QUARTERLY STATEMENT

OF THE

MINNESOTA LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED SEPTEMBER 30, 2019

[X] LIFE AND ACCIDENT AND HEALTH

[] FRATERNAL BENEFIT SOCIETIES

2019



LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019 OF THE CONDITION AND AFFAIRS OF THE

Minnesota Life Insurance Company

| NAIC Group Cod | | NAIC Company C | ode <u>66168</u> Employer's | ID Number | 41-0417830 |
|---|--|---|--|-------------------------------|--|
| Organized under the Laws of | (Current) (Prior) Minnesota | | , State of Domicile or Port of | Entry | MN |
| Country of Domicile | | United States | of America | | |
| Licensed as business type: | Life, Accid | lent & Health [X] Fr | raternal Benefit Societies [] | | |
| Incorporated/Organized | 08/06/1880 | | Commenced Business _ | 1 | 08/06/1880 |
| Statutory Home Office | 400 Robert Street North | | | St. Paul, MN, US | 55101-2098 |
| | (Street and Number) | | (City o | r Town, State, Co | untry and Zip Code) |
| Main Administrative Office | | 400 Robert S (Street and | | | |
| | US 55101-2098 Country and Zip Code) | | | 651-665- Area Code) (Telep | |
| | | | | St. Paul, MN, US | |
| | 0 Robert Street North and Number or P.O. Box) | , | | | untry and Zip Code) |
| Primary Location of Books and Records | * | 400 Robert S | | | |
| St. Paul, MN, | US 55101-2098 | (Street and | Number) | 651-665- | 5678 |
| | Country and Zip Code) | | (<i>F</i> | Area Code) (Teler | phone Number) |
| Internet Website Address | | www.secu | rian.com | | |
| Statutory Statement Contact | Nicholas David B | oehland | 1 | | -665-5678 |
| nicholas,boehla | (Name) and@securian.com | | | 651-665- | |
| (E-mai | l Address) | | | (FAX Nui | mber) |
| | | OFFIC | | | |
| Chairman,President & CEO | Christopher Michael Hil | ger | 2nd Vice President & Treasurer _ | | Ted James Nistler# |
| Sr VP, Gen Counsel & Secretary | Gary Roger Christense | en | Executive VP & CFO _ | | Warren John Zaccaro |
| | | ОТН | IER | | |
| Rick Lynn Ayers, Vice Presidents Susan Lunseth Ebertz, Vice Presidents | | | chrane, Vice President Senior Vice President | | atius Connolly, Senior Vice President g John Frisvold, Vice President |
| Siddharth Subhash Gandhi, Senior V | ice President W | /illiam Michael Gould | I, Senior Vice President | David Mi | chael Kuplic, Senior Vice President th Rudeen, Vice President and Actuary |
| Anthony Joseph Martins, Vice P Suzette Louise Huovinen #, Senior Vi | ice President | Daniel Harold Kru | ise, Vice President | K | risti Lee Fox, Vice President |
| Peter Gordon Berlute, Vice Pre | | | nann, Vice President con, Vice President | | s Geldernick #, Vice President & CRO Seidel #, Vice President & Chief Actuary |
| Craig Michael Stapleton-Corcoran, Vi | ce President | *************************************** | | | |
| Robert Leo Senkler | | DIRECTORS C | OR TRUSTEES ohn Zaccaro | | Sara Hietpas Gavin |
| Eric Byck Goodman | | John Had | rath Hooley | | Bruce Paul Shay Gary Roger Christensen |
| Christopher Michael Hilge | er | | th Brainerd Stonestreet Fowke III | | dary Noger Offisiensen |
| | | | | | |
| State of Minnes County of Rams | | SS: | | | |
| | | | | | |
| The officers of this reporting entity being di all of the herein described assets were th | uly sworn, each depose an | d say that they are th | ne described officers of said re | eporting entity, and | that on the reporting period stated above |
| statement, together with related exhibits, s condition and affairs of the said reporting e | chedules and explanations | therein contained, a | innexed or referred to, is a full | and true stateme | nt of all the assets and liabilities and of th |
| in accordance with the NAIC Annual State | ement Instructions and Acc | counting Practices ar | nd Procedures manual except | to the extent that | t: (1) state law may differ; or, (2) that stat |
| rules or regulations require differences i respectively. Furthermore, the scope of the | is attestation by the descr | ibed officers also inc | cludes the related correspond | ina electronic filin | g with the NAIC, when required, that is a |
| exact copy (except for formatting difference to the enclosed statement. | es due to electronic filing) | of the enclosed state | ement. The electronic filing ma | ay be requested b | y various regulators in lieu of or in additio |
| to the enclosed statement. | | 1 10 | | 10 | 1.41 |
| Champ | / | May Chur | term | w | Nistle |
| Christopher Michael Hilger | | Gary Roger | Christensen | | / Ted James Nistler |
| Chairman, President & CEO | | Sr VP, Gen Cou | nsel & Secretary | | 2nd Vice President & Treasurer |
| Subscribed and sworn to before me this | | | a. Is this an original fili b. If no, | ing? | Yes [X] No [] |
| 01 day of | November 20 | 19 | 1. State the amend | | |
| 16hr 4. 41 | anc | | Date filed Number of pages | | |
| Helen H. Pham | | | | | |
| Notary Public January 31, 2020 | HELEN H. PH/ | 3MA | | | |
| { | NOTARY PUBLIC - MINN | ESOTA \$ | | | |
| } | My Commission Exp Jan. 31, 2020 | Hes } | | | |

ASSETS

| | | | Current Statement Date | | 4 |
|----------------|--|----------------|-------------------------|---|--|
| | | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1. | Bonds | 17,207,967,136 | | 17,207,967,136 | 15,520,080,854 |
| | Stocks: | | | | |
| | 2.1 Preferred stocks | 48,382,613 | | 48,382,613 | 49,405,848 |
| | 2.2 Common stocks | 844,996,444 | 10 , 153 | 844,986,291 | 755,930,642 |
| 3. | Mortgage loans on real estate: | | | | |
| | 3.1 First liens | 3,976,058,308 | | 3,976,058,308 | 3,614,863,649 |
| | 3.2 Other than first liens | | | | |
| 4. | Real estate: | | | | |
| | 4.1 Properties occupied by the company (less \$ | | | | |
| | encumbrances) | 60,002,995 | | 60,002,995 | 62,701,543 |
| | 4.2 Properties held for the production of income (less | | | | |
| | \$ encumbrances) | | | | |
| | 4.3 Properties held for sale (less \$0 encumbrances) | | | | |
| 5. | Cash (\$(55,627,066)), cash equivalents | | | | |
| | (\$295,207,950) and short-term | | | | |
| | investments (\$ | 284 203 958 | | 284,203,958 | 61,518,410 |
| 6. | Contract loans (including \$ premium notes) | | 4,330,525 | 583,086,104 | 519,511,319 |
| | Derivatives | | | 722,409,507 | 149,598,277 |
| | Other invested assets | , , | | | 765,921,713 |
| | Receivables for securities | , | 25,216 | | 32,619,033 |
| | Securities lending reinvested collateral assets | | ŕ | | |
| | Aggregate write-ins for invested assets | | | | |
| | Subtotals, cash and invested assets (Lines 1 to 11) | | | 24,660,678,732 | 21,532,151,287 |
| | Title plants less \$ charged off (for Title insurers | , , , | | , , , | , , , |
| | only) | | | | |
| | Investment income due and accrued | | | 181,639,820 | 171,304,316 |
| | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 169,711,247 | 569,583 | 169, 141,664 | 226,311,904 |
| | 15.2 Deferred premiums, agents' balances and installments booked but | | | | |
| | deferred and not yet due (including \$ | | | | |
| | earned but unbilled premiums) | 115,029,622 | | 115,029,622 | 114,998,860 |
| | 15.3 Accrued retrospective premiums (\$ | | | | |
| | contracts subject to redetermination (\$ | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 157,468,426 | | 157,468,426 | 60,163,410 |
| | 16.2 Funds held by or deposited with reinsured companies | | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | 19,628,369 | | 19,628,369 | 20,555,766 |
| 17. | Amounts receivable relating to uninsured plans | | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 30,645,570 | | 30,645,570 | 26,071,636 |
| 18.2 | Net deferred tax asset | 232,056,650 | 52,051,429 | 180,005,221 | 137,212,578 |
| 19. | Guaranty funds receivable or on deposit | 3,539,036 | | 3,539,036 | 3,846,845 |
| 20. | Electronic data processing equipment and software | 66,741,809 | 56,446,257 | 10,295,552 | 9,793,348 |
| 21. | Furniture and equipment, including health care delivery assets | | | | |
| | (\$ | 28,950,407 | 28,950,407 | | |
| | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| | Receivables from parent, subsidiaries and affiliates | | | 14,871,983 | |
| | Health care (\$) and other amounts receivable | | | | |
| 25. | Aggregate write-ins for other than invested assets | 105,209,094 | 64,747,951 | 40,461,143 | 44,752,142 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 25,927,333,921 | 343,928,782 | 25,583,405,139 | 22,347,162,092 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 27 975 230 786 | | 27,975,230,786 | 24,172,223,379 |
| 28. | Total (Lines 26 and 27) | 53,902,564,707 | 343,928,782 | 53,558,635,925 | 46,519,385,471 |
| | DETAILS OF WRITE-INS | 30,302,304,707 | 040,320,702 | 30,300,003,923 | 40,519,005,471 |
| | | | | | |
| 1101. 1102. | | | | | |
| 1102. | | | | | |
| | Summary of remaining write-ins for Line 11 from overflow page | | | | |
| | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | | | | |
| | Prepaid Expenses | 22 475 775 | 33.475.775 | | |
| | Negative IMR | | 33,475,775 | | |
| | Net Goodwill | | 31,272,176 | 32,659,577 | 37,325,477 |
| | Net GOOGWITT Summary of remaining write-ins for Line 25 from overflow page | | | 7,801,566 | 7,426,665 |
| | | 105,209,094 | | | |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 100,209,094 | 166, 141, 40 | 40,401,143 | 44,752,142 |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | , | 1 Current | 2 December 31 |
|--------------------|---|-----------------|--|
| 1. | Aggregate reserve for life contracts \$ | Statement Date | Prior Year |
| | (including \$ | 19,375,037,528 | 16,998,767,257 |
| 2. | Aggregate reserve for accident and health contracts (including \$ | 156,944,536 | 149,202,008 |
| | Contract claims: | 1,545, 145, 119 | 1,324,000,241 |
| | 4.1 Life | 354,877,353 | 374,300,121 |
| 5 | 4.2 Accident and health and coupons \$ due | 82,312,266 | 66,605,112 |
| J. | and unpaid | 111,211 | 89,429 |
| 6. | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ | | |
| | Modco) | 19,072,718 | 18,974,929 |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ | 19,427,282 | 21,425,0// |
| | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less \$ | 1 5/6 726 | 1 650 661 |
| 9. | Contract liabilities not included elsewhere: | 1,340,730 | 1,039,001 |
| | 9.1 Surrender values on canceled contracts | | |
| | 9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health | | |
| | Service Act | (26,436,944) | (18,883,362) |
| | 9.3 Other amounts payable on reinsurance, including \$ | 40, 400, 044 | 40,004,044 |
| | ceded | | |
| 10. | Commissions to agents due or accrued-life and annuity contracts \$ | | |
| | \$1,086,275 and deposit-type contract funds \$ | 8,638,442 | 9,961,509 |
| 11. 12. | Commissions and expense allowances payable on reinsurance assumed General expenses due or accrued | | |
| 13. | Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense | | |
| 44 | allowances recognized in reserves, net of reinsured allowances) Taxes, licenses and fees due or accrued, excluding federal income taxes | | |
| 14. 15.1 | Current federal and foreign income taxes, including \$ | | |
| 1 | Net deferred tax liability | | |
| 16. 17. | Unearned investment income | | 335,960 5 996 639 |
| 18. | Amounts held for agents' account, including \$ agents' credit balances | | |
| 19. | Remittances and items not allocated | 57,326,651 | 48,217,952 |
| 20. 21. | Net adjustment in assets and liabilities due to foreign exchange rates Liability for benefits for employees and agents if not included above | 61.824.526 | 51.958.714 |
| 22. | Borrowed money \$95,000,000 and interest thereon \$0 | | 145,000,000 |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | 24.01 Asset valuation reserve | 268,372,585 | 162,110,781 |
| | 24.02 Reinsurance in unauthorized and certified (\$ | 4,511,316 | 5 , 138 , 887 |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ | | |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans 24.07 Funds held under coinsurance | | |
| | 24.07 Funds field under comsulance | 165,034,893 | 27,607,645 |
| | 24.09 Payable for securities | 213,991,736 | 64,680,941 |
| | 24.10 Payable for securities lending | | |
| 25. | Aggregate write-ins for liabilities | 123,057,388 | 12,008,885 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 22,435,742,298 | 19,532,440,505 |
| 27. 28. | From Separate Accounts Statement Total liabilities (Lines 26 and 27) | | 24, 137, 977, 762 43, 670, 418, 267 |
| 29. | Common capital stock | | 5,000,000 |
| 30. 31. | Preferred capital stock Aggregate write-ins for other than special surplus funds | | |
| 31. | Aggregate write-ins for other than special surplus funds Surplus notes | | 118,000,000 |
| 33. | Gross paid in and contributed surplus | 216,540,267 | 216,540,267 |
| 34. 35. | Aggregate write-ins for special surplus funds | | |
| 1 | Less treasury stock, at cost: | | |
| | 36.1 shares common (value included in Line 29 \$) | | |
| 37. | 36.2 shares preferred (value included in Line 30 \$ | 3,178,945,222 | 2,843,967,204 |
| | Totals of Lines 29, 30 and 37 | 3,183,945,222 | 2,848,967,204 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 53,558,635,925 | 46,519,385,471 |
| 2501. | DETAILS OF WRITE-INS Accrued interest on policy and contract funds/claims | 5.730.406 | 7.387.941 |
| 2502. | Miscellaneous Investment liability | | 4,620,944 |
| 2503. | Common of remaining units in a few Line OF from provident news | | |
| 2598. 2599. | Summary of remaining write-ins for Line 25 from overflow page Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 123,057,388 | 12,008,885 |
| 3101. | | | |
| 3102. 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. | Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | | |
| 3401. 3402. | | | |
| 3403. | | | |
| 3498. 3499. | Summary of remaining write-ins for Line 34 from overflow page | | |
| J + 35. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | | |

