, LLC		3,653,895	3,500,000	3,721,830	3,588,130	0	(14,246)	0	(14,246)	0	3,573,884	0	80,011	80,011	146,767	03/24/2021.	2FE
49456B AJ 0	KINDER MORGAN INC/DELAWARE		07/18/2018.	RBC CAPITAL MARKETS, LLC		9,636,600	10,000,000	10,177,740	0	0	(1,456)	0	(1,456)	0	10,176,283	0	(539,683)	(539,683)	469,931	02/15/2046.	2FE
496902 AP 2	KINROSS GOLD CORP	A	07/16/2018.	EXCHANGE		447,318	448,000	447,259	447,285	0	33	0	33	0	447,318	0	0	0	20,720	07/15/2027.	2FE
482480 AE 0	KLA-TENCOR CORPORATION		09/24/2018.	ROBERT W. BAIRD & CO. INCORPORATED		6,420,600	6,264,000	6,494,516	3,313,435	0	(18,569)	0	(18,569)	0	6,437,327	0	(16,727)	(16,727)	262,958	11/01/2024.	2FE
513272 AB 0	LAMB WESTON HOLDINGS INC		07/20/2018.	BANC OF AMERICA SECURITIES LLC		227,125	230,000	231,250	231,123	0	(80)	0	(80)	0	231,044	0	(3,919)	(3,919)	8,191	11/01/2026.	3FE
526057 BZ 6	LENNAR CORPORATION		09/21/2018.	Various		424,513	430,000	434,567	434,212	0	(425)	0	(425)	0	433,787	0	(9,274)	(9,274)	17,259	04/30/2024.	3FE
526057 CR 3	LENNAR CORPORATION		07/18/2018.	TD SECURITIES (USA) LLC		184,230	178,000	191,213	0	0	(202)	0	(202)	0	191,011	0	(6,781)	(6,781)	1,888	11/15/2024.	3FE
530715 AJ 0	LIBERTY INTERACTIVE LLC		07/18/2018.	Various		279,189	262,000	268,628	268,110	0	(171)	0	(171)	0	267,939	0	11,250	11,250	20,923	02/01/2030.	3FE
50212Y AB 0	LPL HOLDINGS INC		09/21/2018.	MORGAN STANLEY & CO. LLC		97,500	100,000	103,000	102,867	0	(359)	0	(359)	0	102,507	0	(5,007)	(5,007)	5,910	09/15/2025.	4FE
532621 AQ 2	LROCK_14-2A - ABS	C	07/18/2018.	SCHEDULED REDEMPTION		5,140,000	5,140,000	5,140,000	5,140,000	0	0	0	0	0	5,140,000	0	0	0	138,878	04/18/2026.	1FE
532621 AU 3	LROCK_14-2A - ABS	C	07/18/2018.	SCHEDULED REDEMPTION		10,860,000	10,860,000	10,860,000	10,860,000	0	0	0	0	0	10,860,000	0	0	0	359,312	04/18/2026.	1FE
525221 EM 5	LXS_05-7N		09/25/2018.	SCHEDULED REDEMPTION		24,462	24,462	23,126	23,139	0	1,323	0	1,323	0	24,462	0	0	0	397	12/25/2035.	1FM
552081 AM 3	LYONDELLBASELL INDUSTRIES NV		08/14/2018.	Various		6,729,736	7,165,000	7,051,443	0	0	600	0	600	0	7,052,043	0	(322,307)	(322,307)	321,660	02/26/2055.	2FE
55608X AA 5	MACQUARIE BANK LTD	D	07/18/2018.	MIZUHO SECURITIES USA INC		10,677,300	10,000,000	9,980,500	9,992,190	0	1,208	0	1,208	0	9,993,397	0	683,903	683,903	520,799	04/07/2021.	2FE
58772R AA 2	MBART_18-1		09/17/2018.	SCHEDULED REDEMPTION		1,569,905	1,569,905	1,569,905	0	0	0	0	0	0	1,569,905	0	0	0	5,534	08/15/2019.	1FE
BHM1UQ AZ 7	MCDERMOTT TECHNOLOGY AMERICAS INC		09/28/2018.	Various		219,205	217,849	213,492	0	0	111	0	111	0	213,602	0	5,603	5,603	3,167	03/27/2025.	3FE
59980M AC 5	MCMLT_18-2		09/01/2018.	SCHEDULED REDEMPTION		319,970	319,970	318,617	0	0	1,353	0	1,353	0	319,970	0	0	0	2,417	05/01/2058.	1FE
552676 AQ 1	MDC HOLDINGS INC		09/14/2018.	LOOP CAPITAL MARKETS LLC		293,260	341,000	268,033	269,727	0	676	0	676	0	270,403	0	22,857	22,857	24,041	01/15/2043.	3FE
588056 AV 3	MERCER INTERNATIONAL INC	C	09/11/2018.	CONVERSION		74,182	73,000	74,340	12,000	0	(158)	0	(158)	0	74,182	0	0	0	2,911	01/15/2026.	4FE
588056 AU 5	MERCER INTERNATIONAL INC	C	07/12/2018.	WELLS FARGO ADVISORS, LLC		204,000	200,000	201,913	201,806	0	(214)	0	(214)	0	201,592	0	2,408	2,408	12,458	02/01/2024.	4FE
59010Q AB 2	MERLIN ENTERTAINMENTS PLC	D	09/27/2018.	BARCLAYS CAPITAL INC		202,000	200,000	202,500	0	0	(89)	0	(89)	0	202,411	0	(411)	(411)	4,536	06/15/2026.	3FE
BHM1UM GD 9	MGM GROWTH PROPERTIES OPERATING PA		09/28/2018.	SINKING FUND TRANSACTION		928	928	932	0	0	(4)	0	(4)	0	928	0	(0)	(0)	18	03/16/2025.	3FE
552953 BX 8	MGM RESORTS INTERNATIONAL		09/24/2018.	MARKET AXESS TRADING PLATFORM		506,962	463,000	514,060	495,700	0	(5,161)	0	(5,161)	0	490,538	0	16,423	16,423	36,979	03/15/2022.	3FE
552953 CC 3	MGM RESORTS INTERNATIONAL		09/24/2018.	SUNTRUST ROBINSON HUMPHREY, INC.		522,261	507,000	542,583	85,546	0	(4,065)	0	(4,065)	0	537,664	0	(15,403)	(15,403)	31,349	03/15/2023.	3FE
552953 CE 9	MGM RESORTS INTERNATIONAL		09/05/2018.	DEUTSCHE BANK SECURITIES INC		150,938	150,000	150,000	0	0	0	0	0	0	150,000	0	938	938	1,893	06/15/2025.	3FE
61913P AS 1	MHL_05-1		09/25/2018.	SCHEDULED REDEMPTION		14,701	14,701	13,691	13,771	0	930	0	930	0	14,701	0	0	0	266	02/25/2035.	1FM
59020U G9 0	MLMI_05-AR1		09/25/2018.	SCHEDULED REDEMPTION		18,046	18,046	17,008	17,160	0	886	0	886	0	18,046	0	0	0	338	06/25/2036.	1FM
553498 A@ 5	MSA SAFETY INCORPORATED		08/24/2018.	CALL TRANSACTION		12,486,042	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	926,055	12/20/2021.	2
617451 DR 7	MSAC_06-HE1		09/25/2018.	SCHEDULED REDEMPTION		14,888	14,888	13,920	13,987	0	901	0	901	0	14,888	0	0	0	232	01/25/2036.	1FM
P7077@ AH 7	NASSAU AIRPORT DEVELOPMENT CO.	D	09/30/2018.	SCHEDULED REDEMPTION		90,000	90,000	90,000	0	0	0	0	0	0	90,000	0	0	0	2,853	03/31/2035.	2FE
BHM1SP 19 0	NAVISTAR INTERNATIONAL CORPORATION		09/25/2018.	Various		252,585	251,335	250,078	250,098	0	110	0	110	0	250,208	0	2,377	2,377	10,305	11/02/2024.	3FE
64110L AQ 9	NETFLIX INC		09/28/2018.	Various		304,881	303,000	303,000	0	0	0	0	0	0	303,000	0	1,881	1,881	5,329	11/15/2028.	4FE
013104 AC 8	NEW ALBERTSONS INC		09/28/2018.	HILLTOP SECURITIES		87,250	100,000	100,250	100,234	0	(15)	0	(15)	0	100,219	0	(12,969)	(12,969)	2,303	06/15/2026.	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 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		91,025	110,000	107,800	107,901	0	88	0	88	0	107,988	0	(16,963)	(16,963)	1,366	08/01/2029	4FE
651290 AQ 1	NEWFIELD EXPLORATION CO		09/26/2018	BNP PARIBAS SECURITIES CORP		197,870	188,000	198,331	197,643	0	(961)	0	(961)	0	196,682	0	1,188	1,188	13,131	07/01/2024	3FE
670001 AA 4	NOVELIS CORP		09/24/2018	Various		248,760	246,000	256,140	166,334	0	(1,072)	0	(1,072)	0	254,512	0	(5,752)	(5,752)	14,951	08/15/2024	4FE
629377 BY 7	NRG ENERGY INC		07/16/2018	CANACCORD GENUITY, INC		90,640	88,000	92,265	92,027	0	(542)	0	(542)	0	91,485	0	(845)	(845)	3,926	05/01/2024	4FE
BHM1UM HU 0	NRG ENERGY INC		09/29/2018	Various		160,695	160,495	161,097	0	0	(602)	0	(602)	0	160,495	0	199	199	1,192	06/30/2023	3FE
64829J AA 1	NRZT_17-1A		09/01/2018	SCHEDULED REDEMPTION		180,700	180,700	183,234	0	0	(2,534)	0	(2,534)	0	180,700	0	0	0	2,794	02/01/2057	1FE
64828C AY 5	NRZT_18-2		09/01/2018	SCHEDULED REDEMPTION		40,216	40,216	40,580	0	0	(364)	0	(364)	0	40,216	0	0	0	380	02/01/2058	1FE
64032L AD 3	NSLT_08-3		08/27/2018	SCHEDULED REDEMPTION		32,598	32,598	33,642	33,255	0	(657)	0	(657)	0	32,598	0	0	0	882	11/25/2024	3AM
67059T AC 9	NUSTAR LOGISTICS LP		09/24/2018	JP MORGAN SECURITIES LLC		96,030	97,000	97,895	97,816	0	(137)	0	(137)	0	97,679	0	(1,649)	(1,649)	5,311	02/01/2022	3FE
62947Q AT 5	NXP BV/NXP FUNDING LLC	D	09/25/2018	MORGAN STANLEY & CO. LLC		442,293	439,000	442,841	0	0	(334)	0	(334)	0	442,508	0	(215)	(215)	15,905	06/15/2022	3FE
68233J AD 6	ONCOR ELECTRIC DELIVERY CO LLC		09/01/2018	MATURED		1,000,000	1,000,000	1,054,430	1,033,769	0	(33,769)	0	(33,769)	0	1,000,000	0	0	0	68,000	09/01/2018	1FE
688239 AE 2	OSHKOSH CORP		09/24/2018	SUMRIDGE PARTNERS, LLC		275,678	267,000	279,430	278,214	0	(1,460)	0	(1,460)	0	276,754	0	(1,077)	(1,077)	15,348	03/01/2025	2FE
70014L AA 8	PARK AEROSPACE HOLDINGS LTD	D	09/25/2018	UBS SECURITIES LLC		176,750	175,000	175,000	175,000	0	0	0	0	0	175,000	0	1,750	1,750	10,259	08/15/2022	3FE
69327R AG 6	PDC ENERGY INC		07/19/2018	BMO CAPITAL MARKETS CORP		194,930	193,000	202,409	0	0	(941)	0	(941)	0	201,468	0	(6,538)	(6,538)	10,114	09/15/2024	4FE
724060 AA 6	PIPELINE FUNDING COMPANY LLC - ABS		07/15/2018	SCHEDULED REDEMPTION		18,992	18,992	22,276	0	0	(3,284)	0	(3,284)	0	18,992	0	0	0	0	01/15/2030	5AM
737446 AK 0	POST HOLDINGS INC		07/17/2018	HSBC SECURITIES (USA) INC		192,610	206,000	204,455	0	0	78	0	78	0	204,533	0	(11,923)	(11,923)	9,556	08/15/2026	4FE
BHM1UC 94 9	POST HOLDINGS INC		09/24/2018	SINKING FUND TRANSACTION		580	580	580	0	0	(0)	0	(0)	0	580	0	0	0	13	05/24/2024	3FE
70069F CW 5	PPSI_04-MHQ1		09/25/2018	SCHEDULED REDEMPTION		154,933	154,933	142,475	152,918	0	2,015	0	2,015	0	154,933	0	0	0	3,377	12/25/2034	1FM
740212 AE 5	PRECISION DRILLING CORP	A	09/04/2018	RBC CAPITAL MARKETS, LLC		546,252	536,857	545,842	284,499	0	(2,235)	0	(2,235)	0	541,876	0	4,376	4,376	27,639	12/15/2021	3FE