SUMMARY OF OPERATIONS

| Perman and analy constitutions for the and auctions and nominates | | | 1 1 | 2 | 3 |
|--|---------|--|---------------------------------------|------------------------|---|
| Permunicisate annihy connectations for the past acceptant on the continuous will incompleted. Considerations for applementary solutions will be configured. Ministry of the past of | | | Current Year | Prior Year | Prior Year Ended |
| 2. Consideration for equipmentary contacts will fill configurately a control of the control of | 1 | Promiums and annuity considerations for life and assidant and health contracts | | | |
| 3. Not nowthered horizon for internal subminimum selection (ME) 177,171,151,151,151,151,151,151,151,151, | | | | | |
| Security Committees and expenses allowances continuanties could be continued and a continued of the continued and a continue | | Net investment income | 644,120,909 | 578,773,561 | 797, 112,536 |
| 6. Commissions and courses observances on reinstance opened. 7. Review objectives on constructions of the control of the cont | | | | | |
| 7. Reserve adjustments on instituturous enteed Monacolament former instituturous enteed Monacolament former general administration and outroot. 1. Monacolament former general administration and outroot. 27,463,412 28,453,656 27,717,717 27,717 | | Separate Accounts net gain from operations excluding unrealized gains or losses | 40 471 704 | 40 504 027 | |
| 8. Hockelbronach Income 8. 1 Income from these associated with investment in antagement, ulministration and contract 8. 1 Changes and fees for depack-type centracts 8. 2 (Stages and fees for depack-type centracts 8. 1 (Stages and fees for depack-type) centracts 9. 1 (Stages and fees for depack-type) centract funds 9. 1 (Stages and fees for depack-type) centract funds 9. 1 (Stages and fees for depack-type) centract funds 9. 1 (Stages and fees for depack-type) centract funds 9. 1 (Stages and fees for depack-type) centract funds (dilead-type) centract funds (dile | _ | Commissions and expense allowances on reinsurance ceded | 3 746 069 | 7 126 041 | , , |
| B. Honome from faces accolated with investment management, administration and contract grammerine time Seguents Accounts (1.5) | | | 0,740,003 | 7 , 120,041 | |
| 8 2 Charges and fees for deposed type contracts. 9 2 Aguing 18 3 0.84 87 5 0.50 50 50 50 50 50 50 50 50 50 50 50 50 5 | | 8.1 Income from fees associated with investment management, administration and contract | | | |
| 3. Agregate with-in the firm inhealthmous income 7. Totale (Lines 16.3) 7. T | | guarantees from Separate Accounts | 207,453,413 | | |
| 1 | | | | | , , |
| 1.0 Death benefits | a | 55 5 | | , , | |
| 1. Multiput condemonics (containing guaranteed annual pure undexhamments) | | | | , , , | |
| 2 Arms benefits 1937 171 182 188 183 224 185 184 1 | _ | | 730,583 | 663,946 | |
| 14. Coppors, guaranteed amust prive endocuments of the contracts 2, 32, 13, 1977 2, 421, 280, 277 3, 227, 789, 214 16. Compare convenience 2, 200, 200, 201, 194, 145, 503 2, 297, 217 17. Compare convenience 2, 200, 200, 201, 194, 145, 503 2, 297, 217 18. Compare convenience 2, 200, 200, 201, 194, 194, 193 2, 297, 217 19. Increase in aggregate resonves for the and accident and health contracts 2, 284, 101, 575 1, 202, 228, 503 2, 208, 107, 107 19. Increase in aggregate resonves for the and accident and health contracts 2, 284, 101, 575 1, 202, 228, 503 2, 208, 107, 107 19. Commissions on premature, aroutly considerations, and depotel-type contract funds (direct 53, 82, 207) 322, 425, 157 441, 984, 984, 207 19. Commissions and operate althouse on invitagrations, and depotel-type contract funds (direct 53, 82, 207) 322, 425, 157 441, 984, 984, 207 20. Commissions and operate althouse on invitagrations on a seasonand 411, 184, 181 302, 394, 984 337, 129, 184, 182 20. Commissions in disperse althouse on invitagrations 3, 394, 184, 185 323, 394, 984 337, 193, 194, 184, 185 20. Commissions in Commissions on invitagrations 3, 394, 184, 185 3, 394, 184, 185 20. Commissions in Commissions 4, 40, 194, 184, 184 184, 185 185, 185, 185, 185, 185, 185, 185, 185, | 12. | Annuity benefits | 197,717,137 | 176,848,793 | , , |
| 15. Surrected benefits and withdrawals for life contracts | _ | | | | , , |
| 16. Group conversions 4, 250, 03 | | Coupons, guaranteed annual pure endowments and similar benefits | 2 252 102 017 | | |
| 17. Interest and adjustments on contract or deposit-type contract than 4,5,28,08 62,416,093 52,49,217 19. Increase in aggregate reserves for file and acceptant and positive productions 2,80,21,075 123,078,092 123,092 | _ | | | | |
| 18. Psymetes on suggregate reserves for file and accident and health central control (1997) Increase in aggregate reserves for file and accident and health central central (1997) 1.00 | | Interest and adjustments on contract or deposit-type contract funds | 45.236.028 | | |
| 20. Totals (Lines 10 to 19) | | Payments on supplementary contracts with life contingencies | 2,020,926 | 2, 161, 954 | , , |
| 20. commissions on premums, annuity considerations, and deposits per contract funds (direct business of expenses allowances on reinstructions and expenses and expenses on reinstructions and expenses on reinstructions and expenses and expenses on reinstructions and expenses and expenses on reinstructions and expenses and expenses on reinstructions are dividends to policyhoders and federal income taxes (Line 9 misus to policyhoders and refunds to members and before dividends and refunds to members and before federal income taxes (Line 9 misus to policyhoders and refunds to members and before federal income taxes (Line 9 misus to policyhoders and refunds to members and before federal income taxes (Line 9 misus to policyhoders and refunds to members and before federal income taxes (Line 9 misus to policyhoders, refunds to members and before federal income taxes (Line 9 misus to policyhoders, refunds to members and before federal income taxes (Line 9 misus to policyhoders, refunds to members and before federal income taxes (Line 9 misus to policyhoders, refunds to members and before federal income taxes (Line 9 misus to 10 misus | 19. | Increase in aggregate reserves for life and accident and health contracts | 2,384,021,675 | 1,282,278,550 | |
| business corty) | | | 6, 181, 852, 812 | 5,348,315,210 | 7,400,812,969 |
| 2000 | 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct | 224 242 077 | 225 425 157 | 441 004 000 |
| 23. Genoral insurance expenses and fratemal expenses 411.654, 181 399, 394, 948 4326 | 22 | Commissions and expense allowances on reinsurance assumed | 48.017 969 | | , , |
| 24 | | General insurance expenses and fraternal expenses | 411,854.181 | | |
| 25 Increase in loading on deferred and uncollected premiums | | Insurance taxes, licenses and fees, excluding federal income taxes | 73,527,549 | 68,529,458 | , |
| 27 | 25. | Increase in loading on deferred and uncollected premiums | 3,597,473 | 2,543,501 | 677,560 |
| 7.768 475,962 | | ` ', ' | | | , , |
| 22. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) 12, 167, 377 1, 23, 117, 773 1, 26, 875, 918 | | 55 5 | | | |
| Line 28) | | | 7,268,475,932 | 6,412,900,726 | 8,847,888,228 |
| 30. Dividends to policyholders and refunds to members 23,354.47 31,761,394 42,378,216 | 29. | | (12 167 377) | (23 117 773) | (66 873 918) |
| 1. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Inc.29 minus Line 30) | 30. | , | | . , , , | |
| 22 Federal and foreign income taxes incurred (exclusing tax on capital gains) 17,486,611 (9,878,266) 2,441,691 taxes and before realized capital gains for dividends to policyholders, refunds to members and federal income taxes and before realized capital gains and the fore realized capital gains and gains (soases) fundamental of the fifth of the first of | | Net gain from operations after dividends to policyholders, refunds to members and before federal | | , | |
| Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains (losses) (Lend 31 minus Line 32). (111,693,824) | | | | | |
| taxes and before realized capital gains or (issese) (Line 31 minus Line 32). 4. Net realized capital gains (soses) excluding gains (losses) stransferred to the IMR) ess capital gains tax of \$ 23,95,988 (excluding taxes of \$ 2,233,951 (80,764,076) 152,754,419 188,419,652 transferred to the IMR). 5. Net income (Line 33 plus Line 34) (19,673,491) 117,752,977 74,725,828 Capital and surplus. December 31, prior year 2,848,967,204 3,059,925,528 3,059,925,925,925,925,925,925,925,925,925,9 | - | | 17,436,611 | (9,878,266) | 2,441,691 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) (80,764,076) 162,754,419 186,419,652 transferred to the IMR) (80,764,076) 162,754,419 186,419,652 transferred to the IMR) (139,673,491) 117,752,977 74,725,828 (80,763,491) 117,752,977 74,725,828 (80,763,491) 177,752,977 177,752,977 177,752,977 177,752,977 177,752,977 177,752,977 177,752,977 177,752,977 177,75 | 33. | Net gain from operations after dividends to policyholders, refunds to members and federal income | (58 909 415) | (45 001 441) | (111 603 824) |
| gains tax of \$ 23,925,999 (excluding taxes of \$ 2,233,551 (80,764,076) 162,754,419 186,419,652 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 74,725,828 (139,673,491) 17,752,977 14,752,977 14,752,977 14,752,977 14,752,977 14,752,977 | 34 | | (30,303,413) | (43,001,441) | (111,030,024) |
| Transferred to the MIR) Net Income (Line 33 plus Line 34). CAPITAL AND SURPLUS ACCOUNT 2, 948, 997, 204. 3, 059, 925, 528. 3, Net Income (Line 35). A relincome (Line 35). Change in net unrealized capital gains (cosses) less capital gains tax of \$ 107, 370, 952. 429, 911, 975, 117, 752, 977. 47, 278, 288. Change in net unrealized foreign exchange capital gain (loss). (139, 673, 491). 117, 752, 977. 47, 278, 283. Change in net unrealized foreign exchange capital gain (loss). (1414, 751). (465, 591). (465, 591). (465, 591). (465, 591). (465, 591). (465, 591). (465, 591). (465, 591). (465, 591). (465, 591). (465, 591). (465, 591). (465, 591). (466, 478, 471). (166, 427, 887). (170, 988). (106, 764, 741). (166, 427, 887). (170, 988). (180, 764, 741). (190, 764, 761). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 764). (190, 764, 7 | 0 | | | | |
| Capital and surplus, December 31, prior year 2,848,967,204 3,059,925,528 3,059,925,528 37. Net income (Line 35) Net income (Line 35) Net income (Line 36) Net income (L | | | (80,764,076) | 162,754,419 | 186,419,652 |
| 28.48.967.004 3.059.925.528 3.059.925.52 | 35. | Net income (Line 33 plus Line 34) | (139,673,491) | 117,752,977 | 74,725,828 |
| 139,673,491 | | | | | |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 107,370,952 | | | | | |
| Change in net urrealized foreign exchange capital gain (loss) | | | | , , | , , |
| 40. Change in net deferred income tax. 41. Change in neadmitted assets 41. Change in Inability for reinsurance in unauthorized and certified companies 42. Change in liability for reinsurance in unauthorized and certified companies 43. Change in reserve on account of change in valuation basis, (increase) or decrease 44. Change in asset valuation reserve 44. Change in asset valuation reserve 45. Change in treasury stock 46. Surplus (contributed to withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 48. Surplus (contributed to withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus in Separate Accounts Statement 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50. 1 Paid in 50. 2 Transferred to surplus (Stock Dividend) 50. 3 Transferred to surplus (Stock Dividend) 50. 3 Transferred to surplus (Stock Dividend) 51. 3 Transferred to apital (Stock Dividend) 51. 3 Transferred to capital (Stock Dividend) 51. 4 Change in surplus as a result of reinsurance 51. 4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) 56. DETAILS OF WRITE-INS 68. DETAILS OF WRITE-INS 68. 3 Juniary of remaining write-ins for Line 8.3 from overflow page 69. 399. Totals (Lines 2701 through 2703 plus 2798) (Line 8.3 above) 60. 599. 599. 509. 60. 332. 549 60. 330. Summary of remaining write-ins for Line 27 from overflow page 67. 599. 599. 599. 509. 509. 509. 509. 509 | | | | | |
| 41. Change in nonadmitted assets 42. Change in Inability for reinsurance in unauthorized and certified companies 43. Change in tressury stock unauthorized and certified companies 44. Change in reserve on account of change in valuation basis, (increase) or decrease 44. Change in reserve on account of change in valuation basis, (increase) or decrease 45. Change in treasury stock 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus notes 49. Change in surplus notes 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50. 1 Paid in 50.2 Transferred to surplus 51. Surplus adjustment: 51. Paid in 50.2 Transferred to surplus 51. Transferred to surplus 51. Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) 56. Surplus administrative and other fees 57. Transferred to surplus and surplus for the year (Lines 37 through 53) 58. DETAILS OF WRITE-INS 59. OEA State of the surplus and surplus for the year (Lines 38 + 54) 59. 30. 318, 398, 5222 59. 30. 30. 487, 594 59. 30. 318, 395, 324 59. 30. 30. 30. 30. 30. 30. 30. 30. 30. 30 | | Change in net deferred income tax | 88 670 085 | | 34 166 673 |
| 42. Change in isability for reinsurance in unauthorized and certified companies (2, 207,996) 43. Change in reserve on account of change in valuation basis, (increase) or decrease (106,261,804) (13,689,499) (92,190,062) 44. Change in asset valuation reserve (106,261,804) (13,689,499) (92,190,062) 45. Change in tressury stock (100,548) (127,942) (29,504,866) 46. Surplus (contributed to whitdrawn from Separate Accounts during period (100,548) (127,942) (29,504,866) 47. Other changes in surplus in Separate Accounts Statement (2,036,764) (5,169,208) (29,144,237) 48. Change in surplus spondes (20,367,764) (20,367,7 | | | | | , , . |
| 44. Change in asset valuation reserve (106,261,804) (13,689,499) 92,190,062 45. Change in treasury stock (20,062,405) (100,548) (127,942) 29,604,866 46. Surplus (contributed to) withdrawn from Separate Accounts Statement 2,036,764 5,169,208 (29,144,237) 47. Other changes in surplus in Separate Accounts Statement 2,036,764 5,169,208 (29,144,237) 48. Change in surplus notes | 42. | | | | |
| 46. Change in treasury stock. 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus in Separate Accounts Statement 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50. 1 Paid in 50. 2 Transferred from surplus (Stock Dividend) 50. 3 Transferred to surplus 50. 3 Transferred to surplus 50. 1 Paid in 50. 2 Transferred to capital (Stock Dividend) 51. 3 Transferred to capital (Stock Dividend) 51. 3 Transferred from capital 51. 4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) 56. 3 Transferred to surplus 57. Capital instrative and other fees 58. 3 Transferred to surplus 59. OF WRITE-INS 69. 08. 301. Miscell laneous administrative and other fees 60. 489. 095 60. 318, 208 60. 339. Summary of remaining write-ins for Line 8.3 from overflow page 60. 399. Totals (Lines 08. 301 through 08. 303 plus 08. 398) (Line 8.3 above) 60. 50. 50. 50. 50. 50. 50. 50. 50. 50. 5 | 43. | | | | |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period | | | | | |
| 47. Other changes in surplus in Separate Accounts Statement | | | | | |
| 48. Change in surplus notes Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51.5 Surplus adjustment: 51.1 Paid in 51.2 Transferred from capital 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.5 Dividends to stockholders 51.6 Transferred from surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) 56. 30.1 Riscel laneous administrative and other fees 57. DETAILS OF WRITE-INS 58. OBJUSTICE INS 59. Summary of remaining write-ins for Line 8.3 from overflow page 59. 30.303. 50. 303. 50. 303. 50. 304. Summary of remaining write-ins for Line 8.3 from overflow page 50. 304. Summary of remaining write-ins for Line 27 from overflow page 59. Summary of remaining write-ins for Line 27 from overflow page 59. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page | | Other changes in surplus in Separate Accounts Statement | 2 036 764 | (127,942) 5 160 208 | 29,004,000 |
| 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 51.5 Dividends to stockholders 51.4 Change in surplus as a result of reinsurance 51.6 Logical and surplus as a result of reinsurance 51.6 Logical and surplus, as of statement date (Lines 37 through 53) 51.6 Capital and surplus, as of statement date (Lines 36 + 54) 51.7 Logical and surplus, as of statement date (Lines 36 + 54) 51.7 Logical and surplus, as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as of statement date (Lines 36 + 54) 51.7 Logical and surplus as a result of reinsurance 51.7 Logical Angelia and surplus as a result of reinsurance 51.7 Logical Angelia and surplus as a result of reinsurance 51.7 Logical | | | | | |
| 50. Capital changes: | | g , | | | |
| 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 50.3 Transferred to surplus 50.5 Transferred to surplus 50.5 Transferred to capital (Stock Dividend) 51.2 Transferred to capital (Stock Dividend) 51.2 Transferred from capital 51.4 Change in surplus as a result of reinsurance (940,785) (9,646,784) (9,646,785) (9,646, | | Capital changes: | | | |
| 50.3 Transferred to surplus 51.1 Surplus adjustment: 51.1 Paid in | | | | | |
| 51. Surplus adjustment: 20,006,847 51.1 Paid in | | , | | | |
| 51.1 Paid in .20,006,847 51.2 Transferred to capital (Stock Dividend) .20,006,847 51.3 Transferred from capital | E4 | | | | |
| 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.3 Transferred from capital (840,785) 51.4 Change in surplus as a result of reinsurance (840,785) 52. Dividends to stockholders (840,785) 53. Aggregate write-ins for gains and losses in surplus 3,578,564 54. Net change in capital and surplus, as of statement date (Lines 36 + 54) 3,183,945,222 3,054,827,594 2,848,967,204 DETAILS OF WRITE-INS 08.301. Miscel laneous administrative and other fees 60,489,095 60,318,208 76,618,118 08.302. Reserve Transfers 50,000 14,341 .10,406,743 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 60,539,095 60,332,549 87,024,861 2701. Funds Withheld Interest 47,254 36,457 51,634 2702. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 47,254 36,457 51,634 5301. Change in Hability for Pension Benefits 3,578,564 5303. 5398. Summary of remaining write-ins for Line 53 from overflow page 47,254 36,457 51,634 5303. 5398. Summary of remaining write-ins for Line 53 from overflow page 47,254 36,457 51,634 | 51. | | | | 20 006 847 |
| 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance | | | | | |
| 51.4 Change in surplus as a result of reinsurance (840,785) (9,646,794) 52. Dividends to stockholders (840,785) (9,646,794) 53. Aggregate write-ins for gains and losses in surplus 3,578,564 54. Net change in capital and surplus for the year (Lines 37 through 53) 334,978,018 (5,097,933) (210,958,323) 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,183,945,222 3,054,827,594 2,848,967,204 DETAILS OF WRITE-INS 08.301. Miscel laneous administrative and other fees 60,489,095 60,318,208 76,618,118 08.302. Reserve Transfers 50,000 14,341 10,406,743 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 60,539,095 60,332,549 87,024,861 2701. Funds Withheld Interest 47,254 36,457 51,634 2702. Zroz. 2703. 2703 2703 36,457 51,634 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 47,254 36,457 51,634 5302. Solutions of Lines in Line 11 is in Line 11 in Line 11 in Line 15 for Line 27 from overflow page 3,578,564 5303. Summary of remaining write-ins for Line 53 from overflow page 3,578,564 </td <td></td> <td></td> <td></td> <td></td> <td></td> | | | | | |
| 53. Aggregate write-ins for gains and losses in surplus 3,578,564 54. Net change in capital and surplus for the year (Lines 37 through 53) 334,978,018 (5,097,933) (210,958,323) 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,183,945,222 3,054,827,594 2,848,967,204 DETAILS OF WRITE-INS 08.301. Miscell laneous administrative and other fees 60,489,095 60,318,208 .76,618,118 08.302. Reserve Transfers 50,000 14,341 10,406,743 08.393. Summary of remaining write-ins for Line 8.3 from overflow page 60,539,095 60,332,549 87,024,861 2701. Funds Withheld Interest 47,254 36,457 51,634 2703. 2703. 47,254 36,457 51,634 5301. Change in Tiability for Pension Benefits 3,578,564 5302. 30,300 47,254 36,457 51,634 5303. 5308. Summary of remaining write-ins for Line 53 from overflow page 3,578,564 5309. 5309. 50,000 47,254 36,457 51,634 5301. 5302. 5303. 3,578,564 | | 51.4 Change in surplus as a result of reinsurance | | | |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) 334,978,018 (5,097,933) (210,958,323) 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,183,945,222 3,054,827,594 2,848,967,204 DETAILS OF WRITE-INS 08.301. Miscel laneous administrative and other fees 60,489,095 60,318,208 76,618,118 08.302. Reserve Transfers 50,000 .14,341 .10,406,743 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 60,539,095 60,332,549 87,024,861 2701. Funds Withheld Interest 47,254 36,457 51,634 2702. 2703. 2708. Summary of remaining write-ins for Line 27 from overflow page 47,254 36,457 51,634 5301. Change in I liability for Pension Benefits 3,578,564 5302. 5303. Summary of remaining write-ins for Line 27 from overflow page 3,578,564 5308. Summary of remaining write-ins for Line 53 from overflow page 3,578,564 | | | | (840,785) | |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,183,945,222 3,054,827,594 2,848,967,204 DETAILS OF WRITE-INS 08.301. Miscel laneous administrative and other fees 60,489,095 60,318,208 76,618,118 08.302. Reserve Transfers 50,000 14,341 10,406,743 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 80,539,095 60,332,549 87,024,861 2701. Funds Withheld Interest 47,254 36,457 51,634 2702. 2703. 2708. Summary of remaining write-ins for Line 27 from overflow page. 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 47,254 36,457 51,634 5301. Change in Tiability for Pension Benefits 3,578,564 5302. 5302. 5303. 5308. Summary of remaining write-ins for Line 53 from overflow page. 5303. 5308. Summary of remaining write-ins for Line 53 from overflow page. 5303. 5308. Summary of remaining write-ins for Line 53 from overflow page. 5303. 5308. Summary of remaining write-ins for Line 53 from overflow page. 5303. 5308. 53 | | | | /F 00= 000: | |
| DETAILS OF WRITE-INS 08.301. Miscel laneous administrative and other fees 60,489,095 60,318,208 76,618,118 08.302. Reserve Transfers 50,000 14,341 10,406,743 08.303. William of the maining write-ins for Line 8.3 from overflow page 60,539,095 60,332,549 87,024,861 2701. Funds Withheld Interest 47,254 36,457 51,634 2702. William of the maining write-ins for Line 27 from overflow page 2798. Summary of remaining write-ins for Line 27 from overflow page 47,254 36,457 51,634 5301. Change in Liability for Pension Benefits 36,457 51,634 5302. Source 33,578,564 33,578,564 5303. Summary of remaining write-ins for Line 53 from overflow page 33,578,564 | | | | . , , , | |
| 08.301. Miscellaneous administrative and other fees 60,489,095 60,318,208 76,618,118 08.302. Reserve Transfers 50,000 14,341 10,406,743 08.303. 8.398. Summary of remaining write-ins for Line 8.3 from overflow page 60,539,095 60,332,549 87,024,861 2701. Funds Withheld Interest 47,254 36,457 51,634 2702. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 47,254 36,457 51,634 5301. Change in Tiability for Pension Benefits 3,578,564 5302. 3303. 3 3,578,564 5398. Summary of remaining write-ins for Line 53 from overflow page 2,5303. 3,578,564 | 55. | | 3,183,945,222 | ა,054,827,594 | 2,848,967,204 |
| 08.302. Reserve Transfers 50,000 14,341 10,406,743 08.303. 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 60,539,095 60,332,549 87,024,861 2701. Funds Withheld Interest 47,254 36,457 51,634 2702. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 47,254 36,457 51,634 5301. Change in Liability for Pension Benefits 3,578,564 5302. 3398. Summary of remaining write-ins for Line 53 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 47,254 36,457 51,634 | 08 301 | | 60 489 005 | 60 318 208 | 76 618 119 |
| 08.303. 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 60,539,095 60,332,549 87,024,861 2701. Funds Withheld Interest 47,254 36,457 51,634 2702. 2703. 36,457 51,634 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 47,254 36,457 51,634 5301. Change in liability for Pension Benefits 36,457 51,634 5302. 303. 3,578,564 5303. Summary of remaining write-ins for Line 53 from overflow page 3,578,564 | | | | | , , |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 60,539,095 60,332,549 87,024,861 2701. Funds Withheld Interest .47,254 .36,457 .51,634 2702. .2703. | | | , , , , , , , , , , , , , , , , , , , | , | , , . |
| 2701. Funds Withheld Interest 47,254 36,457 51,634 2702. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page. 47,254 36,457 51,634 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 47,254 36,457 51,634 5301. Change in Hability for Pension Benefits 3,578,564 5302. 303. 304. 305. 5398. Summary of remaining write-ins for Line 53 from overflow page. 306,457 307. 307. | 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | | | |
| 2702. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page. 47,254 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 47,254 5301. Change in liability for Pension Benefits 3,578,564 5302. 33,578,564 5303. Summary of remaining write-ins for Line 53 from overflow page | 08.399. | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 60,539,095 | 60,332,549 | |
| 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 36,457 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 47,254 36,457 51,634 5301. Change in liability for Pension Benefits 3,578,564 5302. 303. <td< td=""><td></td><td></td><td></td><td></td><td></td></td<> | | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page 36,457 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 47,254 36,457 51,634 5301. Change in Hability for Pension Benefits 3,578,564 5302. 303. 3 | | | | | |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 47,254 36,457 51,634 5301. Change in liability for Pension Benefits 3,578,564 5302. 5303. 5303. 5398. Summary of remaining write-ins for Line 53 from overflow page 5304. | | | | | |
| 5301. Change in liability for Pension Benefits | | | | | |
| 5302. 5303. 5398. Summary of remaining write-ins for Line 53 from overflow page | | | , - | | |
| 5303. 5398. Summary of remaining write-ins for Line 53 from overflow page | | · · | | | |
| | | | | | |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) 3,578,564 | | , , , | ļ | | |
| | 5399. | Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | | | 3,5/8,564 |

| | 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 | 6,339,424,874 | 5,476,594,898 | 7,522,576,284 |
| 2. | Net investment income | 632,507,763 | 570,802,962 | 782,614,001 |
| 3. | Miscellaneous income | 267,939,328 | 284,065,166 | 449,009,394 |
| 4. | Total (Lines 1 to 3) | 7,239,871,965 | 6,331,463,026 | 8,754,199,679 |
| 5. | Benefit and loss related payments | 3,892,448,257 | 4,058,747,223 | 5,313,920,979 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 173,967,503 | 176,293,121 | 302,939,032 |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 887,921,050 | 863,066,480 | 1,141,411,460 |
| 8. | Dividends paid to policyholders | 31,183,651 | 33,845,403 | 46,139,547 |
| 9. | Federal and foreign income taxes paid (recovered) net of \$26,219,949 tax on capital | | | |
| | gains (losses) | 48,230,494 | 29,824,192 | 53,750,523 |
| 10. | Total (Lines 5 through 9) | 5,033,750,955 | 5,161,776,419 | 6,858,161,541 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 2,206,121,010 | 1,169,686,607 | 1,896,038,138 |
| | | | | |
| | Cash from Investments | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | | 2,322,525,273 | | |
| | 12.2 Stocks | | | 220,412,259 |
| | 12.3 Mortgage loans | | 262,661,525 | 383,095,617 |
| | 12.4 Real estate | | | |
| | 12.5 Other invested assets | | | 138,774,731 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | |
| | 12.7 Miscellaneous proceeds | 34,424,617 | 177,631,454 | 89,641,559 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 2,906,690,518 | 3,520,453,590 | 4,551,089,475 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | | 3,985,880,169 | | |
| | 13.2 Stocks | | | 201,086,005 |
| | 13.3 Mortgage loans | 725,583,627 | 661,467,827 | 997,475,947 |
| | 13.4 Real estate | | | |
| | | 121,474,172 | 87,638,758 | 119,919,455 |
| | 13.6 Miscellaneous applications | | | |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 4,950,986,391 | 4,624,116,168 | 6,349,926,621 |
| 14. | Net increase (or decrease) in contract loans and premium notes | 64,690,965 | 42,620,350 | 50,287,318 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (2,108,986,838) | (1,146,282,928) | (1,849,124,464) |
| | Cash from Financing and Miscellaneous Sources | | | |
| 16. | Cash provided (applied): | | | |
| | 16.1 Surplus notes, capital notes | | | |
| | 16.2 Capital and paid in surplus, less treasury stock | | | 11,500,000 |
| | 16.3 Borrowed funds | (50,000,000) | (100,000,000) | (225,000,000) |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 22,596,078 | 3,370,526 | 18,504,147 |
| | 16.5 Dividends to stockholders | | | |
| | 16.6 Other cash provided (applied) | 152,955,298 | 34,820,109 | 22,796,678 |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 125,551,376 | (61,809,365) | (172,199,175) |
| | DECONCILIATION OF CASH, CASH EQUIVALENTS AND SHOOT TEDM INVESTMENTS | | | |
| 40 | RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | 222,685,548 | (38,405,686) | (125,285,501) |
| 18. | Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | 222,000,046 | (30,400,000) | (123,263,301) |
| 19. | Cash, cash equivalents and short-term investments: | 61,518,410 | 186,803,911 | 186,803,911 |
| | | 284,203,958 | 148,398,225 | 61,518,410 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 204,200,300 | 170,000,220 | 01,310,410 |

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | DIRECT PREMIUMS AND DEPOSIT-TYPE C | ONTRACTS | | |
|-------|---|-------------------|-----------------|---------------------------------|
| | | 1 Current Year | 2 Prior Year | 3 Dries Vees Ended |
| | | To Date | To Date | Prior Year Ended December 31 |
| | | 10 Date | 10 2010 | Bootinger or |
| 1. | Industrial life | | | |
| 2. | Ordinary life insurance | 1,341,929,812 | 1,375,492,070 | 1,856,153,068 |
| 3. | Ordinary individual annuities | 775,332,013 | 674,941,378 | 977,310,474 |
| 4. | Credit life (group and individual) | 54,234,763 | 51,518,993 | 68,652,569 |
| 5. | Group life insurance | 1,097,384,284 | 1,112,996,659 | 1,485,611,766 |
| 6. | Group annuities | 2,899,591,187 | 2,047,379,407 | 2,852,854,232 |
| 7. | A & H - group | 243,885,791 | 195,792,671 | 274,688,838 |
| 8. | A & H - credit (group and individual) | 59,064,409 | 55,487,877 | 74,654,149 |
| 9. | A & H - other | 18,677,056 | 20,817,636 | 27,426,612 |
| 10. | Aggregate of all other lines of business | | | |
| 11. | Subtotal (Lines 1 through 10) | 6,490,099,315 | 5,534,426,691 | 7,617,351,708 |
| 12. | Fraternal (Fraternal Benefit Societies Only) | | | |
| 13. | Subtotal (Lines 11 through 12) | 6,490,099,315 | 5,534,426,691 | 7,617,351,708 |
| 14. | Deposit-type contracts | 191,707,242 | 160,607,506 | 242,528,448 |
| 15. | Total (Lines 13 and 14) | 6,681,806,557 | 5,695,034,197 | 7,859,880,156 |
| | DETAILS OF WRITE-INS | | | |
| 1001. | | | | |
| 1002. | | | | |
| 1003. | | | | |
| 1098. | Summary of remaining write-ins for Line 10 from overflow page | | | |
| 1099. | Totals (Lines 1001 through 1003 plus 1098)(Line 10 above) | | | |

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying statutory financial statements of Minnesota Life Insurance Company (the Company) have been prepared in accordance with accounting practices prescribed or permitted by the Minnesota Department of Commerce. The Minnesota Department of Commerce recognizes statutory accounting practices prescribed or permitted by the state of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota Insurance Law. Prescribed statutory accounting practices are those practices that are incorporated directly or by reference in state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in a particular state. Permitted statutory accounting practices include practices not prescribed by the domiciliary state, but allowed by the domiciliary state regulatory authority. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Minnesota. The state has adopted the prescribed accounting practices found in NAIC SAP, without modification.

The Company has received a permitted practice from the Minnesota Department of Commerce to use a modified 1959 accidental death benefit (ADB) table.

The Company has no material prescribed accounted practices.

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

| | SSAP# | F/S Page | F/S Line # | 09/30/2019 | 12/31/2018 |
|--|-------|-------------|---------------|---------------------|---------------------|
| Net Income, Minnesota State basis: | | | | \$ (139,673,491) | \$ 74,725,828 |
| 2.State Prescribed Practices (Income): | NONE | NONE | NONE | - | - |
| 3.State Permitted Practices (Income): Permitted use of modified 1959 ADB Table | 51 | 4 | 19 | \$ 95,000 | \$ (340,000) |
| 4. Net Income, NAIC SAP: | | | | \$ (139,768,491) | \$ 75,065,828 |
| Statutory Surplus, Minnesota State basis: | | | | \$ 3,183,945,222 | \$ 2,848,967,204 |
| 6. State Prescribed Practices (Surplus): | NONE | NONE | NONE | - | - |
| 7. State Permitted Practices (Surplus): Permitted use of modified 1959 ADB Table | 51 | 4 | 37 | \$ 6,645,000 | \$ 6,550,000 |
| 8. Statutory Surplus, NAIC SAP: | | | | \$ 3,177,300,222 | \$ 2,842,417,204 |

(2) Accounting Changes and Corrections of Errors

Not applicable

(3) Business Combinations and Goodwill

Not applicable

(4) Discontinued Operations

Not applicable

NOTES TO FINANCIAL STATEMENTS

(5) Investments

D. Loan-Backed Securities

- 1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Bloomberg when available. Other payment speed assumptions for a small number of holdings were reviewed with the appropriate affiliated company analyst by evaluating the underlying collateral.
- 2. The Company did not recognized any OTTI due to the intent to sell or due to the inability or lack of intent to retain a security for a period of time sufficient to recover the full amount of the initial investment in the security.

| | (1 | | (2) Other-than-Temporary Impairment | | | | (3) |
|---|--|------------------|--|------------------------|----|---------------------|---------------------------|
| | Amortiz Basis Other Temp Impai | Before -than- | | Recogr 2a) erest | | (2b) on-interest | Fair Value 1 – (2a+2b) |
| OTTI recognized 1st Quarter | | | | | | | |
| a. Intent to sell | \$ | - | \$ | - | \$ | - | \$ - |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | \$ | - | \$ | - | \$ | - | \$ - |
| c. Total 1 st quarter | \$ | - | \$ | - | \$ | - | \$ - |
| OTTI recognized 2nd Quarter | | | | | | | |
| a. Intent to sell | \$ | - | \$ | - | \$ | - | \$ - |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | \$ | - | \$ | - | \$ | - | \$ - |
| c. Total 2nd quarter | \$\$ | - | \$ | - | \$ | - | \$ - |
| OTTI recognized 3rd Quarter | | | | | | | |
| a. Intent to sell | \$ | - | \$ | - | \$ | - | \$ - |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | \$ | - | \$ | - | \$ | - | \$ - |
| c. Total 3rd quarter | \$ | - | \$ | - | \$ | - | \$ - |
| OTTI recognized 4th Quarter | | | | | | | |
| a. Intent to sell | \$ | - | \$ | - | \$ | - | \$ - |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | \$ | - | \$ | - | \$ | - | \$ - |
| c. Total 4th quarter | \$ | - | \$ | - | \$ | - | \$ - |

NOTES TO FINANCIAL STATEMENTS

(5) Investments (continued)

3. The detail for securities currently held by the Company with a recognized OTTI due to the present value of cash flows expected to be collected being less than the amortized cost of the security:

| CUSIP | Adjusted Carrying Value Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized OTTI | Amortized Cost After OTTI | Fair Value at Time of OTTI | Date of Financial Statement Where Reported |
|-----------|--|---|--------------------|---------------------------------|----------------------------------|--|
| 999A51525 | 1,013 \$ 1,013 | <u> </u> | 1,013 \$ 1,013 | <u> </u> | <u> </u> | 09/30/2019 |

4. 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) as of September 30, 2019:

| | Aggregate | Less than 12 Months | 12 Months or Longer |
|--|-------------|------------------------|------------------------|
| A. Gross Unrealized Losses | (447,219) | (143,090) | (304,129) |
| B. Fair Value of Securities with Unrealized Losses | 138,461,798 | 88,112,964 | 50,348,834 |

- 5. In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to the following: the extent and duration of the decline in value; the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis; and the performance of the security's underlying collateral and projected future cash flows. In projecting future cash flows, the Company incorporates inputs from third-party sources and applies reasonable judgment in developing assumptions used to estimate the probability and timing of collecting all contractual cash flows.
- E. Not applicable
- F. Not applicable
- G. Not applicable
- H. Not applicable
- Not applicable
- J. None
- K. No significant change
- L. No significant change
- M. Not applicable
- N. Not applicable
- O. No significant change
- P. 5* Securities

| | Number of 5* Securities | | | Aggregate BACV | | | | Aggregate Fair Value | | | | | | | | |
|--------------------------|-------------------------|---|----|-------------------------|----|--------------|----|----------------------|----|--------------|--|-------------------------|--|------------|---|-----------|
| Investment | Current Year | Prior Year Current Year Prior Year Current Year | | Current Year Prior Year | | Current Year | | Current Year | | Current Year | | Current Year Prior Year | | rrent Year | Р | rior Year |
| (1) Bonds - AC | 2 | 2 | \$ | 457,644 | \$ | 458,125 | \$ | 505,544 | \$ | 485,550 | | | | | | |
| (2) LB&SS - AC | - | - | | - | | - | | - | | - | | | | | | |
| (3) Preferred Stock - AC | - | - | | - | | - | | - | | - | | | | | | |
| (4) Preferred Stock - FV | - | - | | - | | - | | - | | - | | | | | | |
| Total | 2 | 2 | \$ | 457,644 | \$ | 458,125 | \$ | 505,544 | \$ | 485,550 | | | | | | |

NOTES TO FINANCIAL STATEMENTS

(5) Investments (continued)

- Q. Not applicable
- R. Prepayment Penalty and Acceleration Fees

| | General Account | Separate Account |
|---|-----------------|------------------|
| (1) Number of CUSIPs | 19 | 1 |
| (2) Aggregate amount of investment income | \$ 687,092 | \$ 6,545 |

(6) Joint Ventures, Partnerships and Limited Liability Companies

No significant change

(7) Investment Income

No significant change

(8) Derivative Instruments

No significant change

(9) Income Taxes

No significant change

(10) Information Concerning Parent, Subsidiaries and Affiliates

- A. Not applicable
- B. Not applicable
- C. No significant change
- D. No significant change
- E. Not applicable
- F. No significant change
- G. Not applicable
- H. Not applicable
- I. Not applicable
- J. Not applicable
- K. Not applicable
- L. Not applicable
- M. Not applicable
- N. Not applicable
- O. Not applicable

NOTES TO FINANCIAL STATEMENTS

(11) Debt

- A. Not applicable
- B. FHLB (Federal Home Loan Bank) Agreements
 - (1) The Company is a member of the Federal Home Loan Bank (FHLB) of Des Moines, Iowa. Through its membership, the Company has conducted business activity (borrowings) with FHLB. It is part of the Company's strategy to utilize these funds for both liquidity and general operating purposes. The Company has determined the actual/estimated maximum borrowing capacity as \$728,893,000 based on the current remaining pledged collateral capacity at the FHLB.

(2) FHLB Capital Stock

a. Aggregate Totals

| 1. Current Year | 1 Total 2+3 | 2 General Account | 3 Separate Account |
|--|----------------|-------------------------|--------------------------|
| (a) Membership stock – class A | 10,000,000 | 10,000,000 | - |
| (b) Membership stock – class B | - | - | - |
| (c) Activity stock | 3,800,000 | 3,800,000 | - |
| (d) Excess stock | - | - | - |
| (e) Aggregate total | 13,800,000 | 13,800,000 | - |
| (f) Actual or estimated borrowing capacity as determine by the insurer | 728,893,000 | xxx | xxx |

| 1. Prior Year-end | 1 Total 2+3 | 2 General Account | 3 Separate Account |
|--|----------------|-------------------------|--------------------------|
| (a) Membership stock – class A | 10,000,000 | 10,000,000 | - |
| (b) Membership stock – class B | - | - | - |
| (c) Activity stock | 5,800,000 | 5,800,000 | - |
| (d) Excess stock | - | - | - |
| (e) Aggregate total | 15,800,000 | 15,800,000 | - |
| (f) Actual or estimated borrowing capacity as determine by the insurer | 642,125,000 | XXX | xxx |

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

| Membership Stock | Current Year Total | Not Eligible for Redemption | Less Than 6 Months | 6 months to Less Than 1 Year | 1 to Less Than 3 Years | 3 to 5 Years |
|---------------------|-----------------------|-----------------------------------|--------------------------|------------------------------------|------------------------------|--------------|
| | | | | | | |
| 1. Class A | 10,000,000 | 10,000,000 | - | - | ı | - |
| 2. Class B | - | - | - | - | - | - |

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

| Current Year Total General and Separate Accounts | Fair Value | Carrying Value | Aggregate Total Borrowing |
|--|-------------|-------------------|---------------------------------|
| Total Collateral Pledged | 941,343,000 | 903,871,000 | 95,000,000 |

| 2. Current Year General Account | Fair Value | Carrying Value | Aggregate Total Borrowing |
|---------------------------------|-------------|-------------------|---------------------------------|
| Total Collateral Pledged | 941,343,000 | 903,871,000 | 95,000,000 |

| 3. Current Year Separate Accounts | Fair Value | Carrying Value | Aggregate Total Borrowing |
|-----------------------------------|------------|-------------------|---------------------------------|
| Total Collateral Pledged | - | - | - |

| 4. Prior Year-end Total General and Separate Accounts | Fair Value | Carrying Value | Aggregate Total Borrowing |
|---|-------------|-------------------|---------------------------------|
| Total Collateral Pledged | 916.159.000 | 919.901.000 | 145.000.000 |

NOTES TO FINANCIAL STATEMENTS

(11) Debt (continued)

| b. Maximum Amount Pledged During Reporting Period | b. | Maximum . | Amount | Pledged | During | Reporting | Period |
|---|----|-----------|--------|---------|--------|-----------|--------|
|---|----|-----------|--------|---------|--------|-----------|--------|

| Current Year Total General and Separate Accounts | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
|--|-------------|-------------------|---|
| Maximum Collateral Pledged | 944,289,000 | 912,889,000 | 95,000,000 |

| 2. Current Year General Account | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
|---------------------------------|-------------|-------------------|---|
| Maximum Collateral Pledged | 944,289,000 | 912,889,000 | 95,000,000 |

| 3. Current Year Separate Accounts | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
|-----------------------------------|------------|-------------------|---|
| Maximum Collateral Pledged | - | - | - |

| 4. Prior Year-end Total General and Separate Accounts | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
|---|-------------|-------------------|---|
| Maximum Collateral Pledged | 923,621,000 | 925,924,000 | 270,000,000 |

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

| 1. Current Year | 1 Total 2+3 | 2 General Account | 3 Separate Account | 4 Funding Agreements Reserves Established |
|------------------------|----------------|-------------------------|--------------------------|---|
| (a) Debt | 95,000,000 | 95,000,000 | - | XXX |
| (b) Funding Agreements | - | - | - | - |
| (c) Other | - | - | - | XXX |
| (d) Aggregate Total | 95,000,000 | 95,000,000 | - | - |

| 2. Prior Year-end | 1 Total 2+3 | 2 General Account | 3 Separate Account | 4 Funding Agreements Reserves Established |
|------------------------|----------------|-------------------------|--------------------------|---|
| (a) Debt | 145,000,000 | 145,000,000 | - | XXX |
| (b) Funding Agreements | - | - | - | - |
| (c) Other | - | - | - | XXX |
| (d) Aggregate Total | 145,000,000 | 145,000,000 | - | - |

b. Maximum Amount during Reporting Period (Current Year)

| | 1 Total 2+3 | 2 General Account | 3 Separate Accounts |
|-----------------------|----------------|-------------------------|---------------------------|
| 1. Debt | 145,000,000 | 145,000,000 | - |
| 2. Funding Agreements | - | - | - |
| 3. Other | - | - | - |
| 4. Aggregate Total | 145,000,000 | 145,000,000 | - |

c. $\underline{\mathsf{FHLB}} - \mathsf{Prepayment}$ Obligations

| | Does the Company have prepayment obligations under the following arrangements (YES/NO)? |
|-----------------------|---|
| 1. Debt | NO |
| 2. Funding Agreements | NO |
| 3. Other | NO |

NOTES TO FINANCIAL STATEMENTS

(12) Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

4. Components of net periodic benefit cost

| | Р | Pension Benefits | | | | Postret Ben | ireme efits | nt | Special or Contractual Benefits Per SSAP No.11 | |
|---|------|------------------|----|----------|------|----------------|----------------|--------|---|------------|
| In thousands | 09/3 | 0/2019 | 12 | /31/2018 | 09/3 | 30/2019 | 12/3 | 1/2018 | 09/30/2019 | 12/31/2018 |
| a. Service cost | \$ | - | \$ | - | \$ | 118 | \$ | 172 | - | - |
| b. Interest cost | | 1,525 | | 1,981 | | 136 | | 169 | - | - |
| c. Expected return on plan assets | (| 1,326) | | (1,707) | | - | | - | - | - |
| d. Transition asset or obligation | | - | | - | | - | | - | - | - |
| e. Gains and losses | | 151 | | 858 | | (165) | | (205) | - | - |
| f. Prior service cost or credit | | - | | - | | (358) | | (478) | - | - |
| g. Gain or loss recognized due to a settlement or curtailment | | - | | - | | - | | - | - | - |
| h. Total net periodic benefit cost | \$ | 350 | \$ | 1,132 | \$ | (269) | \$ | (342) | - | - |

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

No significant change

(14) Liabilities, Contingencies and Assessments

No significant change

(15) Leases

No significant change

(16) Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

No significant change

(17) Sale Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Not applicable
- B. Not applicable
- C. Wash Sales
 - 1. Not applicable
 - 2. The details by NAIC designation 3 or below, or unrated of securities sold during the current quarter 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) |
|---------------|---------------------|---------------------------|----------------------------------|--------------------------------------|-------------|
| Common Stocks | | 45 | \$ 997,839 | \$ 1,022,800 | \$ 77,076 |

(18) Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

Not applicable

(19) Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable

NOTES TO FINANCIAL STATEMENTS

(20) Fair Value Measurements

A. The fair value of the Company's financial assets and financial liabilities has been determined using available market information as of September 30, 2019. Although the Company is not aware of any factors that would significantly affect the fair value of financial assets and financial liabilities, such amounts have not been comprehensively revalued since those dates. Therefore, estimates of fair value subsequent to the valuation dates may differ significantly from the amounts presented herein. Considerable judgment is required to interpret market data to develop the estimates of fair value. The use of different market assumptions and/or estimation methodologies may have a material effect on the estimated fair value amounts.

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. In determining fair value, the Company primarily uses the market approach which utilizes prices and other relevant information generated by market transactions involving identical or comparable assets or liabilities. To a lesser extent, the Company also uses the income approach which uses discounted cash flows to determine fair value. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs. Observable inputs reflect the assumptions market participants would use in valuing a financial instrument based on market data obtained from sources independent of the Company. Unobservable inputs reflect the Company's estimates about the assumptions market participants would use in valuing financial assets and financial liabilities based on the best information in the circumstances.

The Company is required to categorize its financial assets and financial liabilities carried at fair value on the statutory statements of admitted assets, liabilities and capital and surplus according to a three-level hierarchy. A level is assigned to each financial asset and financial liability based on the lowest level input that is significant to the fair value measurement in its entirety. The levels of fair value hierarchy are as follows:

Level 1 – Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. The types of assets and liabilities utilizing Level 1 valuations generally include money-market funds, actively-traded U.S. and international common stocks, investments in mutual funds with quoted market prices, and listed derivatives.

Level 2 – Fair value is based on significant inputs, other than quoted prices included in Level 1, that are observable in active markets for identical or similar assets and liabilities. The types of assets and liabilities utilizing Level 2 valuations generally include certain separate account assets and liabilities and certain derivatives.

Level 3 – Fair value is based on at least one or more significant unobservable inputs. These inputs reflect the Company's assumptions about the inputs market participants would use in pricing the assets or liabilities. The types of assets and liabilities utilizing Level 3 valuations generally include certain non-exchange traded common stocks and certain separate account assets.

The Company uses prices and inputs that are current as of the measurement date. In periods of market disruption, the ability to observe prices and inputs may be reduced, which could cause an asset or liability to be reclassified to a lower level.

Inputs used to measure fair value of an asset or liability 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.

1. The following table summarizes the Company's financial assets and liabilities measured at fair value as of September 30, 2019 (in thousands):

| Description | Level 1 | | Level 2 | ı | Level 3 | t Asset ie (NAV) | | Total |
|-------------------------|-----------------|------|------------|----|---------|-------------------------|------|------------|
| Cash equivalents | \$ 214,483 | \$ | - | \$ | - | \$ - | \$ | 214,483 |
| Common stock: | | | | | | | | |
| Industrial and misc | \$ 451,926 | | - | | - | - | \$ | 451,926 |
| Total common stock | \$ 451,926 | \$ | - | \$ | - | \$ - | \$ | 451,926 |
| Derivative assets: | | | | | | | | |
| Swaps | \$ 114,971 | \$ | 36,647 | \$ | - | \$ - | \$ | 151,618 |
| Futures Caps | 21 | | | | _ | | | 21 |
| Options | | | 570,771 | | - | - | | 570,771 |
| Total derivatives | \$ 114,992 | \$ | 607,418 | \$ | - | \$ - | \$ | 722,410 |
| Separate account assets | \$ 5,490,515 | 2 | 22,479,244 | | 5,472 | - | \$ 2 | 27,975,231 |
| Total assets | \$ 6,271,916 | \$ 2 | 23,086,662 | \$ | 5,472 | \$ - | \$ 2 | 29,364,050 |
| Derivative liabilities | \$ 24 | \$ | 165,011 | \$ | _ | \$ _ | \$ | 165,035 |
| | | | | | | | * | |
| Total liabilities | \$ 24 | \$ | 165,011 | \$ | - | \$ - | \$ | 165,035 |

The Company did not have any transfers between Level 1 and Level 2 of the fair value hierarchy during third quarter of 2019.

NOTES TO FINANCIAL STATEMENTS

(20) Fair Value Measurements (continued)

2. Assets measured at fair value using significant unobservable inputs (Level 3):

| (in thousands) | Balance at 01/01/2019 | nsfers o level 3 | 0 | nsfers ut of vel 3 | and incl | al gains (losses) uded in income | (le in | Total gains and osses) cluded in urplus | Pu | rchases | Sales | Settl | ements | Balance at 09/30/2019 |
|-------------------------|--------------------------|----------------------------|----|--------------------------|-------------|---|-----------|---|----|---------|----------|-------|--------|--------------------------|
| Separate account assets | \$ 5,045 | \$ - | \$ | - | \$ | - | \$ | 244 | \$ | 558 | \$ (375) | \$ | - | \$ 5,472 |
| Total | \$ 5,045 | \$ - | \$ | - | \$ | - | \$ | 244 | \$ | 558 | \$ (375) | \$ | - | \$ 5,472 |

- 1. Transfers of securities among the levels occur at the beginning of the reporting period.
- 2. The methods and assumptions used to estimate the fair value of financial assets and liabilities are summarized as follows:

Common Stocks

The Company's common stocks consist primarily of investments in common stock of publicly traded companies. The fair values of common stocks are based on quoted market prices in active markets for identical assets and are primarily classified within level 1. The Company carries a small amount of non-exchange traded common stocks classified within Level 3.

Derivative instruments

Derivative instrument fair values are based on quoted market prices when available. If a quoted market price is not available, fair value is estimated using current market assumptions and modeling techniques, which are then compared with quotes from counterparties.

The majority of the Company's derivative positions are traded in the over-the-counter (OTC) derivative market and are classified as Level 2. The fair values of most OTC derivatives are determined using discounted cash flow or third party pricing models. The significant inputs to the pricing models are observable in the market or can be derived principally from or corroborated by observable market data. Significant inputs that are observable generally include: interest rates, foreign currency exchange rates, interest rate curves, credit curves and volatility. However, certain OTC derivatives may rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from or corroborated by observable market data. Significant inputs that are unobservable generally include: independent broker quotes and inputs that are outside the observable portion of the interest rate curve, credit curve, volatility or other relevant market measure. These unobservable inputs may involve significant management judgment or estimation. In general, OTC derivatives are compared to an outside broker quote when available and are reviewed in detail through the Company's valuation oversight group.

The credit risk of both the counterparty and the Company are considered in determining the estimated fair value for all OTC derivatives after taking into account the effects of netting agreements and collateral arrangements.

Short-term investments

Short-term investments include highly rated commercial paper.

Cash equivalents

Cash equivalents include money market instruments. Money market instruments are generally valued using unadjusted quoted prices in active markets and are reflected in Level 1.

Separate account assets

Separate account assets are reported as a summarized total and are carried at estimated fair value based on the underlying assets in which the separate accounts are invested. Valuations for common stock and short-term investments are determined consistent with similar instruments as previously described. When available, fair values of bonds are based on quoted market prices of identical assets in active markets and are reflected in Level 1. When quoted prices are not available, the Company's process is to obtain prices from third party pricing services, when available, and generally classified the security as Level 2. Valuations for certain mutual funds and pooled separate accounts are classified as Level 2 as the values are based upon quoted prices or reported net asset values provided by the fund managers with little readily determinable public pricing information. Other valuations using internally developed pricing models or broker quotes are generally classified as Level 3.

B. Not applicable

NOTES TO FINANCIAL STATEMENTS

(20) Fair Value Measurements (continued)

C. The following table summarizes by level of fair value hierarchy the aggregate fair value of all financial assets and liabilities held by the Company as of September 30, 2019 (in thousands):

| Type of Financial Instrument | Aggregate Fair Value | Admitted Asset Value | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable Carrying Value |
|--|--------------------------|--------------------------|-----------------------|----------------|--|--------------------------|---|
| Assets: | | | Φ 000.050 | | * • • • • • • • • • • • • • • • • • • • | , , | Φ. |
| Bonds Common stock | \$ 18,427,406 465,726 | \$ 17,207,967 465,726 | \$ 288,659 451,926 | \$ 16,042,528 | \$ 2,096,219 | \$ - | \$ - 13,800 |
| | | | | | - | - | 13,000 |
| Preferred stock | 51,150 | 48,382 | 20,276 | 30,874 | - | - | - |
| Mortgage loans | 4,125,625 | 3,976,058 | - | - | 4,125,625 | - | - |
| Short terms | 44,649 | 44,623 | 44,649 | - | - | - | - |
| Cash Equivalents Surplus Notes | 295,211 104,902 | 295,208 93,817 | 294,713 | 498 104,902 | - | - | - |
| Total investments | \$ 23,514,669 | \$ 22,131,781 | \$ 1,100,223 | \$ 16,178,802 | \$ 6,221,844 | \$ - | \$ 13,800 |
| Derivative assets: | | | | | | | |
| Forward contracts | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| Swaps | 151,618 | 151,618 | 114,971 | 36,647 | - | - | - |
| Futures Caps | 21 | 21 | 21 | - | - | - | - |
| Floors | - | - | - | - | - | - | - |
| Options | 570,771 | 570,771 | - | 570,771 | - | - | - |
| Total derivatives | \$ 722,410 | \$ 722,410 | \$ 114,992 | \$ 607,418 | \$ - | \$ - | \$ - |
| Policy loans | \$ 703,563 | \$ 583,086 | \$ - | \$ - | \$ 703,563 | \$ - | \$ - |
| Separate account assets | \$ 27,975,231 | \$ 27,975,231 | \$ 5,490,515 | \$ 22,479,244 | \$ 5,472 | \$ - | \$ - |
| Total assets | \$ 52,915,873 | \$ 51,412,508 | \$ 6,705,730 | \$ 39,265,464 | \$ 6,930,879 | \$ - | \$ 13,800 |
| Liabilities: Derivative liabilities: Options | \$ 165,035 | \$ 165,035 | \$ 24 | \$ 165,011 | \$ - | \$ - | \$ - |
| Total derivatives | \$ 165,035 | \$ 165,035 | \$ 24 | \$ 165,011 | \$ - | \$ - | \$ - |
| Deferred annuities | \$ 2,545,647 | \$ 2,408,412 | \$ - | \$ - | \$ 2,545,647 | \$ - | \$ - |
| Annuity certain contracts | \$ 116,408 | \$ 110,432 | \$ - | \$ - | \$ 116,408 | \$ - | \$ - |
| Other fund deposits | \$ 2,337,296 | \$ 2,337,309 | \$ - | \$ - | \$ 2,337,296 | \$ - | \$ - |
| Supplementary contracts without life contingencies | \$ 129,850 | \$ 129,850 | \$ - | \$ - | \$ 129,850 | \$ - | \$ - |
| Separate account liabilities | \$ 24,715,494 | \$ 24,715,494 | \$ 5,490,515 | \$ 19,219,507 | \$ 5,472 | \$ - | \$ - |
| Total liabilities | \$ 30,009,730 | \$ 29,866,532 | \$ 5,490,539 | \$ 19,384,518 | \$ 5,134,673 | \$ - | \$ - |

D. The following table provides a summary of financial assets with a not practicable carrying value as of September 30, 2019 (in thousands):

| | Carı | rying Value | Effective Interest Rate | Maturity Date | Explanation |
|--------------|------|-------------|----------------------------|---------------|-------------------------------------|
| Common stock | \$ | 13,800 | N/A | N/A | Nonmarketable FHLB membership stock |

E. Not applicable

(21) Other Items

Not significant change

(22) Events Subsequent

Not applicable

(23) Reinsurance

Not significant change

(24) Retrospectively Rated Contracts & Contracts Subject to Redetermination.

Not significant change

NOTES TO FINANCIAL STATEMENTS

(25) Change in Incurred Losses and Loss Adjustment Expenses

Activity in the liability for unpaid accident and health claims and claim adjustment expenses is summarized as follows:

| In thousands | 09/30/2019 | 12/31/2018 |
|-------------------------------|------------|------------|
| Balance at January 1 | \$ 617,777 | \$ 613,399 |
| Less: reinsurance recoverable | 510,110 | 526,764 |
| Net balance at January 1 | 107,667 | 86,635 |
| Incurred related to: | | |
| Current year | 177,167 | 115,481 |
| Prior years | (14,557) | 11,609 |
| Total incurred | 102,610 | 127,090 |
| Paid related to: | | |
| Current year | 41,043 | 49,459 |
| Prior years | 45,041 | 56,600 |
| Total paid | 86,084 | 106,059 |
| Net balance at end period | 124,191 | 107,667 |
| Plus: reinsurance recoverable | 502,283 | 510,110 |
| Balance at end period | \$ 626,474 | \$ 617,777 |

The liability for unpaid accident and health claim adjustment expenses as of September 30, 2019 and December 31, 2018 was \$3,234,000 and \$2,766,000, respectively, and is included in the table above.

As a result of changes in estimates of claims incurred in prior years, the accident and health claims and claim adjustment expenses incurred increased (decreased) \$(14,557,000) and \$11,609,000 as of September 30, 2019 and December 31, 2018, respectively. The remaining changes in amounts are the result of normal reserve development inherent in the uncertainty of establishing the liability for unpaid accident and health claims and claim adjustment expenses.

The Company incurred \$3,240,000 and paid \$2,773,000 of claim adjustment expenses in the current year, of which \$1,408,000 of the paid amount was attributable to insured and covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

(26) Intercompany Pooling Arrangements

Not applicable.