745867 AP 6	PULTE HOMES INC		09/28/2018	SUMRIDGE PARTNERS, LLC		144,105	150,000	153,809	153,520	0	(107)	0	(107)	0	153,413	0	(9,308)	(9,308)	6,795	05/15/2033	3FE
750236 AU 5	RADIAN GROUP INC		07/19/2018	JP MORGAN SECURITIES LLC		245,119	255,000	259,386	259,288	0	(313)	0	(313)	0	258,975	0	(13,856)	(13,856)	9,467	10/01/2024	3FE
76112B VS 6	RAMP_05-EFC2		09/25/2018	SCHEDULED REDEMPTION		650,228	650,228	613,653	632,426	0	17,802	0	17,802	0	650,228	0	0	0	13,390	07/25/2035	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
75406W AD 3	RASC_06-KS6		09/25/2018	SCHEDULED REDEMPTION		77,750	77,750	68,858	72,008	0	5,742	0	5,742	0	77,750	0	0	0	1,220	08/25/2036	1FM
754730 AF 6	RAYMOND JAMES FINANCIAL INC		07/30/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,250,568	1,225,000	1,270,424	1,269,957	0	(447)	0	(447)	0	1,269,510	0	(18,942)	(18,942)	63,333	07/15/2046	2FE
75625Q AC 3	RECKITT BENCKISER TREASURY SERVICE	D	09/04/2018	CITIGROUP GLOBAL MARKETS, INC		289,077	300,000	299,718	299,746	0	37	0	37	0	299,782	0	(10,705)	(10,705)	4,988	06/24/2022	1FE
75625Q AD 1	RECKITT BENCKISER TREASURY SERVICE	D	09/05/2018	CREDIT SUISSE SECURITIES (USA) LLC		222,834	234,000	233,747	233,764	0	23	0	23	0	233,787	0	(10,954)	(10,954)	4,487	06/26/2024	1FE
771196 BB 7	ROCHE HOLDINGS INC		07/18/2018	KEYBANC CAPITAL MARKETS, INC.		1,386,896	1,400,000	1,418,676	1,410,528	0	(1,490)	0	(1,490)	0	1,409,038	0	(22,142)	(22,142)	32,535	09/29/2021	1FE
77340R AD 9	ROCKIES EXPRESS PIPELINE LLC		07/17/2018	GOLDMAN SACHS & CO LLC		127,865	107,000	125,088	74,199	0	(241)	0	(241)	0	124,806	0	3,059	3,059	6,502	07/15/2038	3FE
77340R AM 9	ROCKIES EXPRESS PIPELINE LLC		07/30/2018	MARKET AXESS TRADING PLATFORM		104,643	90,000	97,200	97,109	0	(89)	0	(89)	0	97,020	0	7,623	7,623	4,916	04/15/2040	3FE
780097 BE 0	ROYAL BANK OF SCOTLAND GROUP PLC	D	08/09/2018	BARCLAYS CAPITAL INC		2,128,953	2,180,000	2,180,000	2,180,000	0	0	0	0	0	2,180,000	0	(51,047)	(51,047)	56,380	05/15/2023	2FE
81376E AC 9	SABR_06-NC2		09/25/2018	SCHEDULED REDEMPTION		25,742	25,742	24,330	24,430	0	1,312	0	1,312	0	25,742	0	0	0	378	03/25/2036	1FM
78573N AA 0	SABRE GLBL INC		09/21/2018	BARCLAYS CAPITAL INC		101,000	100,000	101,875	101,295	0	(271)	0	(271)	0	101,024	0	(24)	(24)	5,076	04/15/2023	3FE
80282K AE 6	SANTANDER HOLDINGS USA INC		09/26/2018	Various		3,038,571	3,065,000	3,078,625	1,786,256	0	(886)	0	(886)	0	3,074,964	0	(36,392)	(36,392)	132,264	07/17/2025	2FE
80282K AP 1	SANTANDER HOLDINGS USA INC		09/13/2018	CITIGROUP GLOBAL MARKETS, INC		1,444,410	1,500,000	1,497,385	0	0	121	0	121	0	1,497,506	0	(53,096)	(53,096)	44,733	07/13/2027	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)
805564 RM 5	SAST_05-1	..	09/25/2018.	SCHEDULED REDEMPTION		2,788	2,788	2,646	2,675	0	113	0	113	0	2,788	0	0	0	52	05/25/2035.	1FM
80556X AA 5	SAST_06-2	..	09/25/2018.	SCHEDULED REDEMPTION		128,652	128,652	121,697	122,895	0	5,757	0	5,757	0	128,652	0	0	0	1,807	09/25/2036.	1FM
L8038* AA 4	SBM BALEIA AZUL SARL	D	09/15/2018.	SCHEDULED REDEMPTION		174,960	174,960	174,118	174,120	0	840	0	840	0	174,960	0	0	0	7,217	09/15/2027.	3
80283N AG 4	SDART_14-1	..	07/15/2018.	SCHEDULED REDEMPTION		2,383,815	2,383,815	2,415,941	2,388,818	0	(5,003)	0	(5,003)	0	2,383,815	0	0	0	36,764	04/15/2020.	1FE
81211K AV 2	SEALED AIR CORPORATION	..	09/25/2018.	BARCLAYS CAPITAL INC		187,395	186,000	194,396	193,502	0	(1,038)	0	(1,038)	0	192,464	0	(5,069)	(5,069)	7,456	12/01/2022.	3FE
81745J AA 6	SEMT_13-11	..	09/01/2018.	SCHEDULED REDEMPTION		27,211	27,211	25,901	26,155	0	1,056	0	1,056	0	27,211	0	0	0	680	09/01/2043.	1FM
81746N CB 2	SEMT_16-3	..	09/01/2018.	SCHEDULED REDEMPTION		4,024	4,024	4,119	4,111	0	(87)	0	(87)	0	4,024	0	0	0	108	11/01/2046.	1FM
81746N CC 0	SEMT_16-3	..	09/01/2018.	SCHEDULED REDEMPTION		3,039	3,039	3,007	3,010	0	30	0	30	0	3,039	0	0	0	81	11/01/2046.	1FM
81727T AA 6	SENSATA TECHNOLOGIES UK FINANCING	D	09/24/2018.	BARCLAYS CAPITAL INC		526,875	500,000	505,875	503,721	0	(820)	0	(820)	0	502,901	0	23,974	23,974	36,484	02/15/2026.	3FE
78412F AP 9	SESI LLC	..	07/12/2018.	MUFG SECURITIES AMERICAS INC		335,380	328,000	335,812	0	0	(1,745)	0	(1,745)	0	334,067	0	1,313	1,313	13,697	12/15/2021.	4FE
83608N AU 5	SNDPT_14-1A - ABS	C	07/18/2018.	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	105,043	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# AG 9	SOUTHWEST POWER POOL INC	..	09/30/2018.	SCHEDULED REDEMPTION		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,828	09/30/2024.	1
845467 AH 2	SOUTHWESTERN ENERGY COMPANY	..	07/16/2018.	MARKET AXESS TRADING PLATFORM		671,629	700,000	663,461	0	0	3,711	0	3,711	0	667,172	0	4,457	4,457	17,555	03/15/2022.	3FE
845467 AM 1	SOUTHWESTERN ENERGY COMPANY	..	09/24/2018.	CREDIT SUISSE SECURITIES (USA) LLC		191,009	181,000	187,339	118,978	0	(592)	0	(592)	0	186,643	0	4,367	4,367	13,613	04/01/2026.	3FE
84860Y AA 6	SPMF_14-2A	..	09/01/2018.	SCHEDULED REDEMPTION		12,212	12,212	12,278	12,245	0	(32)	0	(32)	0	12,212	0	0	0	510	03/01/2041.	1FE
85172F AF 6	SPRINGLEAF FINANCE CORP	..	09/25/2018.	BANC OF AMERICA SECURITIES LLC		331,250	300,000	337,630	299,875	0	(2,732)	0	(2,732)	0	325,081	0	6,169	6,169	22,779	10/01/2023.	4FE
BHM1NU ER 0	SPRINT COMMUNICATIONS INC	..	09/15/2018.	Various		412,367	411,345	412,404	411,345	0	0	0	0	0	411,345	0	1,022	1,022	13,675	02/02/2024.	3FE
85207U AF 2	SPRINT CORP	..	08/20/2018.	WELLS FARGO ADVISORS, LLC		306,735	286,000	310,540	308,094	0	(2,114)	0	(2,114)	0	305,980	0	755	755	21,812	09/15/2023.	4FE
85207U AH 8	SPRINT CORP	..	09/27/2018.	MARKET AXESS TRADING PLATFORM		145,384	140,000	140,525	0	0	(41)	0	(41)	0	140,484	0	4,901	4,901	2,937	06/15/2024.	4FE
85208N AA 8	SPRINT SPECTRUM CO I/ II /III/ LLC	..	07/18/2018.	BARCLAYS CAPITAL INC		5,954,142	5,984,063	6,013,637	6,006,961	0	(3,238)	0	(3,238)	0	6,003,724	0	(49,582)	(49,582)	113,421	09/20/2021.	2FE
86024T AA 5	STEVENS HOLDING COMPANY INC	..	09/28/2018.	GOLDMAN SACHS & CO LLC		22,358	22,000	22,000	0	0	0	0	0	0	22,000	0	358	358	4	10/01/2026.	4FE
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU	..	09/15/2018.	SCHEDULED REDEMPTION		1,061	1,061	1,061	1,061	0	0	0	0	0	1,061	0	0	0	64	12/15/2025.	1
86197@ AA 8	STONEHENGE CAPITAL FUND NEBRASKA I	..	09/15/2018.	SCHEDULED REDEMPTION		42,603	42,603	42,603	42,603	0	0	0	0	0	42,603	0	0	0	2,294	03/01/2019.	1FE
86198* AA 9	STONEHENGE CAPITAL FUND NEVADA FUN	..	07/31/2018.	SCHEDULED REDEMPTION		39,864	39,864	39,864	39,864	0	0	0	0	0	39,864	0	0	0	1,698	01/31/2020.	1FE
86765L AK 3	SUNOCO LP	..	07/18/2018.	TD SECURITIES (USA) LLC		189,000	200,000	200,313	0	0	(24)	0	(24)	0	200,289	0	(11,289)	(11,289)	5,408	02/15/2026.	3FE
84751P ET 2	SURF_05-BC1	..	09/25/2018.	SCHEDULED REDEMPTION		77,000	77,000	77,000	77,000	0	0	0	0	0	77,000	0	0	0	1,641	12/25/2035.	1FM
87166F AA 1	SYNCHRONY BANK	..	07/13/2018.	RBC CAPITAL MARKETS, LLC		240,220	250,000	248,928	249,038	0	111	0	111	0	249,149	0	(8,929)	(8,929)	4,417	06/15/2022.	2FE
87165B AG 8	SYNCHRONY FINANCIAL	..	07/12/2018.	CITIGROUP GLOBAL MARKETS, INC		864,266	880,000	882,283	881,835	0	(112)	0	(112)	0	881,723	0	(17,457)	(17,457)	38,830	07/23/2025.	2FE
878742 AE 5	TECK RESOURCES LTD	A	08/01/2018.	JP MORGAN SECURITIES LLC		347,360	334,000	346,433	346,167	0	(238)	0	(238)	0	345,929	0	1,431	1,431	17,162	10/01/2035.	3FE
879369 AE 6	TELEFLEX INCORPORATED	..	07/18/2018.	JP MORGAN SECURITIES LLC		170,621	173,000	174,337	139,250	0	(131)	0	(131)	0	174,168	0	(3,547)	(3,547)	5,365	06/01/2026.	3FE
88031V AA 7	TENASKA GATEWAY PARTNERS LTD	..	09/30/2018.	SCHEDULED REDEMPTION		89,906	89,906	76,338	83,306	0	6,600	0	6,600	0	89,906	0	0	0	4,081	12/30/2023.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
88160Q AM 5	TESORO LOGISTICS LP/TESORO LOGIST		07/18/2018.	JANNEY MONTGOMERY SCOTT LLC		881,654	828,000	889,348	878,444	0	(5,876)	0	(5,876)	0	872,568	0	9,087	9,087	37,976	05/01/2024.	2FE
87264A AP 0	T-MOBILE USA INC		09/24/2018.	UBS SECURITIES LLC		652,323	622,000	628,429	627,809	0	(700)	0	(700)	0	627,109	0	25,213	25,213	50,856	01/15/2026.	3FE