(27) Structured Settlements

Not applicable

(28) Health Care Receivables

Not applicable

(29) Participating Policies

No significant change

(30) Premium Deficiency Reserves

No significant change

(31) Reserves for Life Contracts and Deposit-Type Contracts

No significant change

(32) Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change

(33) Premium and Annuity Considerations Deferred and Uncollected

No significant change

(34) Separate Accounts

No significant change

(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 Domicile, as required by the Model Act? | ng the filing of Disc | closure of Material Tran | sactions with the | State of | | Yes [|] No [X] |
|-----|--|--------------------------------|---------------------------|----------------------|---------------|------------|------------|-------------|
| 1.2 | If yes, has the report been filed with the domiciliary state? | | | | | | Yes [|] No [] |
| 2.1 | Has any change been made during the year of this statement in the reporting entity? | | | | | | Yes [|] No [X] |
| 2.2 | If yes, date of change: | | | | | ······ | | |
| 3.1 | Is the reporting entity a member of an Insurance Holding Company is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. | | | | | | Yes [X |] No [] |
| 3.2 | Have there been any substantial changes in the organizational char | t since the prior qu | arter end? | | | | Yes [|] No [X] |
| 3.3 | If the response to 3.2 is yes, provide a brief description of those cha N/A | anges. | | | | | | |
| 3.4 | Is the reporting entity publicly traded or a member of a publicly trade | ed group? | | | | | Yes [|] No [X] |
| 3.5 | If the response to 3.4 is yes, provide the CIK (Central Index Key) co | ode issued by the S | SEC for the entity/group | | | | | |
| 4.1 | Has the reporting entity been a party to a merger or consolidation do If yes, complete and file the merger history data file with the NAIC for | | | | | | Yes [|] No [X] |
| 4.2 | If yes, provide the name of the entity, NAIC Company Code, and staceased to exist as a result of the merger or consolidation. | ate of domicile (use | e two letter state abbrev | riation) for any ent | ity that has | | | |
| | 1 Name of Entity | | 2 NAIC Company Code | 3 State of Domic | cile | | | |
| 5. | If the reporting entity is subject to a management agreement, includ in-fact, or similar agreement, have there been any significant chang If yes, attach an explanation. N/A | es regarding the to | erms of the agreement of | or principals involv | red? | | | |
| 6.1 | State as of what date the latest financial examination of the reporting | ng entity was made | or is being made | | | | 12/3 | 31/2017 |
| 6.2 | State the as of date that the latest financial examination report beca date should be the date of the examined balance sheet and not the | | | | | | 12/ | 31/2017 |
| 6.3 | State as of what date the latest financial examination report became the reporting entity. This is the release date or completion date of the date). | ne examination rep | ort and not the date of t | the examination (b | alance she | eet | 06/ | 05/2019 |
| 6.4 | By what department or departments? The Company was examined as part of a group level examination of Department of Insurance and Arkansas Department of Insurance part Have all financial statement adjustments within the latest financial statement filed with Departments? | conducted by the Marticipating | linnesota Department o | f Commerce with | Ohio ncial | |] No [|] N/A [X] |
| 6.6 | Have all of the recommendations within the latest financial examina | ation report been co | omplied with? | | | Yes [|] No [|] N/A [X] |
| 7.1 | Has this reporting entity had any Certificates of Authority, licenses or revoked by any governmental entity during the reporting period? | | | | | | Yes [|] No [X] |
| 7.2 | If yes, give full information: | | | | | | | |
| 8.1 | N/A Is the company a subsidiary of a bank holding company regulated b | y the Federal Res | erve Board? | | | | Yes [|] No [X] |
| 8.2 | If response to 8.1 is yes, please identify the name of the bank holdin $\ensuremath{\text{N/A}}$ | ng company. | | | | | | |
| 8.3 | Is the company affiliated with one or more banks, thrifts or securities | s firms? | | | | | Yes [X |] No [] |
| 8.4 | If response to 8.3 is yes, please provide below the names and locat regulatory services agency [i.e. the Federal Reserve Board (FRB), t Insurance Corporation (FDIC) and the Securities Exchange Commission | the Office of the Co | emptroller of the Curren | cy (OCC), the Fed | deral Depos | | | |
| | 1 | | 2 | 3 | 4 | 5 | 6 |] |
| | Affiliate Name Securian Financial Services, Inc | Saint Paul MN | ocation (City, State) | FRB N0 | | FDIC N0 | SEC YES | 1 |
| | Securian Trust Company, N.A. | Saint Paul, MN | | NO | | NO | NO | |
| | C.R.I. Securities, LLC | Saint Paul, MN | | NO | N0 | N0 | YES | |
| | Asset Allocation & Management Company, LLC | | | N0 | N0 | NO | YES | |
| | Securian Asset Management | Saint Paul, MN | | NO | NO | NO | YES | |

GENERAL INTERROGATORIES

| 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? (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships; | . Yes [X] No [] |
|--------------|---|----------------------|
| | (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;(c) Compliance with applicable governmental laws, rules and regulations; | |
| | (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and | |
| | (e) Accountability for adherence to the code. | |
| 9.11 | If the response to 9.1 is No, please explain: | |
| 9.2 | Has the code of ethics for senior managers been amended? | Yes [] No [X] |
| 9.21 | If the response to 9.2 is Yes, provide information related to amendment(s). | |
| 9.3 | Have any provisions of the code of ethics been waived for any of the specified officers? | Yes [] No [X] |
| 9.31 | If the response to 9.3 is Yes, provide the nature of any waiver(s). | |
| | FINANCIAL | |
| 10.1 | Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? | |
| 10.2 | If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$ | |
| | 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 | |
| 11.2 | use by another person? (Exclude securities under securities lending agreements.) If yes, give full and complete information relating thereto: | Yes [] No [X] |
| 12. | Amount of real estate and mortgages held in other invested assets in Schedule BA: | |
| 13. | Amount of real estate and mortgages held in short-term investments: | |
| 14.1 14.2 | Does the reporting entity have any investments in parent, subsidiaries and affiliates? | |
| | 1 Prior Year-End | 2 Current Quarter |
| | Book/Adjusted | Book/Adjusted |
| | Carrying Value | Carrying Value |
| | Bonds \$ | \$ |
| | Preferred Stock \$ | \$ 070,070,001 |
| | Common Stock \$ 360,819,072 Short-Term Investments \$ | \$379,270,201 \$ |
| | Mortgage Loans on Real Estate \$ | |
| | All Other | \$ |
| | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) \$466,178,367 | \$497,416,318 |
| | Total Investment in Parent included in Lines 14.21 to 14.26 above\$ | \$ |
| 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 [] |
| 16. | For the reporting entity's security lending program, state the amount of the following as of the current statement date: | |
| | 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. | |
| | 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | |
| | 16.3 Total payable for securities lending reported on the liability page. | \$ |

GENERAL INTERROGATORIES

| | 1 | () | | 0.1 | 2 | | | |
|--|--|--|--|--|---|---|------------|--|
| BNY Mellon | Name of Custodiar | n(s) | One Mellon (| Custo Center Pittsburgh | ulan Addre PA 15258 | ess | | |
| US Bank, N.A | | | 800 Nicollet | t Mall, Minneapolis, | MN 55402 | | | |
| | | ne requirements of the NAIC | C Financial Con | dition Examiners Har | ndbook, pr | rovide the name, | | |
| ocation and a comple | <u> </u> | 2 | | | | | | |
| Name(s) Location(s) | | | | Compl | ete Explai | nation(s) | | |
| • | changes, including nam ation relating thereto: | ne changes, in the custodia | n(s) identified ir | n 17.1 during the curre | ent quarte | r? | Yes | [] [|
| 1 Old Custo | odian | 2 New Custodian | Date | 3 e of Change | | 4 Reason | | |
| nake investment deci | isions on behalf of the riccess to the investmen | ment advisors, investment r reporting entity. For assets t it accounts"; "handle secundividual | that are manage urities"] | ed internally by emplo | | | | |
| Waddell & Reed Templeton Investment | gement, Inc t Counsel, LLC | | A U U | | | | | |
| Fort Washington Inve | estment Advisors | | U | | | | | |
| | | | | | | | | |
| 17.5097 For those firr designated w | ms/individuals listed in t | the table for Question 17.5, e than 10% of the reporting | do any firms/ind entity's assets? | dividuals unaffiliated v | | | Yes | [] |
| 17.5097 For those firr designated w 17.5098 For firms/indi total assets u | ms/individuals listed in t vith a "U") manage more ividuals unaffiliated with under management agg | the table for Question 17.5, | do any firms/ind entity's assets? esignated with a | dividuals unaffiliated v | e for Que | stion 17.5, does the | Yes | [] |
| 17.5097 For those firr designated w 17.5098 For firms/indi total assets u For those firms or indiable below. | ms/individuals listed in t vith a "U") manage more ividuals unaffiliated with under management agg | the table for Question 17.5, e than 10% of the reporting in the reporting entity (i.e. degregate to more than 50% of the for 17.5 with an affiliation | do any firms/ind entity's assets? esignated with a | dividuals unaffiliated v "U") listed in the tablentity's assets? | e for Que | stion 17.5, does the | Yes | [] |
| 17.5097 For those firm designated w 17.5098 For firms/indi total assets u For those firms or indiable below. | ms/individuals listed in t vith a "U") manage more ividuals unaffiliated with under management ago ividuals listed in the tab | the table for Question 17.5, e than 10% of the reporting h the reporting entity (i.e. de gregate to more than 50% o | do any firms/ind entity's assets? esignated with a | dividuals unaffiliated v | e for Que | stion 17.5, does the | Yes | [] 5 Investi |
| 17.5097 For those firr designated w 17.5098 For firms/indi total assets u For those firms or indiable below. 1 Central Registration Depository Number | ms/individuals listed in t vith a "U") manage more ividuals unaffiliated with under management agg ividuals listed in the tab | the table for Question 17.5, e than 10% of the reporting in the reporting entity (i.e. degregate to more than 50% of the for 17.5 with an affiliation 2 | do any firms/ind entity's assets? esignated with a of the reporting on code of "A" (at | "U") listed in the table entity's assets? | e for Que | ovide the information for 4 Registered With | Yes the | [] 5 Investi Manage Agreei (IMA) |
| 17.5097 For those firr designated w 17.5098 For firms/indi total assets u For those firms or indiable below. 1 Central Registration Depository Number 109905 | ms/individuals listed in t vith a "U") manage more ividuals unaffiliated with under management agg ividuals listed in the tab | the table for Question 17.5, e than 10% of the reporting in the reporting entity (i.e. degregate to more than 50% of the for 17.5 with an affiliation 2 | do any firms/ind entity's assets? esignated with a of the reporting on code of "A" (at | "U") listed in the table entity's assets? | e for Questilated), pro | stion 17.5, does the ovide the information for 4 Registered With SEC | Yes | 5 Investi Manage Agree (IMA) |
| 17.5097 For those firm designated w. 17.5098 For firms/inditotal assets u. For those firms or indiable below. 1 Central Registration Depository Number 109905 | ms/individuals listed in t vith a "U") manage more ividuals unaffiliated with under management agg ividuals listed in the tab Na Securian Asset Manag Waddell & Reed lvy Ir Templeton Investment | the table for Question 17.5, e than 10% of the reporting in the reporting entity (i.e. degregate to more than 50% of the for 17.5 with an affiliation 2 me of Firm or Individual ement, Inc | do any firms/incentity's assets? esignated with a of the reporting on code of "A" (at | dividuals unaffiliated variation of the table of table o | e for Que: | stion 17.5, does the ovide the information for 4 Registered With SEC SEC SEC | Yes | 5 Investi Manage Agreei (IMA) N0 N0 |
| 17.5097 For those firm designated was ignated was ignated was in the firms of indicated assets of the firms or indicated assets of those firms or indicated assets of the firms of | ms/individuals listed in t vith a "U") manage more ividuals unaffiliated with under management agg ividuals listed in the tab Na Securian Asset Manag Waddell & Reed Ivy Ir Templeton Investment Fort Washington Inves | the table for Question 17.5, e than 10% of the reporting in the reporting entity (i.e. degregate to more than 50% of the for 17.5 with an affiliation 2 In the reporting entity (i.e. degregate to more than 50% of the for 17.5 with an affiliation of the for 17.5 with an affiliation of the form | do any firms/ind entity's assets? esignated with a of the reporting on code of "A" (at | dividuals unaffiliated v "U") listed in the tablentity's assets? ffiliated) or "U" (unaffi | e for Que | stion 17.5, does the ovide the information for 4 Registered With SEC SEC SEC SEC | Yes | 5 Investri Manage Agreer (IMA) NO |
| 17.5097 For those firm designated was ignated was ignated was in the firms or indicated assets to the form of the firms or indicated assets to the firms of th | ms/individuals listed in the a "U") manage more ividuals unaffiliated with under management aggividuals listed in the tab Na Securian Asset Manag Waddell & Reed Ivy Ir Templeton Investment Fort Washington Investment | the table for Question 17.5, e than 10% of the reporting in the reporting entity (i.e. degregate to more than 50% of the for 17.5 with an affiliation 2 me of Firm or Individual ement, Inc | do any firms/ind entity's assets? esignated with a of the reporting on code of "A" (at | dividuals unaffiliated variation ("U") listed in the table entity's assets? | e for Questiliated), profiler (LEI) | Registered With SEC SEC SEC SEC | Yes | 5 Investi Manage Agreei (IIMA) N0 N0 N0 |
| 17.5097 For those firm designated w. 17.5098 For firms/inditotal assets u. For those firms or indiable below. 1 Central Registration Depository Number 109905 123381 111383 107126 Have all the filling required fino, list exceptions: By self-designating 50 a. Documentation security is not b. Issuer or obligone. | ms/individuals listed in twith a "U") manage more ividuals unaffiliated with under management aggividuals listed in the tab Na Securian Asset Manag Waddell & Reed Ivy In Templeton Investment Fort Washington Investments of the Purpos uirements of the Purpos available. | the table for Question 17.5, e than 10% of the reporting in the reporting entity (i.e. de gregate to more than 50% of the for 17.5 with an affiliation 2 March Grant Gr | do any firms/incentity's assets? esignated with a lifthe reporting of a code of "A" (at a code of "A" (at a code of "A") I of the NAIC Incentification of the country does not a payments. | dividuals unaffiliated variation of the table entity's assets? | e for Que: liated), pro ier (LEI) 87 | Registered With SEC SEC SEC SEC SEC SEC SEC SEC SEC Security: | Yes | 5 Investi Manage Agreei (IIMA) N0 N0 N0 |
| 17.5097 For those firm designated w. 17.5098 For firms/inditotal assets u. For those firms or indiable below. 1 Central Registration Depository Number 109905 123381 111383 107126 Have all the filling required fino, list exceptions: By self-designating 50 a. Documentation security is not b. Issuer or obliging c. The insurer has | ms/individuals listed in to with a "U") manage more ividuals unaffiliated with under management aggividuals listed in the tab. Na Securian Asset Manag Waddell & Reed Ivy In Templeton Investment Fort Washington Investments of the Purpos uirements of the Purpos un necessary to permit a available. or is current on all contributions an actual expectation | the table for Question 17.5, e than 10% of the reporting in the reporting entity (i.e. de gregate to more than 50% of the for 17.5 with an affiliation 2 In the reporting entity (i.e. de gregate to more than 50% of the for 17.5 with an affiliation 2 In the reporting entity (i.e. de gregate to more than 50% of the set of the reporting entity is certifying the formatted interest and principal entity is certifying the formatted interest and principal entity is certifying the formatted interest and principal | do any firms/incentity's assets? esignated with a of the reporting of a code of "A" (at a code of "A" (at a code of "A") I of the NAIC Incentification of the country does not a payments. | dividuals unaffiliated very construction of the table entity's assets? | e for Que: liated), pro lier (LEI) 87 fice been hated 5GI | Registered With SEC | Yes | 5 Investi Manage Agreei (IIMA) N0 N0 N0 |
| 17.5097 For those firm designated with total assets use for those firms or indicable below. 1 Central Registration Depository Number 109905 123381 111383 107126 10916 fino, list exceptions: By self-designating 50 a. Documentation security is not b. Issuer or obliging c. The insurer has the reporting entities of the security was b. The reporting entities 17.5098 For those firms and the security was b. The reporting entities 17.5098 For those firms and the security was b. The reporting entities 17.5098 For those firms and the security was b. The reporting entities 18.5098 For those firms and the security was b. The reporting entities 18.5098 For those firms and the security was b. The reporting entities 19.5098 For those firms and the security was b. The reporting entities 19.5098 For those firms and the security was b. The reporting entities 19.5098 For those firms and the security was because the security was because the security was b. The reporting entities 19.5098 For those firms and the security was b. The reporting entities 19.5098 For those firms and the security was b. The reporting entities 19.5098 For those firms and the security was b. The reporting entitles 19.5098 For those firms and the security was b. The reporting entitles 19.5098 For those firms and the security was because 19.5098 For those firms and the security was because 19.5098 For those firms and the security was because 19.5098 For those firms and the security was because 19.5098 For those firms and the security was because 19.5098 For the security was because 19.5098 For those firms and the security was because 19.5098 For the security | ms/individuals listed in the tith a "U") manage more ividuals unaffiliated with under management aggividuals listed in the table. Na Securian Asset Manage Waddell & Reed Ivy Ir Templeton Investment Fort Washington Investment Fort Washington Investment in necessary to permit a available. Or is current on all controls an actual expectation ty self-designated 5GI securities, the reporting the purchased prior to Jantity is holding capital of the purchase | the table for Question 17.5, e than 10% of the reporting in the reporting entity (i.e. degregate to more than 50% of the for 17.5 with an affiliation 2 Interest of Firm or Individual element, Inc | do any firms/incentity's assets? esignated with a of the reporting of a code of "A" (at a code of "A" (at a code of "A") I of the NAIC In allowing element ecurity does not a payments. Contracted interest of the code of th | dividuals unaffiliated variation of each self-designers of each self | e for Quesiliated), profice (LEI) fice been mated 5GI P credit ra | Registered With SEC | Yes | [] 5 Investit Manage Agreei (IMA) N0 N0 N0 [X] |

GENERAL INTERROGATORIES

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

| Life and | d Accident Health Companies/Fraternal Benefit Societies: Report the statement value of mortgage loans at the end of this reporting period for the following categories: | | 1 |
|----------------|---|-----|--------------------|
| | 1.1 Long-Term Mortgages In Good Standing | | Amount |
| | 1.11 Farm Mortgages | \$ | |
| | 1.12 Residential Mortgages | \$ | |
| | 1.13 Commercial Mortgages | \$ | 3,974,693,320 |
| | 1.14 Total Mortgages in Good Standing | \$ | 3,974,693,320 |
| | 1.2 Long-Term Mortgages In Good Standing with Restructured Terms | | |
| | 1.21 Total Mortgages in Good Standing with Restructured Terms | \$ | 1,364,988 |
| | 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | | |
| | 1.31 Farm Mortgages | \$ | |
| | 1.32 Residential Mortgages | \$ | |
| | 1.33 Commercial Mortgages | \$ | |
| | 1.34 Total Mortgages with Interest Overdue more than Three Months | | |
| | 1.4 Long-Term Mortgage Loans in Process of Foreclosure | | |
| | 1.41 Farm Mortgages | \$ | |
| | 1.42 Residential Mortgages | \$ | |
| | 1.43 Commercial Mortgages | | |
| | 1.44 Total Mortgages in Process of Foreclosure | | |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | | |
| 1.6 | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | | .,. , . , . |
| | 1.61 Farm Mortgages | \$ | |
| | 1.62 Residential Mortgages | | |
| | 1.63 Commercial Mortgages | | |
| | 1.64 Total Mortgages Foreclosed and Transferred to Real Estate | | |
| 2. | Operating Percentages: | | |
| | 2.1 A&H loss percent | | 37.000 % |
| | 2.2 A&H cost containment percent | | |
| | 2.3 A&H expense percent excluding cost containment expenses | | |
| 3.1 | Do you act as a custodian for health savings accounts? | | |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date | | |
| 3.3 | Do you act as an administrator for health savings accounts? | | |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date | | |
| 4. | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | | Yes [X] No [] |
| 4.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of | | |
| | domicile of the reporting entity? | | Yes [] No [] |
| Fratern 5.1 | al Benefit Societies Only: In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? | Yes | [] No [] N/A [] |
| 5.2 | If no, explain: | | |
| 6.1 | Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? | | Yes [] No [] |
| 6.2 | If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus? | | |

| Date | Outstanding Lien Amount |
|------|-------------------------|
| | |

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| | | | Showing All New Reinsura | nce Treaties | - Current Ye | ar to Date | | |
|----------------------------------|---------------------------------------|--------------|--|--------------|--|-------------------|-----------------------------|--|
| 1 NAIC | 2 | 3 | Showing All New Reinsura 4 | | | | 8 Certified Reinsurer | 9 Effective Date of Certified |
| NAIC Company Code 97071 | ID <u>Number</u> 13-3126819 | Effective | Name of Reinsurer | Domiciliary | Type of Reinsurance Ceded CAT/G | Type of Reinsurer | Rating (1 through 6) | Reinsurer Rating |
| 97071 | 13-3126819 | 01/01/2019 | Name of Reinsurer Scor Global Life USA Reinsurance Company | DF | CededCAT/G | Authorized | (Tunough o) | rating |
| | 0 1200 10 | | 300 3130 210 301 101 100 and 30 party | | | | | L |
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

| | | Current Year | To Bate 7 moot | ated by States a | Direct Bus | iness Only | | |
|---------------------|---|--------------|----------------|------------------|-------------------------------|-----------------|--------------------|--------------|
| | | 1 | Life Co | ontracts | 4 | 5 | 6 | 7 |
| | | | 2 | 3 | Accident and | | | |
| | | | | | Health Insurance Premiums, | | | |
| | | Active | | | Including Policy | | Total | |
| | | Status | Life Insurance | Annuity | Membership | Other | Columns | Deposit-Type |
| | States, Etc. | (a) | Premiums | Considerations | and Other Fees | Considerations | 2 Through 5 | Contracts |
| 1. | AlabamaAl | | | 15,254,826 | 10,828,526 | 2,773,999 | 43,001,103 | 433,603 |
| 2. | Alaska | | | 2,044,929 | 1, 114, 629 | 669,925 | 7,295,947 | 1,087 |
| 3. | | | 54, 162,507 | 16,764,337 | 8,014,139 | 44, 131, 430 | 123,072,413 | 3,807,423 |
| 4. | Arkansas | | | 23,051,129 | 2,363,389 | 28,558,471 | 69,551,318 | 170,834 |
| 5. | California CA | ۱L | 205, 196,025 | 73,632,408 | 25,503,571 | 126,237,023 | 430,569,027 | 50,922,439 |
| 6. | Colorado Co | | 53,483,463 | 24,582,058 | 4,082,878 | 77,678,573 | 159,826,972 | 6,281,868 |
| 7. | Connecticut | | 21,736,183 | 21,925,291 | 3,505,156 | 5,303,469 | 52,470,099 | 3,449,592 |
| 8. | DelawareDI | | 21,729,413 | 5,744,006 | 990,032 | 186,912 | 28,650,363 | 506,254 |
| 9. | District of Columbia | :L | 5,334,751 | 2,526,890 | 458,367 | 3,458,277 | 11,778,285 | |
| 10. | FloridaFL | L | 137,077,426 | 116,552,993 | 25, 128, 293 | 69,721,882 | 348,480,594 | 7,231,521 |
| 11. | GeorgiaG | L L | 66,851,603 | 131,684,318 | 12,649,901 | 43,673,226 | 254,859,048 | 4,626,204 |
| 12. | Hawaii HI | | 8,210,761 | 6,288,259 | 3,440,237 | 1,360,359 | 19,299,616 | 158,717 |
| 13. | ldaho | I | 9,978,829 | 3,032,777 | 1,902,110 | 5,031,481 | 19,945,197 | 2,105,593 |
| 14. | Illinois L | | 147,283,990 | 43,532,858 | 8, 132,837 | 155,319,497 | 354,269,182 | 5,032,242 |
| 15. | Indiana IN | | 44,638,612 | 36,698,967 | 6,910,981 | 81,924,770 | 170, 173, 330 | 11,614,902 |
| 16. | lowa IA | | 44,033,789 | 21, 140, 157 | 3, 148, 704 | | 95,230,417 | 5,436,981 |
| 17. | | | 44,023,769 | | | | | |
| | Kansas KS | L | 20,899,285 | 22,973,072 | 2,863,618 | 11,457,344 | 58, 193, 319 | 45,949 |
| 18. | Kentucky K | ′ | 23,770,179 | 14,324,069 | 3,768,399 | 10,526,789 | 52,389,436 | 5,678,218 |
| 19. | Louisiana LA | | 29,367,446 | 9,898,434 | 3,297,936 | 27,473,726 | 70,037,542 | 1,781,170 |
| 20. | Maine M | | 3,280,848 | 4, 179, 245 | 1,703,929 | 1,384,204 | 10,548,226 | 1,413,377 |
| 21. | Maryland M | | 39,414,553 | 14,048,019 | 6, 117,524 | 40,392,495 | 99,972,591 | 1,523,799 |
| 22. | Massachusetts | | 34 , 104 , 868 | 23,324,379 | 4,816,306 | 23,473,463 | 85,719,016 | 253,721 |
| 23. | Michigan M | | 82,724,710 | 50,489,008 | 12,348,218 | 36,517,814 | | 19,211,276 |
| 24. | Minnesota M | | 98,623,478 | 39,498,306 | 5,396,127 | 1,076,987,817 | 1,220,505,728 | 5,460,101 |
| 25. | Mississippi M | | 21,474,293 | 12,991,593 | 5,262,520 | 13, 196, 647 | 52,925,053 | 764,960 |
| 26. | Missouri M | | 57,221,491 | 40, 179, 417 | 9,243,684 | 34,701,975 | 141,346,567 | 1,794,842 |
| 27. | Montana M | | 5,842,692 | 1,664,829 | 688,725 | 1, 142, 199 | 9,338,445 | 4,201 |
| 28. | Nebraska | | 28,710,537 | 23,982,991 | 1,593,009 | 5,856,769 | | 578,703 |
| 29. | Nevada | | 14,386,556 | 5,476,285 | 1,960,340 | 2,774,300 | 24,597,481 | 295,332 |
| 30. | New Hampshire | | 8,308,010 | 29,372,194 | 1,085,920 | 2,774,300 | | 1,520 |
| 31. | New Jersey | 1 | | | 5,538,526 | 4 007 010 | | |
| _ | | | 65,625,035 | 53,529,485 | 5,538,526 | 4,227,913 | 128,920,959 | 4,057,660 |
| 32. | New Mexico NI | | | 3,767,572 | 3, 147, 372 | 113,849 | | 1, 145, 843 |
| 33. | New York | | | 1,681,907 | 435,312 | | 19,347,250 | 317,855 |
| 34. | North CarolinaNo | : L | | 29,772,372 | 13,251,171 | 35,448,382 | 117,465,724 | 4,715,518 |
| 35. | North DakotaNI |)L | 9,872,416 | 9,579,444 | 1, 186,510 | 19,806,732 | 40,445,102 | 240,327 |
| 36. | OhioOl | 1L | 61,618,893 | 42,260,021 | 11,570,958 | 6,643,257 | 122,093,129 | 1,447,855 |
| 37. | Oklahoma Ol | L | 24,414,324 | 7,716,952 | 5,741,997 | 43,476,359 | 81,349,632 | 2,699,612 |
| 38. | Oregon O | R L | | 9,385,240 | 5,302,921 | 13 , 146 , 055 | 44,870,265 | 2,236,948 |
| 39. | Pennsylvania | | 79,097,173 | 121,301,833 | 13,209,577 | 28,899,209 | 242,507,792 | 8,983,163 |
| 40. | Rhode Island RI | · I | 8,245,873 | 2,750,906 | 501, 145 | 1.335.857 | 12,833,781 | 203,327 |
| 41. | South Carolina South Carolina | · | 31,050,569 | 15,278,243 | 10,978,645 | 6, 181, 339 | 63,488,796 | 2,718,676 |
| 42. | South Dakota S | | 4,112,602 | 4,643,491 | 674.596 | 9,796,545 | 19,227,234 | 40,066 |
| 43. | Tennessee | | 4,112,002 | 43,686,725 | 8,054,106 | 37,694,545 | 19,227,234 | 6,935,409 |
| _ | | l | 55,964,578 | | | | 145,399,954 | |
| 44. | TexasT> | | 269,554,157 | 49,488,005 | 33,829,113 | 47,233,876 | 400 , 105 , 151 | 6,855,204 |
| 45. | UtahU | | 32 , 195 , 050 | 12,704,902 | 3, 181,523 | 20,445,552 | 68,527,027 | 3,343,417 |
| 46. | Vermont | | 3,600,320 | 12,320,831 | 401,009 | 179,648 | 16,501,808 | 167,333 |
| 47. | VirginiaV | \ | 231,765,633 | 16,905,317 | 8,670,251 | 19,282,764 | 276,623,965 | 17,976,788 |
| 48. | WashingtonW | AL | | 20,736,939 | 8,317,146 | 7,975,947 | 70,505,182 | 1,912,975 |
| 49. | West Virginia W | | 27,783,138 | 1,687,648 | 2,401,844 | 1,724,071 | 33,596,701 | (3,571,726 |
| 50. | Wisconsin W | | | 50,402,175 | 4,245,929 | 63,705,777 | 225,647,210 | (11,482,523 |
| 51. | Wyoming W | | | 2, 154, 379 | 562,735 | 1,357,105 | 7.424.790 | 8.866 |
| 52. | American Samoa | | | 2, 104,079 | * | 1,007,100 | | |
| 53. | Guam Gi | | | | | | | |
| 53. 54. | Puerto Rico | | | 72,712 | | | 708,282 878,327 | 162.794 |
| | | | | | | | , . | 162,794 |
| 55. | U.S. Virgin Islands VI | | | | | | | |
| 56. | Northern Mariana Islands | | | | | | 400 004 | |
| 57. | Canada Ca | | | | 15,737 | | 133,291 | 255 |
| 58. | Aggregate Other Aliens | | 1,439,025 | 104,000 | 66,513 | | 1,609,538 | 5, 171 |
| 59. | Subtotal | XXX | 2,457,399,971 | 1,348,789,143 | 320,420,462 | 2,329,604,535 | 6,456,214,111 | 191,707,242 |
| 90. | Reporting entity contributions for employee bene | | | | | | | |
| | plans | | | | | | | ļ |
| 91. | Dividends or refunds applied to purchase paid-u | | 00 000 000 | | | | 00 000 000 | |
| | additions and annuities. | | 29,289,230 | | | | 29,289,230 | ļ |
| 92. | Dividends or refunds applied to shorten endowm | | | | | | | |
| 00 | or premium paying period | | | | | | | |
| 93. | Premium or annuity considerations waived under disability or other contract provisions | | 4.701.034 | | 920,272 | | 5,621,306 |] |
| 94. | Aggregate or other amounts not allocable by Sta | | . , , | | | | | <u> </u> |
| 94. 95. | Totals (Direct Business) | | | 1,348,789,143 | 321,340,734 | 2,329,604,535 | 6 401 104 047 | 191.707.242 |
| | , | | | | | | 6,491,124,647 | 191,707,242 |
| 96. | Plus Reinsurance Assumed | | | 4 040 700 440 | 21,948,319 | 120,500 | 530,271,435 | 404 707 0:- |
| 97 | Totals (All Business) | | | 1,348,789,143 | 343,289,053 | 2,329,725,035 | 7,021,396,082 | 191,707,242 |
| 98. | Less Reinsurance Ceded. | | 636,952,719 | | 45,018,489 | | 681,971,208 | |
| 99. | Totals (All Business) less Reinsurance Ceded | XXX | 2,362,640,132 | 1,348,789,143 | 298,270,564 | 2,329,725,035 | 6,339,424,874 | 191,707,242 |
| | DETAILS OF WRITE-INS | | | | <u> </u> | | | <u> </u> |
| 58001. | ZZZ Other Alien | XXX | 1,439,025 | 104,000 | 66,513 | | 1,609,538 | 5, 171 |
| 58002. | | | | | | | | |
| 58003. | | XXX | | | | | | |
| | Summary of remaining write-ins for Line 58 from | | | T | | | Ī | |
| 55550. | overflow page | XXX | | | | | | <u> </u> |
| 58999. | Totals (Lines 58001 through 58003 plus | | | | | | | |
| 55555. | 58998)(Line 58 above) | xxx | 1,439,025 | 104,000 | 66,513 | | 1,609,538 | 5, 171 |
| 9401. | 50550 (Ente 30 above) | | 1, 110, 120 | 1.,550 | - 5,5.0 | | , , | , ., ., i |
| 9402. | | | | 1 | | | Ī | [|
| 9402. | | | | † | | | t | <u> </u> |
| | Summary of remaining write-ins for Line 94 from | XXX | | † | | | t | : |
| 9498. | overflow page | xxx | | | | | | |
| 9499. | Totals (Lines 9401 through 9403 plus 9498)(Line | | | | | • | | |
| J -1 ∃∃. | 94 above) | XXX | | 1 |] | | | 1 |
| (a) Active | e Status Counts: | 7/// | _1 | I | l | i | l | l |
| (~// WIN | conseder Chartered Licensed Incurrence core | | | | | n demisited DDC | | |

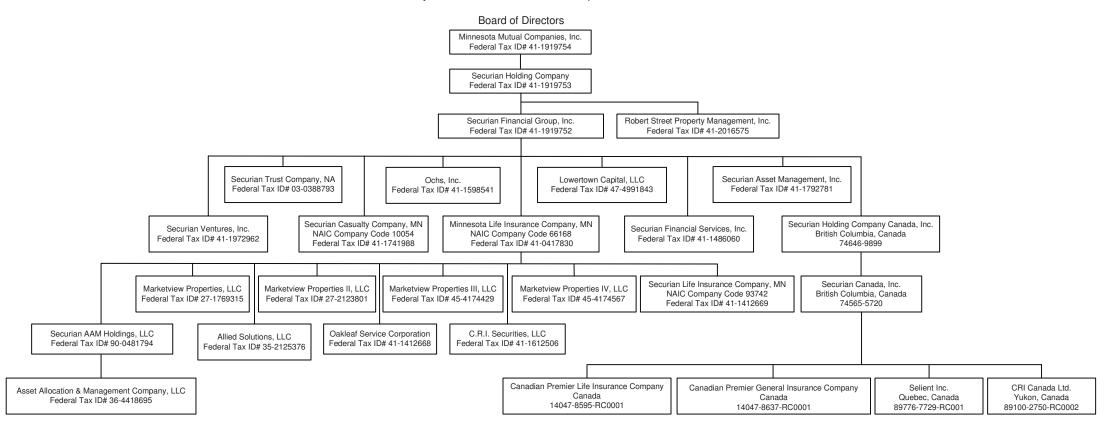
⁽a) Active Status Counts:
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG...
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state...
N - None of the above - Not allowed to write business in the state...53

R - Registered - Non-domiciled RRGs......Q - Qualified - Qualified or accredited reinsurer.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 – ORGANIZATIONAL CHART

Organization Chart of Minnesota Mutual Companies, Inc., Subsidiaries, and Affiliates

Policyholders of Minnesota Mutual Companies, Inc.



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| | | | | | | ~ - DL I AI | L OF INSURANC | , L I | IOLL | IIIAO COIVIL VIA I | SISILIVI | | | | |
|-------|----------------------------|---------|--------------|---------|-----|--------------------|--|--------------|-----------|--|-------------------|----------|--|--|----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 Type | 13 If | 14 | 15 | 16 |
| | | | | | | | | | | | of Control | Control | | | ' |
| | | | | | | | | | | | (Ownership, | is | | Is an | ' |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | ' |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | ' |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | ' |
| Group | | Company | ID | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | ' |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Y/N) | * |
| Oodc | Group Harrie | Oodc | IVUITIDO | ROOD | Oil | international) | Of 7 timates | tion | Littity | (Name of Emity/r croom) | Other) | lage | POLICYHOLDERS OF MINNESOTA MUTUAL | (1/14) | + |
| | | | . 35-2125376 | | | | ALLIED SOLUTIONS. LLC | IN | NIA | MINNESOTA LIFE INSURANCE COMPANY | Ownership | 100.000 | COMPANIES. INC. | N | ' |
| | | | | | | | 7.22.25 0020110110; 220 | | | The second secon | | | POLICYHOLDERS OF MINNESOTA MUTUAL | | 1 |
| | | | 36-4418695 | | | | ASSET ALLOCATION & MANAGEMENT COMPANY, LLC | IL | NIA | SECURIAN AAM HOLDINGS. LLC | Ownership. | 66.000 | COMPANIES. INC. | N | .]' |
| | | | | | | | | | | · | | | POLICYHOLDERS OF MINNESOTA MUTUAL | | ' |
| | | | . 41-1612506 | | | | C.R.I. SECURITIES, LLC | MN | NIA | MINNESOTA LIFE INSURANCE COMPANY | Ownership | 50.000 | . COMPANIES, INC | N | 1 |
| | | | | | | | | | | | | | POLICYHOLDERS OF MINNESOTA MUTUAL | | ' |
| | | | | | | | CANADIAN PREMIER GENERAL INSURANCE COMPANY | CAN | IA | SECURIAN CANADA INC | Ownership | 100.000 | . COMPANIES, INC. | N | ! |
| | | | | | | | CANADIAN DEFINED LIFE INCIDANCE CONDAIN | 0441 | 1.4 | OFFICIAL CAMPDA TAIO | | 400.000 | POLICYHOLDERS OF MINNESOTA MUTUAL | | ' |
| | | | | | | | CANADIAN PREMIER LIFE INSURANCE COMPANY | CAN | IA | SECURIAN CANADA INC | Ownership | 100.000 | COMPANIES, INC | N. | |
| | | | | | | | CRI CANADA LTD | CAN | NIA | SECURIAN CANADA INC | Ownership. | 100.000 | COMPANIES, INC. | N | ' |
| | | | | | | | ONI CANADA LID | AN | NIA | SECONTAIN CANADA TINO | Owner Sirrp | 100.000 | POLICYHOLDERS OF MINNESOTA MUTUAL | IV | |
| | | | 47-4991843 | | | | LOWERTOWN CAPITAL. LLC | DE | NIA | SECURIAN FINANCIAL GROUP. INC. | Ownership | 100.000 | COMPANIES. INC. | N | ' |
| | | | | | | | 2012110111 011 1112; 220 | | | | | | POLICYHOLDERS OF MINNESOTA MUTUAL | | 1 |
| | | | 27-2123801 | | | | MARKETVIEW PROPERTIES II, LLC | MN | NIA | MINNESOTA LIFE INSURANCE COMPANY | Ownership. | 100.000 | . COMPANIES, INC. | N. | |
| | | | | | | | | | | | | | POLICYHOLDERS OF MINNESOTA MUTUAL | | ' |
| | | | . 45-4174429 | | | | MARKETVIEW PROPERTIES III, LLC | MN | NIA | MINNESOTA LIFE INSURANCE COMPANY | Ownership | 100.000 | . COMPANIES, INC. | N | |
| | | | | | | | | | | | | | POLICYHOLDERS OF MINNESOTA MUTUAL | | ' |
| | | | . 45–4174567 | | | | MARKETVIEW PROPERTIES IV, LLC | MN | NIA | MINNESOTA LIFE INSURANCE COMPANY | Ownership | 100.000 | . COMPANIES, INC. | N | ! |
| | | | 07 4700045 | | | | MARKETYLEW PROPERTIES I LO | | | MANAGOTA LIFE INCIDANCE CONDANY | | 400.000 | POLICYHOLDERS OF MINNESOTA MUTUAL | | ' |
| | | | . 27-1769315 | | | | MARKETVIEW PROPERTIES, LLC | MN | NIA | MINNESOTA LIFE INSURANCE COMPANY | Ownership | 100.000 | COMPANIES, INC | N | |
| 0869 | Minnesota Mutual Group | 66168 | 41-0417830 | | | | MINNESOTA LIFE INSURANCE COMPANY | MN | RE | SECURIAN FINANCIAL GROUP, INC. | Ownership. | 100.000 | COMPANIES, INC. | N | ' |
| 6000 | . millinesota mutuar droup | 90100 | 41-0417000 | | | | MINNESOTA ETTE THOOTANGE COMPANY | mv | | POLICYHOLDERS OF MINNESOTA MUTUAL | Owner Sirrp. | 100.000 | POLICYHOLDERS OF MINNESOTA MUTUAL | | |
| | | | 41-1919754 | | | | MINNESOTA MUTUAL COMPANIES. INC. | MN | UIP | COMPANIES, INC. | Ownership | 100.000 | COMPANIES, INC. | N | ' |
| | | | | | | | | | | | | | POLICYHOLDERS OF MINNESOTA MUTUAL | | 1 |
| | | | 41-1412668 | | | | OAKLEAF SERVICE CORPORATION | MN | NIA | MINNESOTA LIFE INSURANCE COMPANY | Ownership. | 100.000 | COMPANIES, INC. | N | |
| | | | | | | | | | | | | | POLICYHOLDERS OF MINNESOTA MUTUAL | | ' |
| | | | 41-1598541 | | | | OCHS, INC. | MN | NIA | SECURIAN FINANCIAL GROUP, INC. | Ownership | 100.000 | . COMPANIES, INC. | N. | ! |
| | | | | | | | DODEDT OTDEET DESCRIPTION AND SERVICE AND | | | and the second s | | 400.000 | POLICYHOLDERS OF MINNESOTA MUTUAL | | ' |
| | | | 41-2016575 | | | | ROBERT STREET PROPERTY MANAGEMENT, INC | MN | NIA | SECURIAN FINANCIAL GROUP, INC. | Ownership | 100.000 | COMPANIES, INC. | N | ļ! |
| | | | 90-0481794 | | | | SECURIAN AAM HOLDINGS, LLC | DE | NIA | MINNESOTA LIFE INSURANCE COMPANY | Ownership | 100.000 | POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC. | N | ' |
| | | | . 30-0401/34 | | | | SECONTAIN AANN HOLDTINGS, LLC | | NIA | WITHINESOTA LIFE INSURANCE COMPANY | Owner Strip | 100.000 | POLICYHOLDERS OF MINNESOTA MUTUAL | | |
| | | | 41-1792781 | | | | SECURIAN ASSET MANAGEMENT, INC. | MN | NIA | SECURIAN FINANCIAL GROUP, INC. | Ownership | 100.000 | COMPANIES, INC. | N | ' |
| | 1 | | 1 | | | | | | | | | | POLICYHOLDERS OF MINNESOTA MUTUAL | 1 | 1 |
| | | . | | | | | SECURIAN CANADA, INC | CAN | NIA | SECURIAN HOLDING COMPANY CANADA, INC | Ownership | 100.000 | . COMPANIES, INC. | N | . |
| | | | | | | | | | | | | | POLICYHOLDERS OF MINNESOTA MUTUAL | | ' |
| 0869 | Minnesota Mutual Group | 10054 | 41-1741988 | | | | SECURIAN CASUALTY COMPANY | MN | IA | SECURIAN FINANCIAL GROUP, INC | Ownership | 100.000 | . COMPANIES, INC. | N | ! |
| | | | l | | | | | l | | | 1 | | POLICYHOLDERS OF MINNESOTA MUTUAL | 1 | 1 ' |
| | | | . 41–1919752 | | | | SECURIAN FINANCIAL GROUP, INC | DE | UDP | SECURIAN HOLDING COMPANY | Ownership | 100.000 | . COMPANIES, INC. | N. | · |
| | | | . 41–1486060 | | | | OFCURIAN FINANCIAL OFFICE INC | MN | NIA | SECURIAN FINANCIAL CROUD, INC. | O-manahi- | 100.000 | POLICYHOLDERS OF MINNESOTA MUTUAL | N. | ' |
| | | | 41-1460000 | | | | SECURIAN FINANCIAL SERVICES, INC | NIN | N1 A | SECURIAN FINANCIAL GROUP, INC. | Ownership | | COMPANIES, INC | IN | 1 |
| | | | . 41-1919753 | | | | SECURIAN HOLDING COMPANY | DE | UIP | MINNESOTA MUTUAL COMPANIES, INC | Ownership | 100.000 | COMPANIES. INC. | N | ' |
| | | | | | | | SESSION FOR THE COMMINISTRATION OF THE COMMIN | | | mileson morone com ANIEC, INC. | 551 611 p | | POLICYHOLDERS OF MINNESOTA MUTUAL | ······································ | 1 |
| | | | | | | | SECURIAN HOLDING COMPANY CANADA, INC | CAN | NIA | SECURIAN FINANCIAL GROUP, INC. | Ownership | 100.000 | COMPANIES, INC. | N | .] ' |
| | | | | | | | , | | | | | | POLICYHOLDERS OF MINNESOTA MUTUAL | | |
| 0869 | Minnesota Mutual Group | 93742 | 41-1412669 | | | | SECURIAN LIFE INSURANCE COMPANY | MN | DS | MINNESOTA LIFE INSURANCE COMPANY | Ownership | 100.000 | . COMPANIES, INC | N | . ' |
| | 1 | | | | | | | 1 | | | 1 | | POLICYHOLDERS OF MINNESOTA MUTUAL | | 1 ' |
| | | | . 03-0388793 | 3089752 | | | SECURIAN TRUST COMPANY, NA | US | NIA | SECURIAN FINANCIAL GROUP, INC. | Ownership | 100.000 | . COMPANIES, INC. | N. | ! |
| | | | | | | | 950 D. W. VENEROES . 1119 | | | | l | 40 | POLICYHOLDERS OF MINNESOTA MUTUAL | 1 | 1 ' |
| | | | 41-1972962 | . | | | SECURIAN VENTURES, INC. | MN | NIA | SECURIAN FINANCIAL GROUP, INC | Ownership | 100.000 | COMPANIES, INC. | N | <u> </u> |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|-------|------------|---------|--------|---------|-----|--------------------|----------------------|---------|-----------|-------------------------|-------------------|---------|-----------------------------------|---------|----|
| | | | | | | | | | | | Type | lf | | | 1 |
| | | | | | | | | | | | of Control | Control | | | 1 |
| | | | | | | | | | | | (Ownership, | is | | Is an | 1 |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | 1 |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | 1 |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | 1 |
| Group | | Company | ID | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | 1 |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Y/N) | * |
| | | | | | | | | | | | | | POLICYHOLDERS OF MINNESOTA MUTUAL | | 1 |
| | | | | | | | SELIENT INC | CAN | NI A | SECURIAN CANADA INC | Ownership | 100.000 | COMPANIES, INC. | N | |
| | | | | | | | | | | | | | | | 1 |

| Asterisk | Explanation |
|----------|---|
| 1 | There are no voting right preferences between the 50% owners. |

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.