87264A AQ 8	T-MOBILE USA INC		08/20/2018.	BARCLAYS CAPITAL INC		187,788	181,000	192,950	192,490	0	(2,128)	0	(2,128)	0	190,361	0	(2,574)	(2,574)	10,020	04/15/2024.	3FE
88947E AR 1	TOLL BROTHERS FINANCE CORP		09/26/2018.	CITIGROUP GLOBAL MARKETS, INC		460,980	468,000	474,493	474,002	0	(478)	0	(478)	0	473,524	0	(12,544)	(12,544)	19,836	11/15/2025.	3FE
89153V AG 4	TOTAL CAPITAL INTERNATIONAL SA	D	09/24/2018.	JP MORGAN SECURITIES LLC		1,511,520	1,500,000	1,496,175	1,497,607	0	264	0	264	0	1,497,871	0	13,649	13,649	66,446	01/15/2024.	1FE
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA	D	09/24/2018.	JP MORGAN SECURITIES LLC		2,706,854	2,680,000	2,659,873	2,666,750	0	1,394	0	1,394	0	2,668,144	0	38,709	38,709	96,592	04/10/2024.	1FE
89417E AF 6	TRAVELERS CO INC		08/28/2018.	OUTSIDE MANAGED ACCT		476,658	465,000	518,675	475,775	0	(4,968)	0	(4,968)	0	470,808	0	5,850	5,850	20,424	06/02/2019.	1FE
G8967# AF 0	TRITON CONTAINER INTERNATIONAL		09/30/2018.	MATURED		571,429	571,429	571,429	571,429	0	0	0	0	0	571,429	0	0	0	21,886	09/30/2018.	2
90270Y BE 8	UBSBB_13-C5		08/01/2018.	SCHEDULED REDEMPTION		17,917	17,917	18,096	18,012	0	(95)	0	(95)	0	17,917	0	0	0	404	03/01/2046.	1FM
907818 DA 3	UNION PACIFIC CORP		08/15/2018.	MATURED		13,707,000	13,707,000	13,859,469	13,720,502	0	(13,502)	0	(13,502)	0	13,707,000	0	0	0	781,299	08/15/2018.	1FE
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC		08/31/2018.	BANC OF AMERICA SECURITIES LLC		413,500	400,000	426,341	424,917	0	(2,434)	0	(2,434)	0	422,483	0	(8,983)	(8,983)	22,847	09/15/2026.	3FE
913903 AT 7	UNIVERSAL HEALTH SERVICES INC		08/30/2018.	WELLS FARGO ADVISORS, LLC		326,000	326,000	328,566	0	0	(192)	0	(192)	0	328,374	0	(2,374)	(2,374)	12,361	06/01/2026.	2FE
92868L AA 9	VALET_18-1		09/20/2018.	SCHEDULED REDEMPTION		1,951,314	1,951,314	1,951,314	0	0	0	0	0	0	1,951,314	0	0	0	10,381	07/22/2019.	1FE
92343E AF 9	VERISIGN INC		08/21/2018.	SUMRIDGE PARTNERS, LLC		104,030	103,000	103,386	0	0	(43)	0	(43)	0	103,343	0	687	687	3,864	05/01/2023.	3FE
92532W AA 1	VERSUM MATERIALS INC		09/25/2018.	UBS SECURITIES LLC		230,803	226,000	232,780	231,828	0	(665)	0	(665)	0	231,163	0	(361)	(361)	12,844	09/30/2024.	3FE
BHM1PY VL 4	VERTIV INTERMEDIATE HOLDING II COR		09/15/2018.	JP MORGAN SECURITIES LLC		320,598	322,000	321,598	0	0	18	0	18	0	321,616	0	(1,018)	(1,018)	3,405	11/30/2023.	4FE
927804 FH 2	VIRGINIA ELECTRIC AND POWER CO		08/28/2018.	OUTSIDE MANAGED ACCT		2,037,040	2,000,000	2,172,920	2,033,037	0	(14,439)	0	(14,439)	0	2,018,598	0	18,442	18,442	116,667	06/30/2019.	2FE
BHM1V8 M1 8	VISTRA ENERGY CORP		09/28/2018.	SINKING FUND TRANSACTION		1,780	1,780	1,778	0	0	0	0	0	0	1,778	0	2	2	15	12/01/2025.	3FE
924279 AE 2	VSAC_13-1		09/28/2018.	SCHEDULED REDEMPTION		12,844	12,844	12,844	12,844	0	0	0	0	0	12,844	0	0	0	245	04/30/2035.	1FE
92922F 4R 6	WAMU_05-AR13		09/25/2018.	SCHEDULED REDEMPTION		12,003	12,003	11,148	11,169	0	835	0	835	0	12,003	0	0	0	200	10/25/2045.	1FM
92925C BD 3	WAMU_05-AR19		09/25/2018.	SCHEDULED REDEMPTION		11,731	11,731	10,324	10,359	0	1,372	0	1,372	0	11,731	0	0	0	209	12/25/2045.	1FM
94107J AA 1	WASTE PRO USA INC		09/28/2018.	WELLS FARGO ADVISORS, LLC		204,838	210,000	208,220	0	0	86	0	86	0	208,306	0	(3,469)	(3,469)	6,401	02/15/2026.	4FE
94946T AC 0	WELLCARE HEALTH PLANS INC		09/24/2018.	BARCLAYS CAPITAL INC		114,695	113,000	113,874	0	0	(240)	0	(240)	0	113,634	0	1,061	1,061	5,850	04/01/2025.	3FE
BHM1VB S1 5	WESTERN DIGITAL CORPORATION		09/29/2018.	Various		265,381	265,051	261,604	0	0	288	0	288	0	261,892	0	3,489	3,489	2,806	04/29/2023.	2FE
960386 AN 0	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		09/13/2018.	JP MORGAN SECURITIES LLC		3,509,928	3,512,000	3,505,152	0	0	9	0	9	0	3,505,161	0	4,767	4,767	1,215	03/15/2024.	2FE
9497EM AG 0	WFHET_05-4		09/25/2018.	SCHEDULED REDEMPTION		305,898	305,898	286,206	297,284	0	8,614	0	8,614	0	305,898	0	0	0	5,767	12/25/2035.	1FM
96328D BE 3	WHLS_18-1A		09/20/2018.	SCHEDULED REDEMPTION		935,644	935,644	935,644	0	0	0	0	0	0	935,644	0	0	0	3,844	07/20/2019.	1FE
96042B AJ 2	WLAKE_16-2A		07/17/2018.	WELLS FARGO ADVISORS, LLC		749,883	750,000	749,980	749,992	0	4	0	4	0	749,996	0	(114)	(114)	12,617	05/17/2021.	1FE
96042L AF 8	WLAKE_16-3A		07/17/2018.	WELLS FARGO ADVISORS, LLC		300,973	300,000	299,976	299,985	0	4	0	4	0	299,989	0	984	984	6,384	01/18/2022.	1FE
98163E AA 4	WOART_18-C		09/17/2018.	SCHEDULED REDEMPTION		1,168,801	1,168,801	1,168,801	0	0	0	0	0	0	1,168,801	0	0	0	3,601	08/15/2019.	1FE
98212B AE 3	WPX ENERGY INC		09/25/2018.	Various		201,125	200,000	197,820	0	0	145	0	145	0	197,965	0	3,160	3,160	6,568	09/15/2024.	4FE
BHM1U5 N5 5	XPO LOGISTICS INC		09/29/2018.	CITIGROUP GLOBAL MARKETS, INC		332,063	330,000	330,864	0	0	(864)	0	(864)	0	330,000	0	2,063	2,063	7,426	02/23/2025.	3FE
3899999.	Total - Bonds - Industrial and Miscellaneous					341,525,568	331,778,042	336,663,606	236,310,221	4,040	(9,636)	0	(5,597)	0	336,484,024	0	4,554,839	4,554,839	12,574,816	XXX	XXX
8399997.	Total - Bonds - Part 4					511,062,696	496,225,146	506,362,067	282,605,495	4,040	(262,431)	0	(258,392)	0	505,680,131	0	4,895,861	4,895,861	15,789,471	XXX	XXX
8399999.	Total - Bonds					511,062,696	496,225,146	506,362,067	282,605,495	4,040	(262,431)	0	(258,392)	0	505,680,131	0	4,895,861	4,895,861	15,789,471	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
011642 10 5	ALARM.COM HOLDINGS INC		09/14/2018.	BARCLAYS CAPITAL INC	9,280.000	524,343	XXX	525,155	0	0	0	0	0	0	525,155	0	(812)	(812)	0	XXX	U

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)
41653L 20 6	HARTFORD QUALITY BOND ETF		09/21/2018.	HIMCO OPERATIONAL TRANSACTION	390,000.000	19,043,770	XXX	19,594,770	19,671,600	(76,830)	0	0	(76,830)	0	19,594,770	0	(551,000)	(551,000)	395,744	XXX	U
753422 10 4	RAPID7 INC.		09/20/2018.	BARCLAYS CAPITAL INC.	3,095.000	109,730	XXX	118,248	0	0	0	0	0	0	118,248	0	(8,518)	(8,518)	0	XXX	U
9099999.	Total - Common Stocks - Industrial and Miscellaneous					19,677,843	XXX	20,238,173	19,671,600	(76,830)	0	0	(76,830)	0	20,238,173	0	(560,330)	(560,330)	395,744	XXX	XXX
Common Stocks - Mutual Funds																					
298706 84 7	AMERICAN EUROPACIFIC GRTH R4		09/30/2018.	DIRECT WITH ISSUER		334	XXX	0	0	0	0	0	0	0	0	0	334	334	0	XXX	L
355148 82 6	FRANKLIN SMALL CAP VALUE R		09/30/2018.	DIRECT WITH ISSUER	6,568.000	370,304	XXX	353,873	0	0	0	0	0	0	353,873	0	16,431	16,431	0	XXX	L
416649 28 3	HARTFORD DIVIDEND AND GRT R4		09/30/2018.	DIRECT WITH ISSUER	6,981.617	180,684	XXX	168,336	0	0	0	0	0	0	168,336	0	12,349	12,349	0	XXX	L
416649 24 2	HARTFORD INTL OPPORT R4		09/30/2018.	DIRECT WITH ISSUER	6.300	105	XXX	83	0	0	0	0	0	0	83	0	22	22	0	XXX	L
416649 39 0	HARTFORD SMALL COMPANY FD R4		09/30/2018.	DIRECT WITH ISSUER	7,889.993	210,742	XXX	162,907	0	0	0	0	0	0	162,907	0	47,834	47,834	0	XXX	L
00141M 59 8	INVESCO MID CAP CORE EQ R		09/30/2018.	DIRECT WITH ISSUER	418.264	8,286	XXX	8,872	0	0	0	0	0	0	8,872	0	(586)	(586)	0	XXX	L
00141L 50 9	INVESCO SM CAP EQUITY FUND R		09/30/2018.	DIRECT WITH ISSUER	12,584.264	188,638	XXX	173,251	0	0	0	0	0	0	173,251	0	15,387	15,387	0	XXX	L
416649 25 9	HARTFORD TOTAL RETURN BON R4		09/30/2018.	DIRECT WITH ISSUER	7,234.789	74,259	XXX	76,858	0	0	0	0	0	0	76,858	0	(2,599)	(2,599)	0	XXX	L
55272P 25 7	MFS RESEARCH BOND FUND R3		09/30/2018.	DIRECT WITH ISSUER	35.570	411	XXX	384	0	0	0	0	0	0	426	0	(15)	(15)	0	XXX	L
9299999.	Total - Common Stocks - Mutual Funds					1,033,763	XXX	944,564	0	0	0	0	0	0	944,606	0	89,157	89,157	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					20,711,606	XXX	21,182,737	19,671,600	(76,830)	0	0	(76,830)	0	21,182,779	0	(471,173)	(471,173)	395,744	XXX	XXX
9799999.	Total - Common Stocks					20,711,606	XXX	21,182,737	19,671,600	(76,830)	0	0	(76,830)	0	21,182,779	0	(471,173)	(471,173)	395,744	XXX	XXX
9899999.	Total - Preferred and Common Stocks					20,711,606	XXX	21,182,737	19,671,600	(76,830)	0	0	(76,830)	0	21,182,779	0	(471,173)	(471,173)	395,744	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					531,774,302	XXX	527,544,804	302,277,095	(72,790)	(262,431)	0	(335,222)	0	526,862,910	0	4,424,688	4,424,688	16,185,216	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 3.