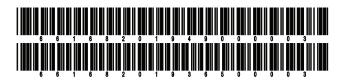
| | - | rtesponse |
|----|---|-----------------|
| 1. | Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 3. | Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | SEE EXPLANATION |
| 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. | | SEE EXPLANATION |
| 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? | SEE EXPLANATION |
| 7. | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? | YES |
| 8. | | N/A |
| | | |

Explanation:

- 1. Not applicable
- 2. Not applicable
- 3. Reasonableness & Consistency of Assumptions Certification Filed.
- 5. The Company files a Reasonableness of Assumptions Certification by Acturial Guideline XXXVI (Updated Market Value)
- 6. The Company files a Reasonableness and Consistency of Assumptions Certification by Acturial Guideline XXXVI (Updated Market Value)

Bar Code:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| Addition | Additional Write-ins for Assets Line 25 | | | | | | |
|----------|---|-----------|------------------------|---------------------|-----------------|--|--|
| | | | Current Statement Date | | | | |
| | | 1 | 2 | 3 | December 31 | | |
| | | | | Net Admitted Assets | Prior Year Net | | |
| | | Assets | Nonadmitted Assets | (Cols. 1 - 2) | Admitted Assets | | |
| 2504. | Miscellaneous Receivables | 7,801,566 | | 7,801,566 | 7,426,665 | | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 7,801,566 | | 7,801,566 | 7,426,665 | | |

SCHEDULE A - VERIFICATION

Real Estate

| | | 1 | 2 |
|-----|---|--------------|------------------|
| | | | Prior Year Ended |
| | | Year to Date | December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 62,701,543 | 66,299,607 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | | |
| | 2.2 Additional investment made after acquisition | | |
| 3. | Current year change in encumbrances | | |
| 4. | Total gain (loss) on disposals | | |
| 5. | Deduct amounts received on disposals | | |
| 6. | Total foreign exchange change in book/adjusted carrying value | | |
| 7. | Deduct current year's other than temporary impairment recognized | | |
| 8. | Deduct current year's depreciation | 2,698,548 | 3,598,064 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 60,002,995 | 62,701,543 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 60,002,995 | 62,701,543 |

SCHEDULE B - VERIFICATION

Mortgage Loans

| | | 1 | 2 |
|-----|---|---------------|------------------|
| | | | Prior Year Ended |
| | | Year to Date | December 31 |
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 3,615,063,649 | 3,006,255,433 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 725,716,373 | 1,012,685,653 |
| | 2.1 Actual cost at time of acquisition 2.2 Additional investment made after acquisition | 14,533,627 | 22,895,147 |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | 48 | 892 |
| 5. | Unrealized valuation increase (decrease) | | |
| 6. | Total gain (loss) on disposals | | |
| 7. | Total gain (loss) on disposals | 379,060,389 | 426,773,476 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest | | |
| 10. | Deduct current year's other than temporary impairment recognized | | |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 3,976,253,308 | 3,615,063,649 |
| 12. | Total valuation allowance | (195,000) | (200,000) |
| 13. | Subtotal (Line 11 plus Line 12) | 3,976,058,308 | 3,614,863,649 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 3,976,058,308 | 3,614,863,649 |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1 | 2 |
|-----|---|--------------|------------------|
| | | | Prior Year Ended |
| | | Year to Date | December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 877,244,684 | 812,197,220 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 121,474,172 | 140,415,643 |
| | 2.2 Additional investment made after acquisition | | |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | 1, 199 | 900 |
| 5. | Unrealized valuation increase (decrease) | 14,785,991 | 25, 194, 979 |
| 6. | Unrealized valuation increase (decrease) | 15,500,090 | 62,716,002 |
| 7. | Deduct amounts received on disposals | 74,981,844 | 157,533,575 |
| 8. | Deduct amounts received on disposals Deduct amortization of premium and depreciation | 2,435,213 | 2,058,086 |
| 9. | Total foreign exchange change in book/adjusted carrying value | | |
| 10. | Deduct current year's other than temporary impairment recognized | 2,492,613 | 3,688,399 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 949,096,466 | 877,244,684 |
| 12. | Deduct total nonadmitted amounts | 111,296,496 | 111,322,971 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 837,799,970 | 765,921,713 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1 | 2 |
|-----|---|-------------------|------------------|
| | | | Prior Year Ended |
| | | Year to Date | December 31 |
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 16,325,427,275 | 15,118,835,158 |
| 2. | Cost of bonds and stocks acquired | 4,267,476,887 | 5,606,689,233 |
| 3. | Accrual of discount | 14,763,517 | 15,504,363 |
| 4. | Unrealized valuation increase (decrease) | 74,890,466 | (37,268,355) |
| 5. | Total gain (loss) on disposals | 25,401,423 | (44,707,670) |
| 6. | Deduct consideration for bonds and stocks disposed of | 2,599,026,436 | 4,324,920,268 |
| 7. | Deduct amortization of premium | 10,068,219 | 12,392,938 |
| 8. | Total foreign exchange change in book/adjusted carrying value | (429,864) | (453,713) |
| 9. | Deduct current year's other than temporary impairment recognized | 824,896 | 3,044,933 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 3,735,824 | 7, 186, 398 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 18, 101, 345, 977 | 16,325,427,275 |
| 12. | Deduct total nonadmitted amounts | 10 , 153 | 10 , 153 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 18,101,335,824 | 16,325,417,122 |

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

| 54 | ig the Current Quarter for | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
|-------------------------------------|---------------------------------|---------------------------|---------------------------|---------------------------|-------------------------|--------------------------|-------------------------|---------------------------|
| | Book/Adjusted | _ | ŭ | , | Book/Adjusted | Book/Adjusted | Book/Adjusted | Book/Adjusted |
| | Carrying Value | Acquisitions | Dispositions | Non-Trading Activity | Carrying Value | Carrying Value | Carrying Value | Carrying Value |
| NAIC Designation | Beginning of Current Quarter | During Current Quarter | During Current Quarter | During Current Quarter | End of First Quarter | End of Second Quarter | End of Third Quarter | December 31 Prior Year |
| NAIC Designation | or Current Quarter | Current Quarter | Current Quarter | Current Quarter | First Quarter | Second Quarter | mira Quarter | Prior Year |
| | | | | | | | | |
| | | | | | | | | |
| BONDS | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 1. NAIC 1 (a) | 9,565,394,498 | 1,535,690,565 | 821,279,976 | (9,650,371) | 9,229,502,041 | 9,565,394,498 | 10,270,154,716 | 9,138,992,141 |
| 2. NAIC 2 (a) | 6.289.929.533 | 375.083.978 | 143.835.131 | 12.244.984 | 6,071,087,594 | 6,289,929,533 | 6,533,423,364 | 5,799,731,074 |
| 3. NAIC 3 (a) | 475,615,335 | 6,457,334 | 12,331,876 | , , | 494,557,124 | 475,615,335 | 468,946,005 | 526,501,560 |
| 4. NAIC 4 (a) | , , | 5,094,281 | 7,403,930 | , , , | 63,673,590 | 61,291,077 | | 60,493,480 |
| | | | | | | | | |
| 5. NAIC 5 (a) | 2,384,157 | | 670,447 | , , | 2,923,775 | 2,384,157 | 2,724,787 | 3,468,492 |
| 6. NAIC 6 (a) | 3,559 | | 6,339 | 2,780 | 3,658 | 3,559 | | 3,790 |
| 7. Total Bonds | 16,394,618,159 | 1,922,326,158 | 985,527,699 | 1,898,933 | 15,861,747,782 | 16,394,618,159 | 17,333,315,551 | 15,529,190,537 |
| | | | | | | | | |
| | | | | | | | | |
| PRESERVED OTOOK | | | | | | | | |
| PREFERRED STOCK | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 8. NAIC 1 | | | | | | | | |
| 9. NAIC 2 | 33,946,211 | 1,652,868 | 1,333,671 | | 33,433,711 | 33,946,211 | 34,265,408 | 33,753,155 |
| 10. NAIC 3 | 11,228,903 | 525,759 | 732,365 | | 12,130,691 | 11,228,903 | 11,022,297 | 13,256,285 |
| 11. NAIC 4 | 2,274,909 | 820,000 | | | 2,382,799 | 2,274,909 | 3,094,909 | 2,396,408 |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | 47,450,023 | 2,998,627 | 2,066,036 | | 47,947,201 | 47,450,023 | 48,382,614 | 49,405,848 |
| 15. Total Bonds and Preferred Stock | 16,442,068,182 | 1,925,324,785 | 987,593,735 | 1,898,933 | 15,909,694,983 | 16,442,068,182 | 17,381,698,165 | 15,578,596,385 |

| a |) Book/Adius | ted Carrving | Value column for the | end of the current re | eporting period in | cludes the following | g amount of short-term and cas | equivalent bonds b | v NAIC desia | ınatio |
|---|--------------|--------------|----------------------|-----------------------|--------------------|----------------------|--------------------------------|--------------------|--------------|--------|
| | | | | | | | | | | |

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 Totals | 44,623,074 | XXX | 44,286,981 | | |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1 | 2 |
|-----|---|--------------|---------------------------------|
| | | Year To Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 8,609,952 | 8,040,029 |
| 2. | Cost of short-term investments acquired | 73,097,027 | 12,320,953 |
| 3. | Accrual of discount | 536,285 | 30,890 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | 16,071 | |
| 6. | Deduct consideration received on disposals | 37,619,907 | 11,545,000 |
| 7. | Deduct amortization of premium | 16,352 | 236,920 |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other than temporary impairment recognized | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 44,623,076 | 8,609,952 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 44,623,076 | 8,609,952 |

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) | 121,990,629 |
|-----|---|--------------|
| 2. | Cost Paid/(Consideration Received) on additions | 200,759,352 |
| 3. | Unrealized Valuation increase/(decrease) | 467,452,470 |
| 4. | Total gain (loss) on termination recognized | (56,482,633) |
| 5. | Considerations received/(paid) on terminations | 176,308,647 |
| 6. | Amortization | (36,557) |
| 7. | Adjustment to the Book/Adjusted Carrying Value of hedged item | |
| 8. | Total foreign exchange change in Book/Adjusted Carrying Value | |
| 9. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8) | 557,374,614 |
| 10. | Deduct nonadmitted assets | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 557,374,614 |

| | SCHEDULE DB - PART Futures Con | | RIFICATION |
|-----|---|-------------------|--------------------------|
| 1. | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | | |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cu | mulative Cash Cha | ange column) |
| 3.1 | Add: | | |
| | Change in variation margin on open contracts - Highly Effective Hedges | | |
| | 3.11 Section 1, Column 15, current year to date minus | | |
| | 3.12 Section 1, Column 15, prior year | | |
| | Change in variation margin on open contracts - All Other | | |
| | 3.13 Section 1, Column 18, current year to date minus | (2,532,719) | |
| | 3.14 Section 1, Column 18, prior year | 13,542,697 | (16,075,416)(16,075,416) |
| 3.2 | Add: | | |
| | Change in adjustment to basis of hedged item | | |
| | 3.21 Section 1, Column 17, current year to date minus | | |
| | 3.22 Section 1, Column 17, prior year | | |
| | Change in amount recognized | | |
| | 3.23 Section 1, Column 19, current year to date minus | (2,532,719) | |
| | 3.24 Section 1, Column 19, prior year | 13,542,697 | (16,075,416)(16,075,416) |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | |
| 4.1 | Cumulative variation margin on terminated contracts during the year | | (27,031,452) |
| 4.2 | Less: | | |
| | 4.21 Amount used to adjust basis of hedged item | | |
| | 4.22 Amount recognized | (27,031,452) | (27,031,452) |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | | |
| | 5.1 Total gain (loss) recognized for terminations in prior year | | |
| | 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | | |
| 6. | Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) | | |
| 7. | Deduct total nonadmitted amounts | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | |

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open ${f N} \ {f O} \ {f N} \ {f E}$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open ${f N} \ {f O} \ {f N} \ {f E}$

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. | 557,374,614 | | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | | | |
| 3. | Total (Line 1 plus Line 2) | | 557,374,614 | |
| 4. | Part D, Section 1, Column 5 | 722,409,505 | | |
| 5. | Part D, Section 1, Column 6 | (165,034,891) | | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | <u></u> | | |
| | | Fair Value 0 | Check | |
| 7. | Part A, Section 1, Column 16 | 557,374,614 | | |
| 8. | Part B, Section 1, Column 13 | | | |
| 9. | Total (Line 7 plus Line 8) | | 557,374,614 | |
| 10. | Part D, Section 1, Column 8 | 722,409,505 | | |
| 11. | Part D, Section 1, Column 9 | (165,034,891) | | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | | |
| | | Potential Exposu | ure Check | |
| 13. | Part A, Section 1, Column 21 | 20,679,868 | | |
| 14. | Part B, Section 1, Column 20 | 42,934,110 | | |
| 15. | Part D, Section 1, Column 11 | 63,613,978 | | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | | |

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | (Odon Equivalents) | 1 | 2 |
|-----|---|------------------|---------------------------------|
| | | Year To Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 134,270,455 | 275,533,285 |
| 2. | Cost of cash equivalents acquired | 4, 159, 424, 969 | 5,070,819,354 |
| 3. | Accrual of discount | 348,216 | 333,317 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | 453 | (8,272) |
| 6. | Deduct consideration received on disposals | 3,998,836,142 | 5,212,407,229 |
| 7. | Deduct amortization of premium | | |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other than temporary impairment recognized | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 295,207,951 | 134,270,455 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 295,207,951 | 134,270,455 |

SCHEDULE A - PART 2

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

| | | | | Different Will DE During the Current Quarter | | _ | | • |
|---|----------|-------|----------|--|---------------------------------------|---------------------------|--|---|
| 1 | | | 4 | 5 | 6 | / | 8 | 9 |
| | Location | | | | | | | |
| | 2 | 3 | | | | | | Additional |
| | _ | | | | | | Book/Adjusted | Investment |
| | | | Б. (| | | | Dook/rajustea | MA L AG |
| | | | Date | | Actual Cost at | Amount of | Carrying value | Made After |
| Description of Property | Citv | State | Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| • | , | | · | | · | | | |
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| | | | | | | | | |
| 0399999 - Totals | I | | | | | | | |
| 0033333 - 10tais | | | | | | | | |

SCHEDULE A - PART 3

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

| | | | | Timing 7 in 1 todi Lotato Bio | | | | | | | | | | | | | | | |
|------------------------------------|--|-------|---------------|-------------------------------|--------|------------|------------|-----------|---------------|---------------|--------------|------------|------------|----------|----------|----------|----------|-------------|-----------|
| 1 | Location | on | 4 | 5 | 6 | 7 | 8 | Change in | Book/Adjusted | d Carrying Va | alue Less En | cumbrances | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
| | 2 | 3 | | | | Expended | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| | ļ | | | | | for | Book/ | | | | | Total | Book/ | | | | | Gross | |
| | ļ | | | | | Additions, | Adjusted | | | | Total | Foreign | Adjusted | | | | | Income | |
| | ļ | | | | | Permanent | Carrying | | Current | | Change in | Exchange | Carrying | | Foreign | | | Earned | |
| | ļ | | | | | Improve- | Value Less | | Year's | Current | Book/ | | Value Less | | Exchange | Realized | Total | Less | Taxes, |
| | ļ | | | | | ments and | Encum- | Current | Other Than | Year's | Adjusted | Book/ | Encum- | Amounts | Gain | Gain | Gain | Interest | Repairs |
| | ļ | | | | | Changes | brances | Year's | | Change in | Carrying | Adjusted | brances | Received | (Loss) | (Loss) | (Loss) | Incurred on | and |
| | ļ | | Disposal | | Actual | in Encum- | Prior | Depre- | Impairment | | Value | Carrying | on | During | ` on ´ | ` on ´ | ` on ´ | Encum- | Expenses |
| Description of Property | City | State | Date | Name of Purchaser | Cost | brances | Year | ciation | Recognized | | (11-9-10) | Value | Disposal | Year | Disposal | Disposal | Disposal | brances | Incurred |
| Minnesota Life Center 400 Building | | | | | | | | | Ŭ | | , | | | | | | - | | |
| | Saint Paul | MN | 09/30/2019 | Direct | | | | 208,050 | | | (208,050) | | | | | | | 2, 157, 349 | 3,236,334 |
| Minnesota Life Center 401 Building | ! | | 00 (00 (00 10 | | | | | 004 404 | | | (001 400) | | | | | | | 2 222 222 | 4 000 007 |
| 0400000 B + B' | Saint Paul | MN | 09/30/2019 | Direct | | | | 691,466 | _ | | (691,466) | | | | | | | 3,882,602 | 4,960,267 |
| 0199999. Property Disposed | <u>, </u> | 1 | 1 | | | | | 899,516 | i | | (899,516) | | | | | | | 6,039,951 | 8,196,601 |
| | | | | | | | | | | | | | | | | | | | |
| | | | ······ | | | | | | | | | | | | | | | | |
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| | ! | | | | | | ļ | ļ | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| 0399999 - Totals | | | | | | | | 899 516 | ; I | | (899 516) | | | | | | | 6 039 951 | 8 196 601 |

SCHEDULE B - PART 2

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

| 1 | Location | .ggg | 4 | 5 | 6 | 7 | 8 | 9 |
|-------------------------------|--|-------|------|---------------|------------------|---------------------|-------------------|---------------|
| | 2 | 3 | | | | | Additional | |
| | | | Loan | | | Actual Cost at | Investment Made | Value of Land |
| Loan Number | City | State | Type | Date Acquired | Rate of Interest | Time of Acquisition | After Acquisition | and Buildings |
| 2374 | San Antonio | TX | | 07/11/2019 | 4.520 | | | |
| 2414 | Round Rock | TX | | 07/03/2019 | 4.440 | 11,500,000 | | 18,200,000 |
| 2421 | Gardena | CA | | | 4.060 | 6,600,000 | | 30,810,000 |
| 2428 | Arbutus | MD | | | 4.020 | 16,000,000 | | 23,500,000 |
| 2433 | Eugene | OR | | | 4.210 | 16,300,000 | | 27,770,000 |
| 2435 | Euclid | OH | | | 4.260 | 7,100,000 | | 14,600,000 |
| 2436 | Miami Gardens | FL | | 07/26/2019 | 4.010 | 6,500,000 | | 13,800,000 |
| 2437 | Waite Park | MN | | 08/06/2019 | 3.880 | | | 108,530,000 |
| 2439 | Hackensack | NJ. | | | 3.820 | 25,725,000 | | 40,000,000 |
| 2440 | Montvale | NJ. | | 08/20/2019 | 3.820 | 29,275,000 | | 44,200,000 |
| 2441 | Pasadena | TX | | 08/05/2019 | 4. 170 | 6,300,000 | | 9,700,000 |
| 2442 | Madison | WI | | | 3.830 | 6,750,000 | | 21,675,000 |
| 2443 | Al exandria | VA | | | 3.630 | | | 30,200,000 |
| 2444 | Williamsville | NY | | | 4.000 | 16,250,000 | | 23,500,000 |
| 2445 | Brecksville | OH | | 09/17/2019 | 4.130 | 12,000,000 | | 20,900,000 |
| 2447 | Aurora | | | 08/20/2019 | 3.430 | 9,500,000 | | |
| 2448 | Medley | FL | | | 3.430 | 12, 125,000 | | 35,300,000 |
| 2452 | Independence | OH | | | 3.890 | 4,700,000 | | 10,550,000 |
| 2455 | Charlotte | NC | | 08/12/2019 | 3.460 | 4,500,000 | | 16,060,000 |
| 2456 | Wilmington | MA | | 07/18/2019 | 3.830 | | | 56,500,000 |
| 2460 | Lincoln | NE | | | 3.750 | 3,600,000 | | 6,950,000 |
| 2461 | Sacramento | CA | | | 3.630 | | | 14,780,000 |
| 2463 | Longwood | FL | | 08/29/2019 | 3.900 | 15,500,000 | | 22,930,000 |
| 2464 | Rockville | MD | | 07/22/2019 | 3.920 | 5,200,000 | | 7,300,000 |
| 2470 | Tacoma | WA | | | 3.620 | 19,500,000 | | 30,000,000 |
| 2473 | Alpharetta | GA | | | 3.480 | 7,200,000 | | 13,500,000 |
| 2480 | Seattle | WA | | | 3.480 | 4,500,000 | | 10,500,000 |
| 0A02365 | Billerica | MA | | 07/18/2019 | 3.830 | 2,750,000 | | 4, 107, 417 |
| 0599999. Mortgages in good s | tanding - Commercial mortgages-all other | | | | | 378,875,000 | | 704,462,417 |
| 0899999. Total Mortgages in g | | | | | | 378,875,000 | | 704,462,417 |
| 1699999. Total - Restructured | Mortgages | | | | | | | |
| 2499999. Total - Mortgages wi | th overdue interest over 90 days | | | | | | | |
| 3299999. Total - Mortgages in | | | | | | | | |
| 3399999 - Totals | | | | | | 378.875.000 | | 704.462.417 |

SCHEDULE B - PART 3

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

| 1 | Location | 1 | 4 | 5 | 6 | 7 | | | e in Book Value | | | | 14 | 15 | 16 | 17 | 18 |
|-------------|-----------------|-------|------|------------|------------|-------------|------------|----------------|-----------------|--------------|-------------|---------------|-------------|-------------|-----------|-----------|-----------|
| | 2 | 3 | | | | Book Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | | | | | | Recorded | | | Current | | | | Recorded | | | | |
| | | | | | | Investment | | | Year's Other | | Total | | Investment | | Foreign | | |
| | | | | | | Excluding | Unrealized | Current | Than | Capitalized | Change | Total Foreign | Excluding | | Exchange | Realized | Total |
| | | | | | | Accrued | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | Disposal | Interest | Increase | (Amortization) | Impairment | Interest and | Book Value | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date | Prior Year | (Decrease) | `/Accretion ´ | Recognized | Other | (8+9-10+11) | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 1318 | Washington | DC | | 12/30/2003 | 09/30/2019 | 224,770 | | | | | | | 163,234 | 163,234 | | | |
| 1319 | Washington | DC | | 12/30/2003 | 09/30/2019 | 1,538,091 | | | | | | | 1, 120, 135 | 1, 120, 135 | | | |
| 1572 | Eau Claire | WI | | 07/02/2009 | 07/29/2019 | 322,593 | | | | | | | 41,066 | 41,066 | | | |
| 1574 | Washington | DC | | 06/26/2009 | 07/02/2019 | 3,329,524 | | | | | | | 3,266,265 | 3,266,265 | | | |
| 1575 | Austin | TX | | 06/26/2009 | 07/02/2019 | 2,048,331 | | | | | | | 2,009,413 | 2,009,413 | | | |
| 1576 | West Sacramento | CA | | 06/26/2009 | 07/02/2019 | 1,217,926 | | | | | | | 1, 194, 786 | 1, 194, 786 | | | |
| 1577 | Miami | FL | | 06/26/2009 | 07/02/2019 | 1,320,738 | | | | | | | 1,295,644 | 1,295,644 | | | |
| 1578 | Miami | FL | | 06/26/2009 | 07/02/2019 | 1,297,011 | | | | | | | 1,272,369 | 1,272,369 | | | |
| 1591 | Eden Prairie | MN | | 10/01/2009 | 07/03/2019 | 3,650,855 | | | | | | | 3,581,941 | 3,581,941 | | | |
| 1616 | Kent | | | 08/16/2010 | 09/05/2019 | 6,000,979 | | | | | | | 5,829,802 | 5,829,802 | | | |
| 1765 | St. Louis | MO | | 04/16/2013 | 09/10/2019 | 1,978,467 | | | | | | | 1,899,732 | 1,899,732 | | | |
| 1804 | King Of Prussia | PA | | 09/17/2013 | 08/02/2019 | 5,428,450 | | | | | | | 5,329,278 | 5,329,278 | | | |

Showing All Mortgage Loans DISPOSED. Transferred or Renaid During the Current Quarter

| | | | | Showing A | All Mortgage L | oans DISPO | SED, Transf | erred or Repa | aid During th | e Current Qu | ıarter | | | | | | |
|------------------------|----------------------------|-------|------|--------------------------|---|-------------|-------------|----------------|-----------------|----------------|------------|---|-------------|--------------------|-----------|-----------|-----------|
| 1 | Location | 1 | 4 | 5 | 6 | 7 | | Change | e in Book Value | e/Recorded Inv | estment | | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | | | | Book Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | | | | | | Recorded | | | Current | | | | Recorded | | | | |
| | | | | | | Investment | | | Year's Other | | Total | | Investment | | Foreign | | |
| | | | | | | Excluding | Unrealized | Current | Than | Capitalized | Change | Total Foreign | Excluding | | Exchange | Realized | Total |
| | | | | | | Accrued | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | Disposal | Interest | Increase | (Amortization) | Impairment | Interest and | Book Value | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date | Prior Year | (Decrease) | `/Accretion | Recognized | Other | | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 1828 | Waldorf | MD. | | 12/09/2013 | 09/30/2019 | 3,966,774 | | | | | | | 3,885,754 | 3,885,754 | | | |
| 1865 | San Diego | CA | | 06/09/2014 | 09/30/2019 | 2,887,783 | | | | | | | 2,834,885 | 2,834,885 | | | |
| 1929 | Richardson | TX | | 12/15/2014 | 09/24/2019 | 1,511,910 | | | | | | | 1,461,698 | 1,461,698 | | | |
| 1938 | Plymouth | MI | | 01/26/2015 | 08/20/2019 | 3,293,257 | | | | | | | 3,225,595 | 3,225,595 | | | |
| 1951 | Las Vegas | NN | | 03/30/2015 | 07/31/2019 | 4,540,525 | | | | | | | 4,461,005 | 4,461,005 | | | |
| 0199999. Mortgages clo | | | | 1 | 1 | 44,557,984 | | | | | | | 42,872,602 | 42,872,602 | | | |
| 1115 | Germantown | WI | | 04/07/1997 | | 998, 181 | | | | | | | | 174,934 | | | |
| 1222 | Auburn Hills | MIVA | | 12/15/1999 | | | | | | | | | | 54,593 | | | |
| 1293 | Reston San Antonio | TX | | 11/14/2000 | | | | | | | | | | 392,468 | | | |
| 1318 | Washington | DC | | 12/30/2003 | | 224,770 | | | | | | | | 20,836 | | | |
| 1319 | Washington | DC. | | 12/30/2003 | | 1,538,091 | | | | | | | | 141,885 | | | |
| 1385 | Waupaca | WI | | 07/20/2005 | | 929, 145 | | | | | | | | 8,796 | | | |
| 1386 | Cudahy | WI | ļ | 06/21/2005 | | 399,872 | | | | | | | | 62,547 | | | |
| 1394 | Ellicott | MD | · | 06/29/2005 | | 418,696 | | | | | | | | 65,472 | | | |
| 1395 1399 | Medley | FLFL | | 07/20/2005 | | 3,243,175 | | | | | | | ļ ļ | 103,789 122,803 | | | |
| 1403 | Opa Locka Charlotte | FLNC. | | 02/09/2006 | | 7,690,047 | | | | | | | | 122,803 | | | |
| 1404 | Tucson | NoAZ | | 05/10/2005 | | 1,805,665 | | | | | | | | 59,731 | | | |
| 1407 | Houston | TX | | 07/18/2005 | | 1,151,309 | | | | | | | | 36,973 | | | |
| 1413 | Los Gatos | CA | | 08/29/2005 | | 4,790,220 | | | | | | | | 74,794 | | | |
| 1421 | Annapolis | MD | | 10/21/2005 | | 2,231,504 | | | | | | | | 69,006 | | | |
| 1442 | Brookyn Park | MN | | 01/06/2006 | | 769,725 | | | | | | | | 86,351 | | | |
| 1451 | Mission | TX | | 06/08/2006 | | 505,907 | | | | | | | | 47,020 | | | |
| 1453 | Selma | TX | | 06/12/2006 | | 1,097,785 | | | | | | | | 29,687 | | | |
| 1459 1462 | Martinsburg | WVNC. | · | 07/18/2006 | | | | | | | | | | 42,443 | | | |
| 1487 | Banner Elk | NCNC | | 12/07/2006 | | | | | | | | | | 83,510 | | | |
| 1488 | Englewood | NJ | | 11/15/2006 | *************************************** | 1,918,865 | | | | | | *************************************** | | 48,301 | | | |
| 1497 | Philadelphia | PA | | 01/17/2007 | | 1, 121, 198 | | | | | | | | 27,339 | | | |
| 1501 | Lacey | WA | | 03/02/2007 | | 973,671 | | | | | | | | 68,790 | | | |
| 1506 | Austin | TX | | 05/17/2007 | | 2,844,867 | | | | | | | | 66,898 | | | |
| 1507 | Concord | NH | | 08/13/2007 | | 1,733,384 | | | | | | | | 30,216 | | | |
| 1509 | Bolingbrook | IL | | 07/06/2007 05/22/2007 | | 2,749,388 | | | | | | | | 63,586 | | | |
| 1512 | Sunnyvale | | | 06/18/2007 | | 4,739,765 | | | | | | | | 35,334 | | | |
| 1513 | West Goshen | PA | | 07/26/2007 | | 2,857,597 | | | | | | | | 65,582 | | | |
| 1514 | Houston | TX | | 07/26/2007 | | 692,750 | | | | | | | | 15,899 | | | |
| 1515 | 0'Fallon | MO | ļ | 07/26/2007 | | 548,427 | | | | | | | | 12,586 | | | |
| 1517 | Laredo | TX | | 06/15/2007 | | 1,067,531 | | | | | | | | 24,635 | | | |
| 1535 | Johnson City | TN | | 12/21/2007 | | 1,675,141 | | | | | | | | 93,261 | | | |
| 1536 1537 | Chattanooga Clarksville | TNIN | | 12/21/2007 | | 1,675,141 | | | | | | | | 93,261 91,177 | | | |
| 1538 | Tyler | TX | | 12/21/2007 | | 1,637,706 | | | | | | | | 93, 261 | | | |
| 1544 | Clearwater | FL. | | 07/11/2008 | | 5, 106, 158 | | | | | | | | 32,440 | | | |
| 1548 | Portland | OR | | 07/25/2008 | | 1,738,504 | | | | | | | | 84,008 | | | |
| 1553 | San Mateo | CA | ļ | 07/29/2008 | | 2,848,031 | | | | | | | | 56,073 | | | |
| 1555 | San Antonio | TX | | 09/05/2008 | | 2,060,922 | | | | | | | | 39,401 | | | |
| 1562 | Asheville | NCNV | | 09/25/2008 | | 3,083,487 | | | | | | | | 142, 100 | | | |
| 1565 | Manhasset | NY | · | 12/19/2008 | | 2,452,749 | | | | · | | | ļ ļ- | 71,729 | | · | |
| 1568 1569 | Miami Chula Vista | FL | · | 12/08/2008 05/28/2009 | | 502,625 | | | | | | | | 58,763 50,640 | | | |
| 1572 | Eau Claire | UAWI | | 05/28/2009 | | 2,899,305 | | | | | | | | | | | |
| 1573 | Monterey | CA. | | 07/31/2009 | | 4,804,999 | | | | | | | | 45,005 | | | |
| 1583 | Oxon Hill | MD | | 08/28/2009 | | 1,099,698 | | | | | | | | 41,116 | | | |
| 1584 | Laurel | MD | | 08/28/2009 | | 1,077,910 | | | | | | | | 39,575 | | | |
| 1587 | Pasadena | CA | | 11/10/2009 | | 6,807,428 | | | | | | | | 65,299 | | | |
| 1590 | Glen Burnie | MD | | 10/26/2009 | | 1,421,336 | | | | | | | | 51,647 | | | |
| 1596 1597 | Vancouver | WAWA | · | 12/17/2009 | ł | 1,768,881 | | | | · | | | ļ | 28,759 69.564 | | · | · |
| I IVVI | | | | | | | | | | | | | | | | | |

| | | | _ | | All Mortgage Loans | | ED, Transfe | | | | | | | | | | |
|--------------|--------------------------------|-------|---------------------------------------|--------------------------|--------------------|-------------|-------------|----------------|--------------|----------------|-------------|---------------|---------------|-------------------|------------|-----------|-----------|
| 1 | Location | | 4 | 5 | 6 | . 7 | | | | e/Recorded Inv | | | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | | | | k Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | | | | | | corded | | | Current | | - | | Recorded | | - . | | |
| | | | | | | estment | | | Year's Other | | Total | | Investment | | Foreign | D !! ! | - |
| | | | | | | | Unrealized | Current | Than | Capitalized | Change | Total Foreign | Excluding | | Exchange | Realized | Total |
| | | | | | | | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | | | Increase | (Amortization) | Impairment | Interest and | Book Value | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Туре | Acquired | | | (Decrease) | /Accretion | Recognized | Other | (8+9-10+11) | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 1607 | Edina | MN | | 04/29/2010 | | .10,412,073 | | | | | | | | 98,934 | | | |
| 1609 1611 | San Jose Van Buren Township | | · · · · · · · · · · · · · · · · · · · | 07/01/2010 | | 2,312,949 | | | | | | | | 36,225 228,673 | | | |
| 1615 | | NC. | | 07/12/2010 07/21/2010 | | ,7,218,604 | | | | | | | | 124,773 | | | |
| 1616 | Kent | WA | | 08/16/2010 | | 6,000,979 | | | | | | | | 57,808 | | | |
| 1617 | Concord | NC. | | .09/29/2010 | | 2,485,465 | | | | | | | | 115,086 | | | |
| 1619 | Vista | CA | | 10/21/2010 | | 2,998,582 | | | | | | | | 19,442 | | | |
| 1620 | Spokane Valley | | | 11/22/2010 | | 1,563,655 | | | | | | | | 47,403 | | | |
| 1621 | Golden Valley | MN | | 11/22/2010 | | 1,737,505 | | | | | | | | 26,471 | | | |
| 1622 1623 | St. Paul Schaumburg | | · | 12/09/2010 12/01/2010 | | 918,705 | | | | | | | | | | | |
| 1625 | Pacheco | CA | | 01/11/2011 | | 918,705 | | | | | | | | 26,911 | | | |
| 1626 | Vallejo | | | 01/18/2011 | | 2,502,279 | | | | | | | | 23,227 | | | |
| 1627 | Phoenix | AZ. | | 01/11/2011 | | 1,100,840 | | | | | | | | 10,219 | | | |
| 1628 | Asheville | NC | | 11/29/2010 | | , 267, 478 | | | | | | | | 76,435 | | | |
| 1629 | San Diego | CA | - | 03/01/2011 | | , 634, 553 | | | | ļ | | | ļļ- | 55,084 | | ļ | |
| 1630 | Pembroke Park | FL | - - | 03/02/2011 | | 2, 192, 908 | | | | | | | | 32,882 | | | |
| 1631 1632 | Pembroke Park | | | 01/26/201102/01/2011 | | 4,605,511 | | | | | | | | | | | |
| 1633 | Seattle | WA | | 01/10/2011 | | 1,150,256 | | | | | | | | 34,164 | | | |
| 1635 | Stockton | CA. | | 05/16/2011 | | 1,369,032 | | | | | | | | 20,033 | | | |
| 1636 | Silver Spring | MD | | 02/16/2011 | | 8,638,575 | | | | | | | | 54,632 | | | |
| 1637 | San Diego | CA | | 03/18/2011 | | 2,595,104 | | | | | | | | 16,372 | | | |
| 1639 | Austin | TX | | 02/22/2011 | | 1,306,650 | | | | | | | | 28,237 | | | |
| 1640 | Eugene | OR | - | 03/14/2011 | | 1,570,750 | | | | | | | | 45,382 | | | |
| 1643 1644 | Carlsbad San Diego | | | 05/03/2011 04/20/2011 | | 882,862 | | | | | | | | 4,980 8,402 | | | |
| 1646 | Eugene | OR. | | 04/19/2011 | | 6,900,502 | | | | | | | | 59.218 | | | |
| 1647 | Fletcher | NC | | 05/19/2011 | | 6,318,919 | | | | | | | | 91,481 | | | |
| 1649 | Buffalo Grove | ILIL | | 04/25/2011 | | .11,067,128 | | | | | | | | 128,212 | | | |
| 1653 | Brooklyn Center | | | 05/12/2011 | | 6,064,865 | | | | | | | | 88,858 | | | |
| 1654 | Los Angeles | CA | | 05/02/2011 | | 455,848 | | | | | | | | 59,947 | | | |
| 1655 1658 | Kent | WAFL | | 06/15/2011 | | 2,452,685 | | | | | | | | 67,634 59,271 | | | |
| 1660 | San Jose | | | 12/01/2011 | | 4,781,582 | | | | | | | | 122,768 | | | |
| 1665 | Dallas | TX. | | 08/18/2011 | | 5,790,900 | | | | | | | | 51,572 | | | |
| 1666 | North Canton | OH | | 08/22/2011 | | , 3,006,397 | | | | | | | | 42,652 | | | |
| 1668 | Various | | - | 10/19/2011 | | .13,316,727 | | | | ļ | | | | 183, 162 | | ļ | |
| 1674 1675 | Richmond Stockton | | | 12/01/2011 | | | | | | | | | | 23,968 | | | |
| 1677 | Glen Burnie | | | 12/20/2011 | | 1,744,766 | | | | | | | | | | | |
| 1678 | Owings Mills | MD | | 12/20/2011 | | 1,559,786 | | | | | | | | 13,046 | | | |
| 1679 | Glen Ellyn | IL | | 11/17/2011 | | 3,375,394 | | | | | | | | 48,521 | | | |
| 1681 | Bellevue | | | 12/19/2011 | | ,495,016 | | | | | | | | 65,466 | | | |
| 1682 | Troy | MI | - | 02/10/2012 | | 2,791,667 | | | | ļ | | | <u> </u> | 37,075 | | ļ | |
| 1685 1687 | Durham | NC | | 02/06/201212/21/2011 | ···· | 1,286,237 | | | | · | | | | 55,042 | | · | |
| 1689 | Lewisville | | | 01/25/2012 | | 3,279,903 | | | | | | | | 48,954 | | | |
| 1692 | Azusa | | | 03/28/2012 | | 6,690,779 | | | | | | | | 58,984 | | | |
| 1693 | Carpenteria | CA | | 05/11/2012 | | , 158, 219 | | | | | | | | 39,574 | | | |
| 1694 | Wes't Jefferson | NC | | 05/03/2012 | | 2,210,115 | | | | | | | | 49,035 | | | |
| 1695 | Saint Clair Shores | MI | | 05/30/2012 | | 5,073,636 | | | | | | | | 43,041 | | | |
| 1698 | Minnetonka | MN | | 04/11/2012 | | , 209, 404 | | | | | | | | 15,889 | | | |
| 1701 1703 | . Albuquerque | NM | | 05/14/2012 05/30/2012 | ļ | 1,450,776 | | | | · | | | | 59,590 | | · | |
| 1704 | Florissant | | | 05/30/2012 | | 2,977,988 | | | | | | | | | | | |
| 1705 | Farmers Branch | TX. | | 07/16/2012 | | 2,897,502 | | | | | | | | 32,768 | | | |
| 1706 | . Indianapolis | IN | | 07/16/2012 | | 2, 173, 126 | | | | | | | ļ | 24,576 | | | |
| 1709 | Newark | DE | | 06/19/2012 | | 4,551,386 | | | | | | | | 62,315 | | | |
| 1710 | Newwark | NF. | 1 | 06/20/2012 | I | 2 057 202 | | I . | l | 1 | 1 | 1 | 1 | 30 /73 | l | 1 | 1 |

| | | | | | All Mortgage Loans | | ED, Transfe | | | | | | | | | | |
|--------------|-------------------|---------------|------|--------------------------|--------------------|-------------|-------------|----------------|---------------|--------------|-------------|---------------|-------------|------------------|-----------|-----------|-----------|
| 1 | Location | | 4 | 5 | 6 | . 7 | | | in Book Value | | | | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | | | | k Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | | | | | | ecorded | | | Current | | T | | Recorded | | F: | | |
| | | | | | | estment | | | Year's Other | | Total | | Investment | | Foreign | D !! ! | . |
| | | | | | | | Unrealized | Current | Than | Capitalized | Change | Total Foreign | Excluding | | Exchange | Realized | Total |
| | | | | _ | | | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | | nterest | Increase | (Amortization) | Impairment | Interest and | Book Value | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date Pri | | (Decrease) | /Accretion | Recognized | Other | (8+9-10+11) | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 1711 | Plano | TX | | 06/21/2012 | | 4,644,971 | | | | | | | | 39,886 | | | |
| 1712 | Tampa | FL | | 06/14/2012 | | 4,663,554 | | | | | | | | 39,290 | | | |
| 1713 | Mountainview | CA | · | 08/06/2012 | | 3,272,027 | | | | | | | | 80,077 | | | |
| 1717 1718 | Malden | MAMA. | | 07/30/2012 07/30/2012 | | 5,286,350 | | | | | | | | | | | |
| 1719 | Arlington | | | 07/30/2012 | | 761,234 | | | | | | | | 6.532 | | | |
| 1720 | Somerville | MA | | 07/30/2012 | | 1,860,795 | | | | | | | | 15,966 | | | |
| 1721 | Malden | MA. | | 07/30/2012 | | 803,526 | | | | | | | | 6,895 | | | |
| 1723 | Frederick | MD | | 06/26/2012 | | 5,401,243 | | | | | | | | 45,505 | | | |
| 1724 | Tallahassee | FL | | 09/17/2012 | | 2,332,424 | | | | | | | | 55,537 | | | |
| 1727 | Santa Fe Springs | CA | | 09/05/2012 | | 4,337,522 | | | | | | | | 36,722 | | | |
| 1728 | Hendersonville | NC | . | 08/09/2012 | | 2,915,075 | | | | | | | | 32,901 | | | |
| 1729 | Santa Fe | NM | | 08/16/2012 | | 1,590,536 | | | | | | | | 20,030 | | | |
| 1731 1732 | Charleston | SC | | 10/23/2012 | | 3,275,049 | | | | | | | | | | | |
| 1733 | East Moline | IA | | 10/17/2012 | | 4,653,493 | | | | | | | | 111,364 | | | |
| 1734 | Topeka | KS | | 10/25/2012 | | 6,294,259 | | | | | | | | 82,828 | | | |
| 1735 | Southern Pines | NC. | | .09/27/2012 | | 12,691,459 | | | | | | | | 224,936 | | | |
| 1736 | Monrovia | CA | | 11/20/2012 | | 2,387,434 | | | | | | | | 57,444 | | | |
| 1737 | Temecula | CA | | 11/14/2012 | | 3,796,783 | | | | | | | | 24, 175 | | | |
| 1739 | Seattle | WA | | 10/30/2012 | | 1,981,592 | | | | | | | | 47,908 | | | |
| 1740 | Kirkland | | | 11/05/2012 | | 2,463,173 | | | | | | | | 58,902 | | | |
| 1741 1742 | Woodburn | OROR. | · | 12/20/2012 | | 2,701,891 | | | | | | | | 24,991 30,223 | | | |
| 1743 | EugeneIndio | UH | | 12/20/2012 | | 2,790,945 | | | | | | | | 28,558 | | | |
| 1744 | Carrollton | TX | | 12/20/2012 | | 2, 141, 153 | | | | | | | | 28,605 | | | |
| 1745 | Minneapolis | MN | | 11/29/2012 | | 2,579,070 | | | | | | | | 34,997 | | | |
| 1746 | Burnsville | MN | | 11/29/2012 | | 2,692,222 | | | | | | | | 36,532 | | | |
| 1747 | Denver | | | 12/27/2012 | | 2,939,987 | | | | | | | | 27,005 | | | |
| 1748 | San Antonio | TX | | 12/21/2012 | | 3,816,921 | | | | | | | | 49,069 | | | |
| 1751 | Hayward | CA | | 01/14/2013 | | 3,222,580 | | | | | | | | 29,421 | | | |
| 1752 1753 | Lathrop | CACA | | 01/14/2013 | | 2, 128, 222 | | | | | | | | | | | |
| 1754 | Livonia | | | 06/07/2013 | | 4, 188, 108 | | | | | | | | | | | |
| 1755 | Redwood City | CA. | | 02/01/2013 | | 4, 107, 199 | | | | | | | | 87,156 | | | |
| 1757 | Burnsville | MN | | 02/04/2013 | | 4,833,127 | | | | | | | | 44,975 | | | |
| 1758 | Rochester | NY | | 04/01/2013 | | 2, 152, 034 | | | | | | | | 30,598 | | | |
| 1759 | Culver City | CA | . | 04/08/2013 | | 7,819,888 | | | | | | | | 106,222 | | | |
| 1760 | New Hope | MN | | 03/27/2013 | | 861,657 | | | | | | | | 19,866 | | | |
| 1762 | Pearland Pearland | | · | 04/23/2013 | | 2,098,669 | | | | | | | | 46,545 | | | |
| 1763 1765 | Manassas | | - | 04/29/2013 | | 4,644,960 | | | | | | | | 30,540 | | · | |
| 1766 | Millersville | MUMD. | | 04/16/2013 | | 2,680,159 | | | | | | | | 26,491 | | | |
| 1770 | St. Louis Park | MN | | 05/28/2013 | | 1,646,345 | | | | | | | | 36,526 | | | |
| 1771 | St. Louis Park | MN | | 09/03/2013 | | 3,668,859 | | | | | | | | 45,875 | | | |
| 1772 | Mount Laurel | NJ | | 06/18/2013 | | 3,376,403 | | | | | | | | 27,919 | | | |
| 1773 | San Jose | CA | | 06/03/2013 | | 3,316,401 | | | | | | | | 72,809 | | | |
| 1774 | Carol Stream | . <u> </u> L | | 05/16/2013 | | 2,333,028 | | | | | | | | 50,853 | | | |
| 1775 | Pacifica | CA | - | 05/01/2013 | | 2,642,941 | | | | | | | | 59,260 | | | |
| 1778 1780 | Tacoma | WA | - | 06/13/2013 | ļ | 8,054,837 | | | | | | | | 102,955 | | · | |
| 1781 | Edmond | | | 05/14/2013 | | 1,800,774 | | | | | | | | 28 , 152 | | | |
| 1782 | Yukon | OK | | 05/14/2013 | | 2,229,529 | | | | | | | | 19,262 | | | |
| 1785 | Coconut Creek | FL | | 06/27/2013 | | 3,982,678 | | | | | | | | 26,657 | | | |
| 1786 | San Leandro | | | 07/01/2013 | | 3,398,596 | | | | | | | | 21,912 | | | |
| 1788 | Houston | TX | | 06/03/2013 | | 4, 106, 435 | | | | | | | | 89,552 | | | |
| 1790 | Dallas | TX | | 07/24/2013 | | 6,446,840 | | | | | | | | 82,875 | | | |
| 1791 | Anchorage | AK | . | 08/01/2013 | | 2,405,069 | | | | | | | | 31,493 | | | |
| 1793 | Portland | OR | - | 07/25/2013 | ļ | 3,860,758 | | | | | | | | 34,882 | | | |
| | | | | | | | | | | | | | | | | | |

| | | | | | All Mortgage L | oans DISPO | SED, Transf | | | | | | | | | | |
|--------------|-------------------------|-----------|---------------------------------------|--------------------------|----------------|------------------------|-------------|----------------|---------------|--------------|-------------|---------------|-------------------------|------------------|-----------|-----------|-----------|
| 1 | Location | | 4 | 5 | 6 | Book Value/ | | | in Book Value | | | 40 | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | | | | Recorded | 8 | 9 | 10 Current | 11 | 12 | 13 | Book Value/ Recorded | | | | |
| | | | | | | Investment | | | Year's Other | | Total | | Investment | | Foreign | | |
| | | | | | | Excluding | Unrealized | Current | _ Than | Capitalized | Change | Total Foreign | Excluding | | Exchange | Realized | Total |
| | | | | D (| D: 1 | Accrued | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | 0 :1 | Gain | Gain | Gain |
| | | <u> </u> | Loan | Date | Disposal | Interest | Increase | (Amortization) | Impairment | Interest and | Book Value | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date | Prior Year | (Decrease) | /Accretion | Recognized | Other | (8+9-10+11) | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 1795 1796 | San Diego Perris | CA | | 08/08/2013 | | 952,079 4,089,611 | | | | | | | | 7,928 34,054 | | | |
| 1797 | Hopewell | VA | | 08/15/2013 | | 2,439,838 | | | | | | | | 30,555 | | | |
| 1798 | Pittsburgh | PA | | 10/03/2013 | | 8,572,631 | | | | | | | | 70,312 | | | |
| 1799 | Baltimore | MD | | 08/13/2013 | | 9,487,201 | | | | | | | | 53,826 | | | |
| 1800 | Houston | TX | | 08/19/2013 | | 3,468,959 | | | | | | | | 28,930 | | | |
| 1802 | Palo Alto | CAPA | · | 07/25/2013 | | 10,096,620 | | | | | | | | 118,266 | | | |
| 1806 | King Of Prussia | TX | | 09/17/2013 | | 5,428,450 | | | | | | | | 14,331 | | | |
| 1807 | El Paso | TX | | 10/24/2013 | | 2, 183, 785 | | | | | | | | 45,685 | | | |
| 1808 | Cleveland | OH | | 08/29/2013 | | 2,545,498 | | | | | | | | 52,887 | | | |
| 1809 | Denver | 00 | - | 10/09/2013 | | 1,835,197 | | | | | | | | 14,908 | | | |
| 1810 | Humble | TX | | 10/09/2013 | | 1,398,245 | | | | | | | | 11,358 | | | |
| 1812 | Borough Of Totowa | NJ. VA | | 09/26/2013 | | 3,952,785 | | | | | | | | 30,789 | | | |
| 1814 | Petaluma | CA | - | 10/30/2013 | | 10,576,018 | | | | | | | | 81,402 | | | |
| 1815 | Ellicott City | MD. | | 10/29/2013 | | 3,671,620 | | | | | | | | 29,363 | | | |
| 1816 | Eldersburg | MD | | 10/29/2013 | | 3,890,168 | | | | | | | | 31, 110 | | | |
| 1817 | Bellevue | WA | | 11/21/2013 | | 10,220,751 | | | | | | | | 128,504 | | | |
| 1818 | Lakewood | 00 | | 11/13/2013 | | 7,908,539 | | | | | | | | 62,684 | | | |
| 1819 | San Jose Los Angeles | CACA | | 11/26/2013 | | 5,198,267 5,260,797 | | | | | | | | | | | |
| 1822 | Compton | CA. | | 11/20/2013 | | 1,145,580 | | | | | | | | 8,914 | | | |
| 1823 | Keizer | OR. | | 12/03/2013 | | 2,573,192 | | | | | | | | 30,694 | | | |
| 1824 | Eden Prairie | MN | | 12/02/2013 | | 2,651,150 | | | | | | | | 20,453 | | | |
| 1825 | Houston | TX | | 01/22/2014 | | 6,314,317 | | | | | | | | 71,374 | | | |
| 1826 1827 | Tampa | FL | · · · · · · · · · · · · · · · · · · · | 11/05/2013 | | 3,861,298 3,509,590 | | | | | | | | 43,485 26,084 | | | |
| 1828 | Waldorf | MD | | 12/09/2013 | | 3,966,774 | | | | | | | | 20,493 | | | |
| 1829 | Various | CA. | | 01/21/2014 | | 18,314,417 | | | | | | | | 132,100 | | | |
| 1830 | Millbrae | CA | | 12/16/2013 | | 4,631,912 | | | | | | | | 51,827 | | | |
| 1831 | Asheville | NC | | 05/29/2014 | | 8, 188, 385 | | | | | | | | 83,699 | | | |
| 1832 1833 | Coconut Creek | FL | | 12/09/2013 | | 4,428,464 | | | | | | | | 24,561 42,786 | | | |
| 1834 | Nashville | FLTN | - | 02/03/2014 | | 6,951,428 4,582,664 | | | | | | | | 34,906 | | | |
| 1836 | Garfield Heights | OH. | | 01/30/2014 | | 7,282,470 | | | | | | | | 81,220 | | | |
| 1837 | Brea | CA. | | 07/01/2014 | | 3,216,752 | | | | | | | | 18,025 | | | |
| 1838 | Azusa | CA | | 07/01/2014 | | 2,573,402 | | | | | | | | 14,420 | | | |
| 1839 | Huntington Beach | CA | | 07/01/2014 | | 8,271,647 | | | | | | | | 46,349 | | | |
| 1840 1841 | Oxnard | CACA | | 07/01/2014 07/01/2014 | | 4,595,360 2,757,216 | | | | | | | | 25,749 15,450 | | | |
| 1842 | Lake Forest | CA. | - | 07/01/2014 | | 5,514,431 | | | | | | | | | | | |
| 1843 | Camarillo | CA. | | 07/01/2014 | | 5,973,967 | | | | | | | | 33,474 | | | |
| 1844 | Camarillo | CA | | 07/01/2014 | | 6,984,946 | | | | | | | | 39, 139 | | | |
| 1845 | Santee | CA | | 07/01/2014 | | 1,010,979 | | | | | | | ļ | 5,665 | | | |
| 1846 1847 | Hamburg | NYAZ | | 02/11/2014 | | 1,885,298 4,432,182 | | | | | | | | 37,057 | | | |
| 1848 | Sun City West | AZWA. | - | 03/27/2014 | | 2,280,449 | | | | | | | | 97,715 | | | |
| 1849 | Annapolis | MD. | | 04/17/2014 | | 5,625,968 | | | | | | | | 42, 123 | | | |
| 1853 | Victor | NY | | 07/01/2014 | | 2,140,975 | | | | | | | | 23, 134 | | | |
| 1854 | Bethesda | MD | | 04/24/2014 | | 6,637,986 | | | | | | | | 52,994 | | | |
| 1855 1856 | Hanover | MD | | 05/15/2014 | | 2,671,895 | | | | | | | | 20,396 | | | |
| 1856 | Roseville | MN | | 04/10/2014 | | 1,794,659 | | | | | | | | 34,568 | | | |
| 1858 | Rockville | NJ. | - | 05/20/2014 | | 5,380,428 | | | | | | | · | | | | |
| 1859 | Silver Spring | MD. | | 04/01/2014 | | 8,236,930 | | | | | | | | 95,598 | | | |
| 1860 | Silver Spring | MD. | | 04/01/2014 | | 1,008,604 | | | | | | | | 11,706 | | | |
| 1861 | Silver Spring | MD | | 04/01/2014 | | 6,051,622 | | | | | | | ļ | 70,235 | | | |
| 1863 | Petaluma | CA | | 05/01/2014 | | 3,209,628 | | | | | | | | 19,698 | | | |