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)
Purchased Options - Hedging Other - Put Options																						
S&P IDX PUT @ 1206.55 11/13/20	VAGLB Hedge - GMWB Derivatives	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2010	11/13/2020	0	291,398,000	1,206.5500	29,862,110	0	0	569,707		569,707	(1,087,274)	0	0	0	0		0003
S&P IDX PUT @ 1177.05 11/16/20	VAGLB Hedge - GMWB Derivatives	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/16/2010	11/16/2020	0	148,540,131	1,177.0500	15,030,030	0	0	264,525		264,525	(523,371)	0	0	0	0		0003
S&P IDX PUT @ 1063.08 11/17/20	VAGLB Hedge - GMWB Derivatives	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/17/2010	11/17/2020	0	145,699,000	1,063.0800	12,402,600	0	0	177,036		177,036	(374,251)	0	0	0	0		0003
S&P IDX PUT @ 1431.25 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	10/19/2012	10/21/2022	0	203,596,869	1,431.2500	30,380,002	0	0	2,286,137		2,286,137	(1,998,309)	0	0	0	0		0002
S&P IDX PUT @ 1426.25 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/22/2012	10/21/2022	0	204,310,619	1,426.2500	30,400,002	0	0	2,269,741		2,269,741	(1,987,431)	0	0	0	0		0002
S&P IDX PUT @ 1410.77 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	10/23/2012	10/21/2022	0	206,553,130	1,410.7700	30,749,999	0	0	2,219,205		2,219,205	(1,953,778)	0	0	0	0		0002
S&P IDX PUT @ 1411.60 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/25/2012	10/21/2022	0	206,429,257	1,411.6000	29,899,861	0	0	2,221,901		2,221,901	(1,955,574)	0	0	0	0		0002
S&P IDX PUT @ 1409.50 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/26/2012	10/21/2022	0	206,738,139	1,409.5000	30,249,672	0	0	2,215,088		2,215,088	(1,951,027)	0	0	0	0		0002
S&P IDX PUT @ 1425.10 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/01/2012	10/21/2022	0	204,473,977	1,425.1000	29,999,780	0	0	2,265,959		2,265,959	(1,984,914)	0	0	0	0		0002
S&P IDX PUT @ 1412.30 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/05/2012	12/18/2020	0	206,328,725	1,412.3000	28,440,000	0	0	809,027		809,027	(1,273,749)	0	0	0	0		0002
S&P IDX PUT @ 1431.68 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/06/2012	12/18/2020	0	203,536,404	1,431.6800	27,899,998	0	0	840,586		840,586	(1,309,666)	0	0	0	0		0002
S&P IDX PUT @ 1381.80 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/09/2012	12/18/2020	0	210,883,276	1,381.8000	28,580,000	0	0	760,600		760,600	(1,217,865)	0	0	0	0		0002
S&P IDX PUT @ 1370.00 11/18/22	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	11/14/2012	11/18/2022	0	212,697,228	1,370.0000	30,799,704	0	0	2,147,359		2,147,359	(1,894,098)	0	0	0	0		0002
S&P IDX PUT @ 1350.00 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	11/15/2012	12/18/2020	0	215,850,359	1,350.0000	28,779,998	0	0	711,732		711,732	(1,160,457)	0	0	0	0		0002
S&P IDX PUT @ 1455.67 01/20/23	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	01/08/2013	01/20/2023	0	200,181,393	1,455.6700	29,638,591	0	0	2,577,678		2,577,678	(2,159,242)	0	0	0	0		0002
S&P IDX PUT @ 2400 12/21/18	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	11/03/2017	12/21/2018	0	437,097,000	2,400.0000	0	0	0	(12,628,102)		(12,628,102)	(9,555,303)	0	0	0	0		0002
S&P IDX PUT @ 2400 12/21/18	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/07/2017	12/21/2018	0	437,097,000	2,400.0000	0	0	0	(12,648,995)		(12,648,995)	(9,555,536)	0	0	0	0		0002
S&P IDX PUT @ 2400 12/21/18	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/08/2017	12/21/2018	0	437,097,000	2,400.0000	0	0	0	(12,650,487)		(12,650,487)	(9,555,552)	0	0	0	0		0002
S&P IDX PUT @ 2500 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/13/2018	12/18/2020	0	524,516,400	2,500.0000	0	0	0	(7,892,675)		(7,892,675)	(7,892,675)	0	0	0	0		0002
S&P IDX PUT @ 2500 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/14/2018	12/18/2020	0	786,774,600	2,500.0000	0	0	0	(11,930,563)		(11,930,563)	(11,930,563)	0	0	0	0		0002
S&P IDX PUT @ 2500 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/15/2018	12/18/2020	0	262,258,200	2,500.0000	0	0	0	(4,636,359)		(4,636,359)	(4,636,359)	0	0	0	0		0002
S&P IDX PUT @ 2700 06/20/25	OFFSET	OFFSET	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/25/2018	06/20/2025	0	107,817,260	2,700.0000	0	0	0	(3,546,131)		(3,546,131)	(3,546,131)	0	0	0	0		0001
S&P IDX PUT @ 2700 06/20/25	OFFSET	OFFSET	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/27/2018	06/20/2025	0	215,634,520	2,700.0000	0	0	0	(6,595,586)		(6,595,586)	(6,595,586)	0	0	0	0		0001
S&P IDX PUT @ 2800 06/20/25	OFFSET	OFFSET	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/23/2018	06/20/2025	0	104,029,086	2,800.0000	0	0	0	(1,694,284)		(1,694,284)	(1,694,284)	0	0	0	0		0001
S&P IDX PUT @ 2800 06/20/25	OFFSET	OFFSET	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/24/2018	06/20/2025	0	104,029,086	2,800.0000	0	0	0	(1,823,580)		(1,823,580)	(1,823,580)	0	0	0	0		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, 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)
RTY IDX PUT @ 1670 06/20/25	OFFSET	OFFSET.	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	08/01/2018	06/20/2025	0	101,794,260	1,670.0000	0	0	0	(1,574,867)		(1,574,867)	(1,574,867)	0	0	0	0		0001
MXEA IDX PUT @ 1990 06/20/25	OFFSET	OFFSET.	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	08/08/2018	06/20/2025	0	98,679,950	1,990.0000	0	0	0	664,370		664,370	664,370	0	0	0	0		0001
MXEA IDX PUT @ 1990 06/20/25	OFFSET	OFFSET.	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	08/08/2018	06/20/2025	0	98,679,950	1,990.0000	0	0	0	(261,413)		(261,413)	(261,413)	0	0	0	0		0001
S&P IDX PUT @ 2800 06/16/28	OFFSET	OFFSET.	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	08/14/2018	06/16/2028	0	104,029,086	2,800.0000	0	18,956,700	0	16,881,620		16,881,620	(2,075,080)	0	0	0	0		0001
S&P IDX PUT @ 2900 06/20/25	OFFSET	OFFSET.	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	08/27/2018	06/20/2025	0	100,532,310	2,900.0000	0	15,487,481	0	14,241,657		14,241,657	(1,245,824)	0	0	0	0		0001
S&P IDX PUT @ 2900 06/20/25	OFFSET	OFFSET.	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/05/2018	06/20/2025	0	100,532,310	2,900.0000	0	0	0	(861,190)		(861,190)	(861,190)	0	0	0	0		0001
S&P IDX PUT @ 2880 06/16/28	OFFSET	OFFSET.	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	09/12/2018	06/16/2028	0	101,115,106	2,880.0000	0	18,391,000	0	17,389,448		17,389,448	(1,001,552)	0	0	0	0		0001
RTY IDX PUT @ 1700 09/15/23	OFFSET	OFFSET.	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	09/25/2018	09/15/2023	0	99,758,375	1,700.0000	0	0	0	383,678		383,678	383,678	0	0	0	0		0001
S&P IDX PUT @ 2900 09/19/25	OFFSET	OFFSET.	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	09/27/2018	09/19/2025	0	100,532,310	2,900.0000	0	0	0	15,820		15,820	15,820	0	0	0	0		0001
0099999. Total-Purchased Options-Hedging Other-Put Options										413,112,348	52,835,181	0	(6,831,357)	XX	(6,831,357)	(95,572,633)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										413,112,348	52,835,181	0	(6,831,357)	XX	(6,831,357)	(95,572,633)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										413,112,348	52,835,181	0	(6,831,357)	XX	(6,831,357)	(95,572,633)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										413,112,348	52,835,181	0	(6,831,357)	XX	(6,831,357)	(95,572,633)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
S&P IDX PUT @ 712.55 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/01/2012	10/21/2022	0	408,947,953	712.5500	(19,119,860)	0	0	(379,875)		(379,875)	837,992	0	0	0	0		0002
S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/07/2012	10/21/2022	0	407,957,200	700.0000	(18,760,000)	0	0	(524,892)		(524,892)	795,782	0	0	0	0		0002
S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/08/2012	10/21/2022	0	407,957,200	700.0000	(18,862,200)	0	0	(524,892)		(524,892)	795,782	0	0	0	0		0002
S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/21/2012	10/21/2022	0	407,957,200	700.0000	(17,788,400)	0	0	(373,965)		(373,965)	883,594	0	0	0	0		0002
S&P IDX PUT @ 727.84 01/20/23	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	01/08/2013	01/20/2023	0	400,362,785	727.8400	(17,708,687)	0	0	(232,873)		(232,873)	1,006,967	0	0	0	0		0002
S&P IDX PUT @ 1350 06/20/25	OFFSET	OFFSET.	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	06/25/2018	06/20/2025	0	107,817,260	1,350.0000	0	0	0	949,057		949,057	949,057	0	0	0	0		0001
S&P IDX PUT @ 1350 06/20/25	OFFSET	OFFSET.	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/27/2018	06/20/2025	0	215,634,520	1,350.0000	0	0	0	1,693,420		1,693,420	1,693,420	0	0	0	0		0001
S&P IDX PUT @ 1400 06/20/25	OFFSET	OFFSET.	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/23/2018	06/20/2025	0	104,029,086	1,400.0000	0	0	0	308,029		308,029	308,029	0	0	0	0		0001
S&P IDX PUT @ 1400 06/20/25	OFFSET	OFFSET.	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/24/2018	06/20/2025	0	104,029,086	1,400.0000	0	0	0	408,263		408,263	408,263	0	0	0	0		0001
RTY IDX PUT @ 835 06/20/25	OFFSET	OFFSET.	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	08/01/2018	06/20/2025	0	101,794,260	835.0000	0	0	0	443,062		443,062	443,062	0	0	0	0		0001
MXEA IDX PUT @ 995 06/20/25	OFFSET	OFFSET.	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	08/08/2018	06/20/2025	0	98,679,950	995.0000	0	0	0	(32,755)		(32,755)	(32,755)	0	0	0	0		0001
MXEA IDX PUT @ 995 06/20/25	OFFSET	OFFSET.	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	08/08/2018	06/20/2025	0	98,679,950	995.0000	0	0	0	934,723		934,723	934,723	0	0	0	0		0001
S&P IDX PUT @ 1400 06/16/28	OFFSET	OFFSET.	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	08/14/2018	06/16/2028	0	104,029,086	1,400.0000	0	(4,758,524)	0	(3,945,614)		(3,945,614)	812,911	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 @ 1450 06/20/25	OFFSET	OFFSET.	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	08/27/2018	06/20/2025	0	100,532,310	1,450.0000	0	(2,760,000)	0	(2,444,990)		(2,444,990)	315,010	0	0	0	0		0001
S&P IDX PUT @ 1450 06/20/25	OFFSET	OFFSET.	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/05/2018	06/20/2025	0	100,532,310	1,450.0000	0	0	0	103,436		103,436	103,436	0	0	0	0		0001
S&P IDX PUT @ 1440 06/16/28	OFFSET	OFFSET.	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	09/12/2018	06/16/2028	0	101,115,106	1,440.0000	0	(4,448,887)	0	(4,065,611)		(4,065,611)	383,276	0	0	0	0		0001
RTY IDX PUT @ 850 09/15/23	OFFSET	OFFSET.	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	09/25/2018	09/15/2023	0	99,758,375	850.0000	0	0	0	(90,927)		(90,927)	(90,927)	0	0	0	0		0001
S&P IDX PUT @ 1450 09/19/25	OFFSET	OFFSET.	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	09/27/2018	09/19/2025	0	100,532,310	1,450.0000	0	0	0	4,715		4,715	4,715	0	0	0	0		0001
0519999. Total-Written Options-Hedging Other-Put Options										(92,239,147)	(11,967,411)	0	(7,771,689)	XX	(7,771,689)	10,552,337	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										(92,239,147)	(11,967,411)	0	(7,771,689)	XX	(7,771,689)	10,552,337	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										(92,239,147)	(11,967,411)	0	(7,771,689)	XX	(7,771,689)	10,552,337	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(92,239,147)	(11,967,411)	0	(7,771,689)	XX	(7,771,689)	10,552,337	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
SWP: 1.55%(3ML) 10/25/18	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	06/12/2014	10/25/2018	0	25,000,000	1.55%(3ML)	0	0	(100,863)	0		(13,182)	0	0	0	0	32,714		97/100
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	(100,863)	0	XX	(13,182)	0	0	0	0	32,714	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
CSWP: ZERO JPY(USD) 10/31/18	Liability	N/A	D	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	01/29/2009	10/31/2018	0	221,762,815	JPY 0.00%(USD 0.00%)	0	0	0	0		(93,859,458)	0	0	0	0	323,142		100/100
CSWP: ZERO JPY(USD) 10/31/19	Liability	N/A	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	01/28/2009	10/31/2019	0	222,269,574	JPY 0.00%(USD 0.00%)	0	0	0	0		(85,605,808)	0	0	0	0	1,157,580		100/100
CSWP: USD 3.05%(EUR 1.12%) 09/23/26	980745F*9 - WOODWARD INC	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	09/14/2016	09/23/2026	0	2,248,800	USD 3.05%(EUR 1.12%)	0	0	31,209	(73,400)		(190,568)	0	78,600	0	0	31,776		100/100
CSWP: USD 2.86%(EUR 0.84%) 11/15/23	92927KB*2 - WABCO HOLDINGS INC	D PART 1	D	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2023	0	2,793,239	USD 2.86%(EUR 0.84%)	0	0	41,741	(104,500)		(237,547)	0	98,250	0	0	31,629		100/100
CSWP: USD 3.00%(GBP 2.31%) 02/20/25	G1591#AU6 - BRITVIC PLC	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/01/2016	02/20/2025	0	2,448,000	USD 3.00%(GBP 2.31%)	0	0	9,164	(164,200)		(278,617)	0	97,400	0	0	30,958		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
CSWP: USD 3.56%(GBP 2.35%) 01/31/25	G8030*AJ9 - SENIOR PLC	D PART 1	D	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/01/2017	01/31/2025	0	4,054,054	USD 3.56%(GBP 2.35%)	0	0	34,746	135,000		82,712	0	135,000	0	0	51,049		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	195,938	(683,028)	XX	(180,807,901)	0	605,750	0	0	1,706,955	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	95,075	(683,028)	XX	(180,821,083)	0	605,750	0	0	1,739,669	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
SWP: 3ML(5.66%) 06/08/21	OFFSET	OFFSET.	C	MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021	0	66,000,000	3ML(5.66%)	0	0	(1,782,597)	(4,469,038)		(4,469,038)	3,149,834	0	0	0	541,282		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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: ZERO 2.50%(3ML) 12/22/23	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	12/18/2008	12/22/2023	0	135,000,000	2.50%(3ML)	0	0	907,779	(5,474,300)		(5,474,300)	(8,177,811)	0	0	0	1,543,691		0003
SWP: ZERO 2.39%(3ML) 01/16/19	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	09/08/2009	01/16/2019	0	600,000,000	2.39%(3ML)	(71,257,453)	0	3,364,846	(437,454)		(437,454)	(4,430,154)	0	0	0	1,631,874		0003
SWP: ZERO 4.37%(3ML) 10/27/34	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	10/23/2009	10/27/2034	0	30,000,000	4.37%(3ML)	0	0	918,859	8,039,249		8,039,249	(8,855,241)	0	0	0	601,590		0003
SWP: 3ML(3.75%) 03/26/20	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	03/24/2010	03/26/2020	0	100,000,000	3ML(3.75%)	0	0	(1,203,980)	(1,221,964)		(1,221,964)	2,359,252	0	0	0	609,851		0003
SWP: ZERO 3.66%(3ML) 11/16/25	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	11/12/2010	11/16/2025	0	100,000,000	3.66%(3ML)	0	0	1,973,072	4,401,120		4,401,120	(10,374,370)	0	0	0	1,335,501		0003
SWP: 3ML(2.14%) 11/15/21	OFFSET	OFFSET.	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/23/2011	11/15/2021	0	7,055,000	3ML(2.14%)	0	0	(5,237)	190,367		190,367	175,628	0	0	0	62,396		0001
SWP: 1.56%(3ML) 11/15/21	OFFSET	OFFSET.	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/19/2012	11/15/2021	0	7,055,000	1.56%(3ML)	0	0	(25,625)	(312,783)		(312,783)	(145,100)	0	0	0	62,396		0001
SWP: 1.55%(3ML) 07/27/22	VAGLB Hedge - GMWB Derivatives	N/A	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/25/2012	07/27/2022	0	250,000,000	1.55%(3ML)	0	0	(1,000,411)	(13,639,268)		(13,639,268)	(6,302,068)	0	0	0	2,444,591		0003
SWP: 3ML(1.68%) 10/02/22	VAGLB Hedge - GMWB Derivatives	N/A	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/28/2012	10/02/2022	0	250,000,000	3ML(1.68%)	0	0	852,134	13,070,333		13,070,333	6,777,410	0	0	0	2,502,567		0003
SWP: 3ML(2.30%) 02/26/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	02/24/2014	02/26/2024	0	250,000,000	3ML(2.30%)	0	0	(489,310)	9,655,253		9,655,253	9,972,730	0	0	0	2,907,683		0003
SWP: 2.60%(3ML) 02/26/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	02/24/2014	02/26/2024	0	165,000,000	2.60%(3ML)	0	0	694,194	(3,902,597)		(3,902,597)	(6,968,897)	0	0	0	1,919,071		0003
SWP: 3ML(2.30%) 02/27/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	02/25/2014	02/27/2024	0	250,000,000	3ML(2.30%)	0	0	(484,679)	9,658,950		9,658,950	9,977,388	0	0	0	2,908,420		0003
SWP: 2.60%(3ML) 02/27/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	02/25/2014	02/27/2024	0	150,000,000	2.60%(3ML)	0	0	628,307	(3,548,970)		(3,548,970)	(6,338,190)	0	0	0	1,745,052		0003
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: 3ML(2.81%) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024	0	2,000,000	3ML(2.81%)	0	0	(10,444)	27,697		27,697	87,896	0	0	0	23,525		0001
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024	0	9,000,000	3ML(2.81%)	0	0	(46,996)	124,635		124,635	395,534	0	0	0	105,862		0001
SWP: 3ML(2.69%) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	05/07/2014	04/11/2024	0	24,000,000	3ML(2.69%)	0	0	(103,543)	480,335		480,335	1,032,009	0	0	0	282,300		0001
SWP: 3ML(2.69%) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	05/07/2014	04/11/2024	0	1,000,000	3ML(2.69%)	0	0	(4,314)	20,014		20,014	43,000	0	0	0	11,762		0001
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	05/15/2014	04/11/2024	0	25,000,000	2.57%(3ML)	0	0	86,107	(644,546)		(644,546)	(1,052,291)	0	0	0	294,062		0001
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	05/15/2014	04/11/2024	0	1,000,000	2.57%(3ML)	0	0	3,444	(25,782)		(25,782)	(42,092)	0	0	0	11,762		0001
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024	0	29,000,000	2.60%(3ML)	0	0	106,083	(705,512)		(705,512)	(1,227,132)	0	0	0	341,112		0001
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024	0	2,000,000	2.60%(3ML)	0	0	7,316	(48,656)		(48,656)	(84,630)	0	0	0	23,525		0001
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024	0	9,000,000	2.60%(3ML)	0	0	32,922	(218,952)		(218,952)	(380,834)	0	0	0	105,862		0001
SWP: 2.02%(3ML) 06/08/21	OFFSET	OFFSET.	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/08/2021	0	66,000,000	2.02%(3ML)	0	0	(19,203)	(1,730,922)		(1,730,922)	(1,367,128)	0	0	0	541,282		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: 3ML(2.09%) 05/17/24	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2024	0	38,000,000	3ML(2.09%)	0	0	(16,893)	1,936,990		1,936,990	1,485,959	0	0	0	450,940		0003
SWP: 2.53%(3ML) 05/17/37	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2037	0	9,000,000	2.53%(3ML)	0	0	33,195	(857,569)		(857,569)	(826,584)	0	0	0	194,289		0003
SWP: 2.56%(3ML) 05/17/47	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2047	0	19,000,000	2.56%(3ML)	0	0	75,208	(2,237,625)		(2,237,625)	(2,222,005)	0	0	0	508,464		0003
SWP: 2.45%(3ML) 05/17/32	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2032	0	47,000,000	2.45%(3ML)	0	0	146,031	(3,844,098)		(3,844,098)	(3,547,572)	0	0	0	867,858		0003
SWP: 3ML(1.54%) 05/17/19	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2019	0	383,000,000	3ML(1.54%)	0	0	1,434,032	2,592,064		2,592,064	473,752	0	0	0	1,516,841		0003
SWP: 2.55%(3ML) 05/17/42	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2042	0	11,000,000	2.55%(3ML)	0	0	42,675	(1,184,894)		(1,184,894)	(1,157,053)	0	0	0	267,437		0003

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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, 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: 3ML(1.92%) 05/17/22	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2022	0	52,000,000	3ML(1.92%)	0	0	43,964	2,030,310		2,030,310	1,382,438	0	0	0	495,376		0003
SWP: 2.96%(3ML) 04/24/28	VAGLB Hedge - GMWB Derivatives	N/A	A	LCH WAM6YERMS7OXFZUOY219	04/20/2018	04/24/2028	0	1,000,000	2.96%(3ML)	0	0	2,490	(11,832)		(11,832)	(11,832)	0	0	0	15,470		0003
0919999. Total-Swaps-Hedging Other-Interest Rate										(71,257,453)	0	4,740,300	3,747,634	XX	3,747,634	(23,630,357)	0	0	0	27,992,384	XXX	XXX
Swaps - Hedging Other - Credit Default																						
CDS: ENCANA CORP (ECACN) PAY 1.00%	292505AH7 - ENCANA CORPORATION	D PART 1	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	01/13/2016	03/20/2019	0	2,833,000	CREDIT EVENT(1.00%)	360,318	0	(21,484)	(12,442)		(12,442)	102,436	0	(84,892)	0	0	2	100/100
0929999. Total-Swaps-Hedging Other-Credit Default										360,318	0	(21,484)	(12,442)	XX	(12,442)	102,436	0	(84,892)	0	0	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																						
TRSWP: 3ML(SPTR IDX) 10/31/18	VAGLB Hedge - GMWB Derivatives	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	10/31/2017	10/31/2018	0	111,441,660	3ML(SPTR IDX)	0	0	2,880,416	(3,306,717)		(3,306,717)	489,945	0	0	0	162,387		0003
TRSWP: 3ML(EAFE IDX) 12/19/18	VAGLB Hedge - GMWB Derivatives	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	12/19/2017	12/19/2018	0	43,188,995	3ML(EAFE IDX)	0	0	(96,837)	(236,714)		(236,714)	160,089	0	0	0	101,098		0003
0949999. Total-Swaps-Hedging Other-Total Return										0	0	2,783,579	(3,543,431)	XX	(3,543,431)	650,034	0	0	0	263,485	XXX	XXX
Swaps - Hedging Other - Other																						
SWP: GMWB (0.23%) 06/30/57	VAGLB Hedge - GMWB Derivatives	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	06/18/2007	06/30/2057	0	2,313,598,772	GMWB (0.23%)	0	0	(4,138,430)	23,154,751		23,154,751	(14,271,141)	0	0	0	72,033,724		0003
SWP: DIVIDEND SWAP 01/03/19	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/12/2012	01/03/2019	0	1,875,000	0.00%(0.00%)	0	0	0	(803,610)		(803,610)	(97,816)	0	0	0	4,783		0003
SWP: DIVIDEND SWAP 01/06/20	VAGLB Hedge - GMWB Derivatives	N/A	E	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/22/2012	01/06/2020	0	4,135,000	0.00%(0.00%)	0	0	0	(1,504,622)		(1,504,622)	(169,192)	0	0	0	23,286		0003
SWP: SPX VARIANCE SWP 12/20/19	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/21/2012	12/20/2019	0	1,500,000	SPX(0.00%)	0	0	0	(20,392,469)		(20,392,469)	(592,618)	0	0	0	8,291		0003
SWP: DIVIDEND SWAP 01/03/19	VAGLB Hedge - Macro Hedge	N/A	E	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/19/2013	01/03/2019	0	4,510,000	0.00%(0.00%)	0	0	0	(852,089)		(852,089)	(186,131)	0	0	0	11,504		0002
SWP: DIVIDEND SWAP 01/03/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/19/2013	01/03/2020	0	4,690,000	0.00%(0.00%)	0	0	0	(969,576)		(969,576)	(166,245)	0	0	0	26,325		0002
SWP: DIVIDEND SWAP 01/06/21	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	02/22/2013	01/06/2021	0	4,795,000	0.00%(0.00%)	0	0	0	(1,097,669)		(1,097,669)	(149,373)	0	0	0	36,132		0002
0959999. Total-Swaps-Hedging Other-Other										0	0	(4,138,430)	(2,465,285)	XX	(2,465,285)	(15,632,515)	0	0	0	72,144,045	XXX	XXX
0969999. Total-Swaps-Hedging Other										(70,907,635)	0	3,373,010	(2,345,141)	XX	(2,345,141)	(38,510,403)	8,500	(84,892)	0	100,408,800	XXX	XXX
Swaps - Replications - Credit Default																						
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WN*9 - BOND WITH CREDIT DEFAULT SWAP		B	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2016	12/20/2021	0	900,000	1.00%(CREDIT EVENT)	(13,155)	0	6,825	(8,076)		12,632	0	0	1,881	0	900,000	1	
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WQ@4 - BOND WITH CREDIT DEFAULT SWAP		B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/21/2016	12/20/2021	0	2,100,000	1.00%(CREDIT EVENT)	(28,673)	0	15,925	(17,602)		29,475	0	0	4,100	0	2,100,000	1	
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	930815B@3 - 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	1,200,000	1.00%(CREDIT EVENT)	0	26,478	333	26,338		25,962	0	0	(140)	0	1,200,000	1	
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	2,100,000	1.00%(CREDIT EVENT)	0	55,616	583	55,321		54,824	0	0	(294)	0	2,100,000	1	

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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, 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: GOLDMAN SACHS GROUP (GS) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP		B	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/20/2018	12/20/2023	0	7,000,000	1.00%(CREDIT EVENT)	0	144,199	1,944	143,435		132,543	0	0	(763)	0	7,000,000	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	19,500,000	1.00%(CREDIT EVENT)	0	603,256	5,417	600,062		566,224	0	0	(3,194)	0	19,500,000	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	50,000,000	1.00%(CREDIT EVENT)	0	948,392	13,889	943,371		963,522	0	0	(5,021)	0	50,000,000	2	
0989999. Total-Swaps-Replications-Credit Default											(24,336)	1,777,940	52,500	1,757,113	XX	1,795,640	0	0	(5,965)	0	83,800,000	XXX	XXX
1029999. Total-Swaps-Replications											(24,336)	1,777,940	52,500	1,757,113	XX	1,795,640	0	0	(5,965)	0	83,800,000	XXX	XXX
1159999. Total-Swaps-Interest Rate											(71,257,453)	0	4,639,437	3,747,634	XX	3,734,453	(23,630,357)	0	0	0	28,025,098	XXX	XXX
1169999. Total-Swaps-Credit Default											335,982	1,777,940	31,017	1,744,670	XX	1,783,198	102,436	0	(90,857)	0	83,800,000	XXX	XXX
1179999. Total-Swaps-Foreign Exchange											(10,500)	0	204,983	(754,646)	XX	(180,879,518)	0	614,250	0	0	1,715,841	XXX	XXX
1189999. Total-Swaps-Total Return											0	0	2,783,579	(3,543,431)	XX	(3,543,431)	650,034	0	0	0	263,485	XXX	XXX
1199999. Total-Swaps-Other											0	0	(4,138,430)	(2,465,285)	XX	(2,465,285)	(15,632,515)	0	0	0	72,144,045	XXX	XXX
1209999. Total-Swaps											(70,931,971)	1,777,940	3,520,585	(1,271,057)	XX	(181,370,584)	(38,510,403)	614,250	(90,857)	0	185,948,469	XXX	XXX
1399999. Total-Hedging Effective											0	0	95,075	(683,028)	XX	(180,821,083)	0	605,750	0	0	1,739,669	XXX	XXX
1409999. Total-Hedging Other											249,965,566	40,867,770	3,373,010	(16,948,188)	XX	(16,948,188)	(123,530,699)	8,500	(84,892)	0	100,408,800	XXX	XXX
1419999. Total-Replication											(24,336)	1,777,940	52,500	1,757,113	XX	1,795,640	0	0	(5,965)	0	83,800,000	XXX	XXX
1449999. TOTAL											249,941,230	42,645,710	3,520,585	(15,874,103)	XX	(195,973,630)	(123,530,699)	614,250	(90,857)	0	185,948,469	XXX	XXX

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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 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
0002 (cont)	surplus. For the nine months ended September 30, 2018, the hedge has been effective at achieving the enterprise economic objective.
0003	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
0003 (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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
ESZ8......	234	11,700	S&P500 EMINI DEC 18..........	VAGLB Hedge - GMWB Derivatives	N/A.........	E............	12/21/2018	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	09/24/2018	..2,919.2588	..2,919.0000	.........(10,530)	0	0	0	0	..........(3,028)	............(3,028)	1,404,000	2	50
MFSZ8...	89	4,450	EMINI MSCI EAFE INDEX DEC 18	VAGLB Hedge - GMWB Derivatives	N/A.........	E............	12/21/2018	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	09/20/2018	..1,989.4112	..1,975.5000	.........(78,765)	0	0	0	0	.........(61,905)	...........(61,905)	400,500	2	50
USZ8.....	312	...312,000	US LONG BOND DEC 18.......	VAGLB Hedge - GMWB Derivatives	N/A.........	A............	12/19/2018	CBT....................... 549300EX04Q2QBFQTQ27	08/28/2018	.....144.3729	.....140.5000	.........(48,750)	0	0	0	0	....(1,208,344)	......(1,208,344)	717,600	2	1,000
WNZ8....	358	...358,000	US ULTRA T-BOND DEC 18..	VAGLB Hedge - GMWB Derivatives	N/A.........	A............	12/19/2018	CBT....................... 549300EX04Q2QBFQTQ27	08/28/2018	.....159.7031	.....154.2813	.......(123,063)	0	0	0	0	....(1,941,031)	......(1,941,031)	1,181,400	2	1,000
12829999. Total-Long Futures-Hedging Other												.......(261,108)	0	0	0	0	....(3,214,308)	......(3,214,308)	3,703,500	XXX	XXX
1329999. Total-Long Futures												.......(261,108)	0	0	0	0	....(3,214,308)	......(3,214,308)	3,703,500	XXX	XXX
Short Futures																					
Hedging Other																					
ESZ8......	2,150	...107,500	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	96,750	0	0	0	0	.......(435,375)	.........(435,375)	12,900,000	1	50
NQZ8.....	122	2,440	NASDAQ 100 E-MINI DEC 18	VAGLB Hedge - GMWB Derivatives	N/A.........	E............	12/21/2018	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	09/24/2018	..7,527.2169	..7,655.2500	4,880	0	0	0	0	.......(312,401)	.........(312,401)	750,300	2	20
TYZ8......	685	...685,000	US 10YR NOTE DEC 18.........	VAGLB Hedge - GMWB Derivatives	N/A.........	A............	12/19/2018	CBT....................... 549300EX04Q2QBFQTQ27	08/28/2018	.....120.2206	.....118.7813	.........(21,406)	0	0	0	0	985,927	985,927	719,250	2	1,000
13429999. Total-Short Futures-Hedging Other												80,224	0	0	0	0	238,151	238,151	14,369,550	XXX	XXX
1389999. Total-Short Futures												80,224	0	0	0	0	238,151	238,151	14,369,550	XXX	XXX
1409999. Total-Hedging Other												.......(180,884)	0	0	0	0	....(2,976,157)	......(2,976,157)	18,073,050	XXX	XXX
1449999. TOTAL												.......(180,884)	0	0	0	0	....(2,976,157)	......(2,976,157)	18,073,050	XXX	XXX

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

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	12,250,000	1,300,000	13,550,000
GOLDMAN SACHS & CO LLC	4,376,250	.........(812,902)	3,563,348
Total Net Cash Deposits	16,626,250	487,098	17,113,348

(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	17,113,348	0	17,113,348	0	(180,884)	0	18,073,050	18,073,050
NAIC 1 Designation												
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	16,049,433	(21,243,895)	0	16,038,541	(21,223,188)	0	10,464,963	5,270,501
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y	2,619,729	2,269,741	0	0	2,269,741	0	0	0	0
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Y	Y	0	0	(2,356,711)	0	0	(2,356,711)	0	34,790	0
CITIBANK, N.A	E57ODZWZ7FF32TWEFA76	Y	Y	0	925,429	(27,242,656)	0	839,303	(27,618,390)	0	22,170,486	0
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Y	Y	187,974,506	6,549,151	(1,221,964)	0	6,549,151	(1,221,964)	0	5,722,507	0
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Y	Y	0	24,193,340	(12,902,895)	11,290,445	(69,666,118)	(12,902,895)	0	10,075,738	10,075,738
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Y	Y	0	2,659,337	(232,873)	2,426,464	2,658,463	(232,873)	2,425,590	3,300,000	3,300,000
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	4,620,000	6,950,137	(23,602,743)	0	6,950,137	(23,602,743)	0	0	0
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Y	Y	0	3,580,994	(42,657,593)	0	(82,028,618)	(42,842,101)	0	4,359,713	0
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Y	Y	0	0	(3,137,656)	0	0	(3,137,656)	0	382,908	0
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Y	Y	0	0	(4,469,038)	0	0	(4,469,038)	0	541,282	0
MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	Y	Y	0	0	(12,442)	0	0	(12,442)	0	0	0
MORGAN STANLEY INTER	4PQUHN3JPFGFNF3BB653	Y	Y	37,750,000	73,814,836	(11,553,884)	24,510,952	73,814,836	(11,553,884)	24,510,952	72,069,855	72,069,855
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	(1,049,784)	0	0	(1,049,784)	0	0	0
WELLS FARGO BANK	KB1H1DSPRFMYMCUFXT09	Y	Y	2,976,000	2,997,869	0	21,869	2,997,870	0	21,870	0	0
0299999. Total NAIC 1 Designation				235,940,235	139,990,267	(151,684,134)	38,249,730	(39,576,694)	(152,223,669)	26,958,412	129,122,242	90,716,094
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	980,458	8,570,864	(12,751,100)	0	8,577,833	(12,751,100)	0	56,826,227	51,665,533
0999999. Gross Totals				236,920,693	165,674,479	(164,435,234)	55,363,078	(30,998,861)	(165,155,653)	26,958,412	204,021,519	160,454,677
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					165,674,479	(164,435,234)						

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									
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasury	912810 RD 2	TREASURY BOND	5,964,884	5,379,000	5,258,673	11/15/2043.	
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Cash		Cash	13,550,000	13,550,000	13,550,000		
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RD 2	TREASURY BOND	1,565,796	1,412,000	1,380,414	11/15/2043.	
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RU 4	TREASURY BOND	547,875	576,000	546,770	11/15/2046.	
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Treasury	912810 SA 7	TREASURY BOND	247,309	256,000	248,350	02/15/2048.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 FG 8	TREASURY BOND	120,017	100,000	118,692	02/15/2029.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 FT 0	TREASURY BOND	138,270	116,000	133,147	02/15/2036.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 RB 6	TREASURY BOND	17,688	18,500	17,230	05/15/2043.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 RD 2	TREASURY BOND	15,396,254	13,884,000	13,573,417	11/15/2043.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 RE 0	TREASURY BOND	107,865	100,000	101,082	02/15/2044.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 RU 4	TREASURY BOND	110,336	116,000	110,113	11/15/2046.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 RX 8	TREASURY BOND	11,692	12,000	12,307	05/15/2047.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 SA 7	TREASURY BOND	11,005,247	11,392,000	11,056,169	02/15/2048.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 SD 1	TREASURY BOND	1,372,758	1,421,000	1,397,749	08/15/2048.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912828 SD 3	TREASURY NOTE	53,919	54,000	53,973	01/31/2019.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912828 UQ 1	TREASURY NOTE	65,675	67,000	67,012	02/29/2020.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912828 XB 1	TREASURY NOTE	33,416	35,000	34,410	05/15/2025.	
CME	LCZ7XYGSLJUHFXXNXD88	Cash		Cash	5,468,046	5,468,046	5,468,046		V
CME	LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RD 2	TREASURY BOND	7,762,444	7,000,000	6,843,411	11/15/2043.	I
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31371K 7E 5	FNMA 30YR	865,107	32,029,000	833,991	07/01/2033.	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138A4 4H 5	FNMA 30YR	369,575	783,000	363,374	02/01/2041.	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138AS RZ 7	FNMA 30YR	2,071,737	4,734,000	2,107,250	09/01/2041.	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138AV P7 4	FNMA 30YR	2,271,688	5,435,000	2,313,587	10/01/2041.	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31402C PL 0	FNMA 30YR	851,547	21,627,000	866,882	11/01/2033.	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140GX BT 7	FNMA 30YR	2,617,625	2,818,000	2,722,074	11/01/2047.	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31410L VC 3	FNMA 30YR	1,553,135	1,678,000	1,625,933	01/01/2047.	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Treasury	912810 RD 2	TREASURY BOND	69,212,170	61,939,000	60,526,999	11/15/2043.	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Treasury	912810 SA 7	TREASURY BOND	1,352,471	1,400,000	1,358,698	02/15/2048.	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Treasury	912810 SD 1	TREASURY BOND	6,279,328	6,500,000	6,393,459	08/15/2048.	
GOLDMAN SACHS & CO LLC	FOR8UP27PHTHYVLBNG30	Cash		Cash	3,563,348	3,563,348	3,563,348		
HSBC BANK (USA), NATIONAL ASSOCIATION	1IE8VN30JCEQV1H4R804	Treasury	912810 RD 2	TREASURY BOND	21,229,176	19,144,000	18,715,752	11/15/2043.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3132XX MY 2	FHLMC GOLD 30YR	1,614,177	1,681,000	1,617,280	03/01/2048.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3132Y1 UJ 5	FHLMC GOLD 30YR	4,381,087	4,230,000	4,383,878	08/01/2048.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138A4 4H 5	FNMA 30YR	1,561,371	3,308,000	1,535,172	02/01/2041.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138AS RZ 7	FNMA 30YR	7,034,454	16,074,000	7,155,033	09/01/2041.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138AV P7 4	FNMA 30YR	384,954	921,000	391,994	10/01/2041.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138EG GC 2	FNMA 30YR	3,139,315	8,215,000	3,218,273	01/01/2041.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138WJ UL 0	FNMA 30YR	472,535	525,000	493,715	01/01/2047.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138X6 Y5 8	FNMA 30YR	9,206,500	16,865,238	9,371,257	11/01/2043.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3140GX BT 7	FNMA 30YR	789,561	850,000	821,066	11/01/2047.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31410L VC 3	FNMA 30YR	10,366,999	11,200,458	10,852,914	01/01/2047.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31419A BJ 5	FNMA 15YR	467,239	4,934,000	474,181	06/01/2025.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	36179U CB 6	GNMA2 30YR	1,796,955	1,760,100	1,795,723	09/20/2048.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Treasury	912803 EE 9	TREASURY STRIP (PRIN)	3,653,427	8,130,000	2,861,525	11/15/2043.	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Treasury	912810 RD 2	TREASURY BOND	61,874,443	55,797,000	54,548,831	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)
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97.	Treasury	912810 RU 4	TREASURY BOND	584,019	614,000	582,842	11/15/2046.	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97.	Treasury	912810 SA 7	TREASURY BOND	11,196,525	11,590,000	11,318,526	02/15/2048.	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97.	Treasury	912810 SC 3	TREASURY BOND	2,785,293	2,790,000	2,814,329	05/15/2048.	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97.	Treasury	912810 SD 1	TREASURY BOND	10,249,796	10,610,000	10,437,324	08/15/2048.	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97.	Treasury	912828 4W 7	TREASURY NOTE	2,769,035	2,770,000	2,776,263	08/15/2021.	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97.	Treasury	912828 TC 4	TREASURY NOTE	605,661	611,000	609,341	06/30/2019.	
LCH WAM6YERMS7OXFZUOY219	Cash		Cash	5,991	5,991	5,991		V
MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX036O1TB7DW3U69.	Cash		Cash	20,000	20,000	20,000		
MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX036O1TB7DW3U69.	Treasury	912810 RD 2	TREASURY BOND	4,043,124	3,646,000	3,564,440	11/15/2043.	
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Treasury	912810 RD 2	TREASURY BOND	5,545,712	5,001,000	4,889,128	11/15/2043.	
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Treasury	912810 SD 1	TREASURY BOND	340,050	352,000	346,273	08/15/2048.	
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	912810 RD 2	TREASURY BOND	1,092,287	985,000	962,966	11/15/2043.	
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	912810 SD 1	TREASURY BOND	4,277,672	4,428,000	4,355,089	08/15/2048.	
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Loan-backed and Structured	3132WP LD 7	FHLMC GOLD 30YR	390,984	410,000	391,773	07/01/2047.	
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Loan-backed and Structured	3138X1 UK 0	FNMA 30YR	0	(472,000)	0	08/01/2043.	
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Loan-backed and Structured	3138X6 Y5 8	FNMA 30YR	245,649	450,000	250,045	11/01/2043.	
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Loan-backed and Structured	31410L VC 3	FNMA 30YR	4,039,262	4,364,000	4,228,587	01/01/2047.	
0199999. Totals				330,710,475	405,272,681	308,436,071	XXX	XXX
Collateral Pledged to Reporting Entity								
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Treasury	912828 L5 7	TREASURY NOTE	1,241,038	1,287,000	XXX	09/30/2022.	
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Treasury	912828 N4 8	TREASURY NOTE	1,378,692	1,406,000	XXX	12/31/2020.	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash		Cash	187,974,506	187,974,506	XXX		
HSBC BANK (USA), NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	Cash		Cash	4,620,000	4,620,000	XXX		
ICE 549300R4IG1TWPZT5U32	Cash		Cash	980,458	980,458	XXX		V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash	37,750,000	37,750,000	XXX		
WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09.	Cash		Cash	2,976,000	2,976,000	XXX		
0299999. Totals				236,920,694	236,993,964	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						
17325F AG 3	CITIBANK NA		1	1,201,981	1,202,316	09/18/2019
21684B 3J 1	COOPERATIEVE RABOBANK UA (NEW YORK)		1	295,004	295,000	10/04/2018
21684B 3W 2	COOPERATIEVE RABOBANK UA (NEW YORK)		1	463,090	463,000	11/02/2018
30231G AE 2	EXXON MOBIL CORPORATION		1	400,254	400,297	03/15/2019
40433F LD 9	HSBC BANK PLC		1	250,220	250,000	02/22/2019
65590A SH 0	NORDEA BANK AB (NEW YORK)		1	1,196,720	1,196,000	02/08/2019
86958J C9 8	SVENSKA HANDELSBANKEN AB (NEW YORK)		1	315,465	315,592	10/21/2019
94989R QC 5	WELLS FARGO BANK NA		1	136,004	136,000	10/05/2018
22549L LS 2	CREDIT SUISSE AG (NEW YORK)		1	998,999	999,000	10/01/2019
89114M DC 8	TORONTO-DOMINION BANK (NEW YORK)		1	1,071,995	1,072,000	09/04/2019
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			6,329,732	6,329,205	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
59217G CJ 6	MET LIFE GLOB FUNDING I		1	300,264	300,636	09/19/2019
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities			300,264	300,636	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			6,629,996	6,629,841	XXX
6199999.	Total - Issuer Obligations			6,329,732	6,329,205	XXX
6499999.	Total - Other Loan-Backed and Structured Securities			300,264	300,636	XXX
6699999.	Subtotal - Bonds			6,629,996	6,629,841	XXX
Short-Term Invested Assets (Schedule DA Type)						
02665W BR 1	AMERICAN HONDA FINANCE			1,800,830	1,801,141	01/22/2019
02665W CK 5	AMERICAN HONDA FINANCE			499,963	500,000	06/24/2019
06417G L6 3	BANK OF NOVA SCOTIA (HOUSTON)			1,601,411	1,600,000	02/21/2019
06417G N2 0	BANK OF NOVA SCOTIA (HOUSTON)			216,043	216,000	03/06/2019
06417G Y2 8	BANK OF NOVA SCOTIA (HOUSTON)			473,950	474,005	08/14/2019
166764 BB 5	CHEVRON CORP			600,385	600,450	11/16/2018
17325F AB 4	CITIBANK NA			600,736	600,784	03/20/2019
20272A D4 5	COMMONWEALTH BANK AUST			1,100,064	1,100,000	08/30/2019
20271E NF 2	COMMONWEALTH BANK OF AUSTRALIA (NEW YORK)			1,601,650	1,600,000	03/01/2019
21684B 6N 9	COOPERATIEVE RABOBANK UA (NEW YORK)			800,207	800,000	02/11/2019
21684B 6T 6	COOPERATIEVE RABOBANK UA (NEW YORK)			725,030	725,000	05/23/2019
40433F KV 0	HSBC BANK PLC			1,206,903	1,206,000	02/08/2019
65590A F7 6	NORDEA BANK AB (NEW YORK)			966,166	965,995	04/01/2019
65590A J2 3	NORDEA BANK AB (NEW YORK)			372,000	372,006	06/13/2019
86958J Q6 9	SVENSKA HANDELSBANKEN AB (NEW YORK)			900,278	900,000	02/07/2019
86958J Q7 7	SVENSKA HANDELSBANKEN AB (NEW YORK)			309,095	309,000	02/08/2019
89233A C2 3	TOYOTA MOTOR CREDIT CORP			850,231	850,000	10/31/2018
89236T DY 8	TOYOTA MOTOR CREDIT CORP			1,200,459	1,200,714	12/24/2018
90331H NF 6	US BANK NA CINCINNATI			1,200,411	1,200,710	03/14/2019
94988J 5H 6	WELLS FARGO BANK NA			400,296	400,324	11/28/2018
94989R E5 3	WELLS FARGO BANK NA			300,021	300,003	10/05/2018
94989R U8 9	WELLS FARGO BANK NA			700,198	700,000	02/05/2019
94989R XU 7	WELLS FARGO BANK NA			700,560	700,086	01/24/2019
9612C4 ZA 2	WESTPAC BANKING CORP			999,996	1,000,000	08/02/2019
9612C4 ZL 8	WESTPAC BANKING CORP			512,954	513,000	08/16/2019
96121T 6X 1	WESTPAC BANKING CORP (NEW YORK)			700,545	700,000	02/19/2019
59217G CB 3	MET LIFE GLOB FUNDING I			1,100,940	1,101,182	05/06/2019
037833 AP 5	APPLE INC			348,584	348,703	01/24/2019
06370R EE 5	BANK OF MONTREAL (CHICAGO)			500,215	500,000	06/13/2019
06371E YK 7	BANK OF MONTREAL (CHICAGO)			854,526	855,735	12/18/2018
19121B MJ 5	COCA-COLA CO/THE			1,880,338	1,880,634	12/19/2018
19121B MK 2	COCA-COLA CO/THE			298,446	298,502	11/02/2018
22549L MZ 5	CREDIT SUISSE AG (NEW YORK)			701,218	701,000	08/07/2019
3130AE RU 6	FEDERAL HOME LOAN BANK			2,229,274	2,230,000	12/19/2018
45920G MK 9	IBM CORP			1,293,175	1,293,360	03/01/2019
478160 BW 3	JOHNSON & JOHNSON			1,027,192	1,027,650	11/13/2018
59157U LD 0	METLIFE SHORT TERM FUNDING LLC			1,047,051	1,047,113	11/20/2018
62479M LL 5	MUFG BANK LTD			1,155,159	1,155,267	05/02/2019
713448 DS 4	PEPSICO INC			1,400,485	1,400,894	12/11/2018
71708F MB 5	PFIZER INC			2,189,794	2,190,230	11/19/2018
74800K LK 6	PROVINCE OF QUEBEC			2,229,953	2,230,361	04/18/2019
78012U DC 6	ROYAL BANK OF CANADA (NEW YORK)			300,193	300,222	04/18/2019
78012U DH 5	ROYAL BANK OF CANADA (NEW YORK)			315,186	315,000	05/01/2019
78012U FT 7	ROYAL BANK OF CANADA (NEW YORK)			700,052	700,062	08/02/2019
78012U FV 2	ROYAL BANK OF CANADA (NEW YORK)			1,074,349	1,074,000	02/06/2019
86565B KK 6	SUMITOMO MITSUI BANKING CORP (NEWYORK)			999,995	1,000,000	02/08/2019
86565B KT 7	SUMITOMO MITSUI BANKING CORP (NEWYORK)			399,998	400,000	09/06/2019
86960B AP 7	SVENSKA HANDELSBANKEN AB			501,611	501,832	01/22/2019
87019V LG 0	SWEDBANK AB (NEW YORK)			1,201,679	1,201,000	04/17/2019
89113X G8 1	TORONTO-DOMINION BANK (NEW YORK)			527,366	527,361	12/05/2018
89113X M8 4	TORONTO-DOMINION BANK (NEW YORK)			256,150	256,006	05/13/2019
90333V YD 6	US BANK NA CINCINNATI			1,000,162	1,000,000	
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			46,873,473	46,871,332	XXX
Cash Equivalents (Schedule E Part 2 Type)						
69353R FA 1	PNC BANK NA			500,323	500,382	
03785E KB 9	APPLE INC			1,336,959	1,337,081	
159406 28 5	CITIGROUP GLOBAL MARKETS INC REPO			22,154,053	22,154,053	
159406 28 2	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO			21,061,928	21,061,928	

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
64951X MA 7	NEW YORK LIFE CAPITAL CORPORATION			298,628	298,686	
90477E LS 1	UNILEVER CAPITAL CORP			1,295,251	1,295,497	
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			46,647,142	46,647,627	XXX
9999999.	Totals			100,150,611	100,148,800	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(19,458,496) Book/Adjusted Carrying Value $.....(19,464,412)
2. Average balance for the year: Fair Value $.....126,924,187 Book/Adjusted Carrying Value $.....126,917,798
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....100,148,800 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 6	7	8	9
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)	Springfield, MA		0.000	0	0	431,686	222,208	288,541	XXX
JP Morgan Chase Bank - GB	London, England		0.000	(74,468)	0	189,239,181	193,528,225	187,192,723	XXX
JPMorgan Chase Bank, National Association	New York City, NY		0.000	0	0	225	360,010	947	XXX
JPMorgan Chase Bank, National Association	New York City, NY		0.000	0	0	3,645	(442,907)	125	XXX
0199998. Deposits in.....109 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX	(7)	0	369,918	534,399	624,390	XXX
0199999. Total Open Depositories		XXX	XXX	(74,475)	0	190,044,655	194,201,935	188,106,726	XXX
0399999. Total Cash on Deposit		XXX	XXX	(74,475)	0	190,044,655	194,201,935	188,106,726	XXX
0599999. Total Cash		XXX	XXX	(74,475)	0	190,044,655	194,201,935	188,106,726	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	7,126,208	0	1,188
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						7,126,208	0	1,188
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations						7,126,208	0	1,188
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	AMERICAN ELECTRIC POWER COMPANY IN		09/17/2018	0.000	10/17/2018	4,994,756	0	4,589
	AMERICAN HONDA FINANCE CORPORATION		09/28/2018	0.000	10/03/2018	6,999,172	0	1,243
	AMPHENOL CORPORATION		09/18/2018	0.000	10/10/2018	4,997,113	0	4,171
	ANHEUSER-BUSCH INBEV WORLDWIDE INC		09/27/2018	0.000	10/29/2018	6,987,451	0	1,762
	ANTHEM INC		09/28/2018	0.000	10/01/2018	5,000,000	0	958
	ASTRAZENECA PLC		09/21/2018	0.000	10/17/2018	3,096,762	0	2,024
	CONSOLIDATED EDISON COMPANY OF NEW		09/17/2018	0.000	10/10/2018	4,997,250	0	4,278
	COX ENTERPRISES		09/28/2018	0.000	10/01/2018	5,000,000	0	988
	DIAGEO CAPITAL PLC		09/26/2018	0.000	10/02/2018	4,999,681	0	1,597
	DOMINION RESOURCES INC		09/18/2018	0.000	10/18/2018	4,994,451	0	3,917
	DUKE ENERGY CORP		09/21/2018	0.000	10/04/2018	4,999,083	0	3,056
	EI DU PONT DE NEMOURS & CO		08/27/2018	0.000	10/15/2018	4,995,566	0	10,879
	EI DU PONT DE NEMOURS & CO		09/25/2018	0.000	10/19/2018	4,994,125	0	1,958
	EVERSOURCE ENERGY		09/20/2018	0.000	10/04/2018	4,999,071	0	3,407
	FEDEX CORP		08/09/2018	0.000	10/09/2018	2,998,406	0	10,351
	HEWLETT PACKARD ENTERPRISE CO		08/31/2018	4.270	10/05/2018	5,001,107	52,155	(8,576)
	HYUNDAI CAPITAL AMERICA		08/27/2018	0.000	10/16/2018	4,995,142	0	11,114
	HYUNDAI CAPITAL AMERICA		09/28/2018	0.000	10/24/2018	4,992,269	0	1,008
	INTL PAPER CO		09/27/2018	0.000	10/11/2018	4,996,708	0	1,317
	KFW		09/28/2018	0.000	10/01/2018	10,000,000	0	1,767
	LOCKHEED MARTIN CORPORATION		09/28/2018	0.000	10/01/2018	5,000,000	0	979
	MARRIOTT INTERNATIONAL INC		07/24/2018	0.000	10/11/2018	4,996,352	0	23,837
	MCCORMICK & COMPANY INCORPORATED		09/25/2018	0.000	10/02/2018	4,999,686	0	1,883
	MCKESSON CORP		09/24/2018	0.000	10/10/2018	4,997,088	0	2,265
	MEDTRONIC GLOBAL HOLDINGS SCA		09/10/2018	0.000	10/09/2018	4,997,722	0	5,979
	METLIFE SHORT TERM FUND		09/28/2018	0.000	10/31/2018	6,987,424	0	1,284
	MONDELEZ INTERNATIONAL INC		09/28/2018	0.000	10/03/2018	4,999,350	0	975
	NBCUNIVERSAL ENTERPRISE INC		09/17/2018	0.000	10/15/2018	4,995,664	0	4,336
	ONCOR ELECTRIC DELIVERY CO		09/07/2018	0.000	11/06/2018	4,988,474	0	7,890
	ROCKWELL COLLINS INC		09/24/2018	0.000	10/04/2018	2,999,413	0	1,371
	ROCKWELL COLLINS INC		09/24/2018	0.000	10/09/2018	1,998,933	0	933
	ROCKWELL AUTOMATION INC		09/25/2018	0.000	10/10/2018	4,997,188	0	1,875
	SUNCOR ENERGY INC		09/14/2018	0.000	11/20/2018	4,983,237	0	4,748
	TYCO ELECTRONICS GRP		09/28/2018	0.000	10/01/2018	5,000,000	0	958
	TYCO INTERNATIONAL HOLDING SARL		09/26/2018	0.000	10/31/2018	4,990,036	0	1,702
	WALMART INC		09/28/2018	0.000	10/26/2018	7,314,216	0	1,294
	WASTE MANAGEMENT INC		09/17/2018	0.000	10/01/2018	5,000,000	0	4,375
	WISCONSIN GAS CO		09/27/2018	0.000	10/04/2018	4,999,083	0	1,222
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						194,281,978	52,155	129,715
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						194,281,978	52,155	129,715
Total Bonds								

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
7799999. Subtotals - Issuer Obligations						201,408,186	52,155	130,903
8399999. Subtotals - Bonds						201,408,186	52,155	130,903
All Other Money Market Mutual Funds								
4812C0 66 2	JPMORGAN US GOVT MMKT		09/30/2018	0.000		33,819,348	0	210,323
4812C0 67 0	JPM US GOVT MM - CP		09/30/2018	0.000		14,675,775	0	0
61747C 70 7	MS INST LIQ GOVT CL INST		09/30/2018	0.000		3,403,017	0	9,811
949917 39 7	WELLS FARGO ADV HER MMKT INS		09/30/2018	0.000		3,430,774	5,218	34,515
8699999. Total - All Other Money Market Mutual Funds						55,328,914	5,218	254,648
8899999. Total - Cash Equivalents						256,737,100	57,374	385,551