Showing All Mortgage Loans DISPOSED. Transferred or Renaid During the Current Quarter

| | | | | Showing A | All Mortgage L | oans DISPO | SED, Transf | erred or Repa | aid During th | e Current Qu | ıarter | | | | | | |
|--------------|-------------------|-------|---------------------------------------|--------------------------|----------------|------------------------|-------------|----------------|-----------------|----------------|---|---------------|-------------|-------------------|-----------|-----------|-----------|
| 1 | Location | า | 4 | 5 | 6 | 7 | | Change | e in Book Value | e/Recorded Inv | restment | | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | | | | Book Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | | | | | | Recorded | | | Current | | | | Recorded | | | | |
| | | | | | | Investment | | | Year's Other | | Total | | Investment | | Foreign | | |
| | | | | | | Excluding | Unrealized | Current | Than | Capitalized | Change | Total Foreign | Excluding | | Exchange | Realized | Total |
| | | | | | | Accrued | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | Disposal | Interest | Increase | (Amortization) | Impairment | Interest and | Book Value | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date | Prior Year | (Decrease) | /Accretion | Recognized | Other | | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 1865 | San Diego | CA | Турс | 06/09/2014 | Date | 2,887,783 | (Decrease) | Accietion | rtecognized | Other | (019-10111) | DOOK Value | Disposai | 7,634 | Бізрозаі | Disposai | Disposai |
| 1867 | Miami Gardens | FL. | | 06/04/2014 | | 1,835,068 | | | | | | | | 10,461 | | | |
| 1868 | Beaverton | OR. | | 06/26/2014 | | | | | | | | | | 52,930 | | | |
| 1869 | The Woodlands | TX | | 06/25/2014 | | 3,346,245 | | | | | | | | 25,814 | | | |
| 1870 | Lincoln | NE | | 09/10/2014 | | 14,096,046 | | | | | | | | 156, 179 | | | |
| 1871 | Des Plaines | IL | | 06/23/2014 | | 3,972,476 | | | | | | | | 43,928 | | | |
| 1872 | Akron | OH | | 07/15/2014 | | 3,381,339 | | | | | | | | 39,841 | | | |
| 1874 | . Vancouver | OR | · | 07/11/2014 | | 2,455,690 | | | | | | | | 25,488 | | | |
| 1877 | Hayward | | · | 07/30/2014 | | 1,509,134 | | | | | | | | 12,089 | | | |
| 1878 1881 | Woodbridge | VAMD | | 09/09/2014 | | 3,086,461 2,151,967 | | | | | | | | 24,289 10,925 | | | |
| 1882 | Avon Park | FL | | 10/30/2014 | | 12,388,513 | | | | | | | | 90,644 | | | |
| 1883 | Manchester | NY | | 10/30/2014 | | 2,531,959 | | | | | | | | 18,526 | | | |
| 1884 | Maple Valley | WA. | | 12/11/2014 | | 2,072,867 | | | | | | | | 23,226 | | | |
| 1885 | Santa Fe | NM. | | 08/27/2014 | | 2,230,170 | | | | | | | | 17,694 | | | |
| 1886 | Columbus | OH. | | 09/23/2014 | | 2,775,767 | | | | | | | | 31,802 | | | |
| 1887 | Columbus | 0H | | 09/23/2014 | | 1,665,460 | | | | | | | | 19,081 | | | |
| 1889 | Chanhassen | MN | | 08/18/2014 | | 2,552,287 | | | | | | | | 29,476 | | | |
| 1890 | Bel Air | MD | · · · · · · · · · · · · · · · · · · · | 09/29/2014 | | 2,676,204 | | | | | | | | 14, 131 | | | |
| 1891 1892 | Jacksonville | . | | 02/26/2015 | | 7,977,597 | | | | | | | | 148,588 | | | |
| 1893 | Edwardsville | IL | | 09/25/2014 | | 6,535,235 | | | | | | | | 51,877 | | | |
| 1895 | Cheektowaga | NY | | 12/05/2014 | | 4,697,128 | | | | | | | | 35,703 | | | |
| 1896 | Waukesha | WI | | 10/29/2014 | | 3,852,292 | | | | | *************************************** | | | 44,143 | | | |
| 1897 | Tukwila | WA | | 10/29/2014 | | 2, 151, 083 | | | | | | | | 84,541 | | | |
| 1898 | Margate | FL | | 12/15/2014 | | 3, 151, 640 | | | | | | | | 24,590 | | | |
| 1899 | Rochester | NY | | 10/07/2014 | | 3,524,840 | | | | | | | | 66,236 | | | |
| 1900 | Richardson | TX | | 02/02/2015 | | 695,869 | | | | | | | | 7,694 | | | |
| 1901 | Richardson | TX | | 02/02/2015 | | 2,348,558 | | | | | | | | 25,967 | | | |
| 1902 1903 | Addison | TXTX | · · · · · · · · · · · · · · · · · · · | 02/02/2015 | | 2,000,623 .608,885 | | | | | | | | 22, 120 .6,732 | | | |
| 1904 | Carrollton | TX | | 02/02/2015 | | 1,478,722 | | | | | | | | | | | |
| 1905 | Richardson | TX | | 02/02/2015 | | | | | | | | | | 7,694 | | | |
| 1906 | Carrollton | TX | | 02/02/2015 | | 2, 131, 098 | | | | | | | | 23,562 | | | |
| 1907 | Richardson | TX | | 02/02/2015 | | 1,478,722 | | | | | | | | 16,349 | | | |
| 1908 | Dallas | TX | | 02/02/2015 | | 1,304,754 | | | | | | | | 14,426 | | | |
| 1909 | Richardson | ТХ. | | 02/02/2015 | | 2, 131, 098 | | | | | | | | 23,562 | | | |
| 1910 | Plano | TX | · | 02/02/2015 | | 2,044,115 | | | | | | | | 22,601 | | | |
| 1911 1912 | Plano | TXTX | | 02/02/2015 | | 2,087,607 1,913,639 | | | | | | | | 23,081 | | | |
| 1913 | Richardson | TX | - | 02/02/2015 | | 2,000,623 | | | | | | | | 21, 158 | | | |
| 1914 | Richardson | TX | - | 02/02/2015 | | 1,304,754 | | | | | | | | 14,426 | | | |
| 1915 | Plano | TX. | | 02/02/2015 | | 1,870,148 | | | | | | | | 20,677 | | | |
| 1916 | New Braunfels | TX | | 12/04/2014 | | 6,734,438 | | | | | | | | 36,613 | | | |
| 1917 | Downers Grove | IL | | 11/24/2014 | | 3,969,286 | | | | | | | | 30,627 | | | |
| 1918 | Mokena | IL | . | 11/24/2014 | | 5, 184, 374 | | | | | | | | 40,003 | | | |
| 1920 | Greenfield | WI | · | 12/15/2014 | | 4,999,751 | | | | | | | | 91,920 | | | |
| 1921 | Lewis Center | OH | | 02/12/2015 | | 4,729,626 | | | | | | | | 83,347 | | | |
| 1922 1925 | Ontartio | CA | · | 02/12/2015 04/01/2015 | | 5,676,038 2,787,660 | | | | | | | | 51,647 | | | |
| 1926 | Dallas | TX | - | 12/15/2014 | | 3,455,794 | | | | | | | | 38,657 | | | |
| 1927 | Plano | TX | | 12/15/2014 | | 2,246,266 | | | | | | | | 25, 127 | | | |
| 1928 | Dallas | TX. | | 12/15/2014 | | 2,073,477 | | | | | | | | 23, 194 | | | |
| 1929 | Richardson | TX | | 12/15/2014 | | 1,511,910 | | | | | | | | 16,913 | | | |
| 1930 | Richardson | TX | | 12/15/2014 | | 2, 116, 674 | | | | | | | | 23,678 | | | |
| 1931 | Richardson | TX | | 12/15/2014 | | 1,425,515 | | | | | | | | 15,946 | | | |
| 1932 | Allen | TX | . | 12/15/2014 | | 1,079,936 | | | | | | | | 12,080 | | | |
| 1933 | Allen | TX | - | 12/15/2014 | | | | | ļ | ļ | | ļ | | 12,564 | | | |
| 1934 | Mountlake Terrace | WA | · | 12/17/2014 | | 5,471,479 | | | | | | | | 62,122 | | | |

| | | | | | All Mortgage L | | SED, Transf | | | | | | | | | | |
|--------------|---------------------------|-------|-------|--------------------------|----------------|--------------------------|-------------|---|---------------|--------------|-------------|---------------|-------------|------------------|-----------|-----------|-----------|
| 1 | Location | | 4 | 5 | 6 | 7 | | | in Book Value | | | | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | | | | Book Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | | | | | | Recorded | | | Current | | | | Recorded | | | | |
| | | | | | | Investment | | | Year's Other | | Total | | Investment | | Foreign | | |
| | | | | | | Excluding | Unrealized | Current | Than | Capitalized | Change | Total Foreign | Excluding | | Exchange | Realized | Total |
| | | | | | | Accrued | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | Disposal | Interest | Increase | (Amortization) | Impairment | Interest and | | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date | Prior Year | (Decrease) | /Accretion | Recognized | Other | | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 1936 | Sylmar | CA. | 1,750 | 02/05/2015 | Buto | 3,256,365 | (Decrease) | // (00/01/01/ | rtcoognized | Otrici | (0.0-10.11) | DOOK VAIGO | Вюроса | | Вюрова | Вюрова | Biopodai |
| 1937 | Mill Creek | WA WA | | 03/12/2015 | | 4,438,238 | | | | | | | | 25,229 34,542 | | | |
| 1938 | Plymouth | MI | | 01/26/2015 | | 3,293,257 | | | | | | | | 17,080 | | | |
| 1939 | Brecksville | OH. | | 04/06/2015 | | 1,409,872 | | | | | | | | 14,805 | | | |
| 1940 | Poland | OH. | | 02/26/2015 | | 2,968,186 | | | | | | | | 32,108 | | | |
| 1941 | West Allis | WI | | 02/17/2015 | | 1,079,589 | | | | | | | | 19,264 | | | |
| 1942 | Wilmington | DE | | 05/11/2015 | | 6,851,833 | | | | | | | | 50,981 | | | |
| 1943 | Pasadena | TX | | 03/26/2015 | | 6,328,048 | | | | | | | | 69,533 | | | |
| 1946 | Mesa | AZ | | 05/14/2015 | | 3,654,311 | | | | | | | | 27 , 190 | | | |
| 1947 | Pembroke Park | FL | | 01/23/2015 | | 19,364,347 | | | | | | | | 99,330 | | | |
| 1948 | Pembroke Park | FL | | 01/23/2015 | | 2,468,005 | | | | | | | | 12,660 | | | |
| 1949 | Pembroke Park | | - | 01/23/2015 | | 949,233 | | | | | - | | } | 4,869 | · | · | · |
| 1951 1952 | Las Vegas | NV | - | 03/30/2015 | | 4,540,525 2,175,700 | | | | | | | | 11,474 | | | |
| 1953 | Brecksville New Castle | OHDE | | 04/29/2015 | | 3,586,356 | | | | | | | | 17,090 | | | |
| 1954 | Abingdon | MD | | 04/14/2015 | | 13,509,248 | | | | | | | | 75,755 | | | |
| 1955 | El Paso | TX. | | 06/16/2015 | | 2,364,303 | | | | | | | | | | | |
| 1956 | Aliso Viejo | CA. | | 04/29/2015 | | 2,604,388 | | | | | | | | 30,014 | | | |
| 1957 | Frisco | TX | | 05/18/2015 | | 2,895,871 | | | | | | | | 31.727 | | | |
| 1958 | Various | .WI | | 05/18/2015 | | 5,098,039 | | | | | | | | 74,268 | | | |
| 1959 | Addison | TX | | 06/04/2015 | | 11,927,437 | | | | | | | | 57,625 | | | |
| 1960 | Park City | ut | | 05/27/2015 | | 3, 101, 640 | | | | | | | | 23,402 | | | |
| 1961 | Mauldin | SC | | 05/19/2015 | | 4,337,920 | | | | | | | | 32,389 | | | |
| 1962 | Orion Township | MI | | 05/13/2015 | | 4,737,899 | | | | | | | | 82,627 | | | |
| 1963 | Annapolis | MD | | 06/17/2015 | | 4,862,685 | | | | | | | | 54,695 | | | |
| 1965 | San Diego | CA | | 06/08/2015 | | 2,286,269 | | | | | | | | 13,035 | | | |
| 1966 1967 | San Diego | CACA | · | 06/08/2015 | | 3,079,464 1,951,630 | | | | | | | | 17,558 11,497 | | | |
| 1968 | San Antonio | TX | · | 06/26/2015 05/27/2015 | | 1,754,608 | | | | | | | | 11,497 | | | |
| 1969 | Issaquah | WA | | 06/10/2015 | | 2,811,872 | | | | | | | | 31,042 | | | |
| 1970 | Danville | | | 07/01/2015 | | 2,712,283 | | | | | | | | 15,014 | | | |
| 1971 | Los Angeles | .CA | | 08/13/2015 | | 4,882,689 | | *************************************** | | | | | | 27,784 | | | |
| 1972 | Los Angeles | CA | | 08/18/2015 | | 2,504,422 | | | | | | | | 14,251 | | | |
| 1973 | Santa Fe Springs | CA | | 08/13/2015 | | 1,985,783 | | | | | | | | 11,300 | | | |
| 1974 | Grapevine | TX | | 06/11/2015 | | 2,734,257 | | | | | | | | 29,447 | | | |
| 1975 | Sparks | MD | | 06/16/2015 | | 6,140,066 | | | | | | | | 45, 102 | | | |
| 1979 | Livermore | CA | | 07/10/2015 | | 2,986,664 | | | | | | | | 17,325 | | | |
| 1980 | Hood River | OR | | 07/10/2015 | | 4,759,996 | | | | | . | | | 27,611 | | | |
| 1981 | Seattle | WA | | 07/01/2015 | | 3,778,321 | | | | | | | | 40,135 | | | |
| 1982 1983 | Greenfield | WIWI | | 06/29/2015 | | 6,130,739 | | | | | · | | | 32,961 | | | |
| 1984 | Cudahy Lake Geneva | WI | - | 06/29/2015 | | 3, 190, 125 2,717,099 | | | | | · | | | 24,265 15,273 | | | · |
| 1985 | Germantown | MD. | | 07/22/2015 | | 4,017,816 | | | | | | | | 31,142 | | | |
| 1986 | San Rafael | .CA | | 08/06/2015 | | 5,595,231 | | | | | | | | | | | |
| 1987 | Spokane | WA | | 07/28/2015 | | 4,069,072 | | | | | | | | 22,917 | | | |
| 1988 | Warrenton | VA | | 08/17/2015 | | 16,851,989 | | | | | | | | 95,715 | | | |
| 1989 | East Aurora | NY | | 08/10/2015 | | 2,638,940 | | | | | | | | 46,592 | | | |
| 1990 | St. Louis Park | MN | | 08/05/2015 | | 2,526,947 | | | | | | | | 27, 167 | | | |
| 1991 | Macedonia | OH | . | 07/23/2015 | | 3,001,767 | | | | | | | | 32,662 | | | |
| 1992 | Castro Valley | CA | - | 08/21/2015 | | 2,640,752 | | | | | - | | ļ | 46,493 | ļ | ļ | ļ |
| 1993 | Anaheim | | · | 07/29/2015 | | 4,094,480 | | | | | | | | 23,473 | | | |
| 1994 | Calabasas | CA | | 08/18/2015 | | 10,198,882 | | | | | | | | 58,467 | | | |
| 1995 | Fenton | MO | - | 09/15/2015 | | 2,780,558 | | | | | | | · | 35,932 | | | · |
| 1996 1997 | Nottingham | MD | - | 08/27/2015 07/14/2015 | | 4,034,512 2,199,588 | | | | | | | } | 21,722 | · | · | · |
| 1998 | Kent | MINWA | | 07/14/2015 | | 3,315,196 | | | | | | | | | | | |
| 1999 | Massillon | | | 10/01/2015 | | 2,885,163 | | | | | | | | 20,752 | | | |
| 2000 | Medina | OH. | | 10/01/2015 | | 4,270,041 | | | | | | | | 30,713 | | | |
| 2001 | Clearwater | FL. | .[| 09/03/2015 | | 16,012,009 | | | | | . [| | | 105,889 | | | |
| 2002 | Dlymouth Township | MI | | 09/29/2015 | | 2 022 774 | | | | | | | | 21 507 | | | |

| | | | 1 | | All Mortgage Loans DISP | OSED, Transt | | | | | | | | 1 | | |
|--------------|------------------------|-------|---------------------------------------|--------------------------|---|--------------|------------------------|--|-------------------------|--------------------|---------------------------|---|------------------|-----------------------------|------------------|----------------|
| 1 | Location | | 4 | 5 | 6 7 | | | e in Book Value | | | | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | | | Book Value Recorded Investmen Excluding Accrued | | 9 Current Year's | 10 Current Year's Other Than Temporary | 11 Capitalized Deferred | 12 Total Change in | 13 Total Foreign Exchange | Book Value/ Recorded Investment Excluding Accrued | | Foreign Exchange Gain | Realized Gain | Total Gain |
| | | | Loan | Date | Disposal Interest | Increase | (Amortization) |) Impairment | Interest and | | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date Prior Year | (Decrease) | /Accretion | Recognized | Other | (8+9-10+11) | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 2003 | St. Paul | MN | | 09/17/2015 | 5,818,7 | 12 | | | | | | | 59,368 | | | |
| 2004 | . Madison | WI | · | 08/24/2015 | 5,317,9 | | | | | | | | 57,322 | | | |
| 2005 | ChicagoPhoenix | AZ | | 09/09/2015 | 1,849,6 | | | | | | | | 13,053 | | | |
| 2007 | Athens | | | 10/01/2015 | 2,242,5 | | | | | | | | 22,520 | | | |
| 2008 | Clearwater | FL | | 09/24/2015 | 4,733,4 | 9 | | | | | | | 23,242 | | | |
| 2009 | Ventura | CAFL | | 12/09/2015 | 2,987,6 2,071,1 | | | | | | | | 29,473 20,948 | | | |
| 2011 | Boca Raton | TN | | 01/22/2016 | 3,110,2 | | | | | | | | 37,484 | | | |
| 2013 | Kingsport | TN | | 12/09/2015 | 3,485,7 | 8 | | | | | | | 38,767 | | | |
| 2015 | . Winona | MN | | 12/16/2015 | 7,068,6 | 95 | | | | | | | 70,679 | | | |
| 2016 2019 | Cedarburg | WI | | 12/16/2015 12/15/2015 | 3,432,0 | | | | | | | | 34,563 18,551 | | | ' |
| 2020 | Shelby | | | 11/23/2015 | 6,059,1 | | | | | | | | 40,550 | | | |
| 2021 | Milwaukee | WI | | 12/16/2015 | 4,515,7 | 0 | | | | | | | 45,477 | | | |
| 2022 | . Miami | FL | | 12/10/2015 | 16,118,7 | | | | | | | | 82,343 | | | |
| 2023 2024 | . Hollywood | FL | | 11/24/2015 01/28/2016 | 5,793,6 7,466,6 | | | | | | | | 27,629 51,402 | | | |
| 2025 | Lynnfield | | | 12/16/2015 | 2,319,8 | | | | | | | | 16,776 | | | |
| 2026 | Addison | TX | | 12/17/2015 | 3,715,7 | 0 | | | | | | | 26,519 | | | |
| 2027 | Peoria | AZ | | 12/14/2015 | 3,070,0 | | | | | | | | 30,973 | | | |
| 2028 2029 | Dallas | TXTX | | 12/10/201502/04/2016 | 1,486,9 8,403,8 | | | | | | | | | | | |
| 2030 | Littleton | .00 | | 01/20/2016 | 7,433,4 | | | | | | | | 54,098 | | | |
| 2031 | Tustin | CA | | 02/18/2016 | 1,329,1 | '3 | | | | | | | 21,691 | | | |
| 2032 | . Des Moines | IA | · | 01/14/2016 | 3,641,0 | | | | | | | | 24,974 | | | |
| 2033 | San Diego | CACA | | 02/11/2016 | 2,283,9 1,837,8 | | | | | | | | 15,234 | | | |
| 2035 | . Huntington Beach | CA. | | 02/01/2016 | 3,517,3 | | | | | | | | 17,575 | | | |
| 2036 | Addison | TX | | 01/21/2016 | 7,416,1 | 28 | | | | | | | 75,378 | | | |
| 2037 2038 | Wareham Louisville | MAKY | | 02/16/201602/01/2016 | 4,971,9 5,316,9 | | | | | | | | 32,717 | | | |
| 2039 | Independence | OH. | | 02/01/2016 | 2.119.3 | | | | | | | | 14.015 | | | |
| 2040 | Madison | WI | | 02/25/2016 | 2,243,7 | 2 | | | | | | | 35,385 | | | |
| 2041 | . Santa Clara | CA | | 04/01/2016 | 1,980,3 | 90 | | | | | | | 32,256 | | | |
| 2042 | Rochester Mukilteo | NYWA | | 06/30/2016 03/24/2016 | | | | | | | | | 305, 123 | | | |
| 2044 | Scottsdale | AZ. | | 02/23/2016 | 2,432,7 | | - | | | | | | 16.589 | | | |
| 2045 | Alpharetta | GA | | 04/07/2016 | 3,105,0 | 3 | | | | | | | 20,567 | | | |
| 2046 | Freedom | PA | | 04/12/2016 | 4,554,4 | | | | | | | | 31,038 | | | |
| 2047 | Jackson Township | OHPA | - | 04/12/2016 | | | - | | | | | | 33,610 | | | l' |
| 2049 | Temecula | CA. | | 06/01/2016 | 2,165,5 | | | | | | | | 14,582 | | | |
| 2050 | Coeur D'Alene | ID | | 05/11/2016 | 5,490,7 | | | | | | | | 53,642 | | | |
| 2052 2053 | Brookfield | WIWI | | 04/25/2016 | 2,157,7 2,204,6 | | - | | | - | | | 14,905 | · | ···· | }' |
| 2054 | . Wauwatosa | WI | · | 04/25/2016 | | 28 | - | | | - | | | 15,229 | | | |
| 2055 | Brookfield | WI | | 04/25/2016 | 1,641,7 | 7 | | | | | | | 11,341 | | | |
| 2056 | Plano | TX | | 05/02/2016 | 3,019,7 | 8 | - | | | . | | | 30,255 | | | ļ' |
| 2057 | Richardson Portland | TX | | 05/02/2016 | 2,287,6 6,082,1 | | - | | | - | | | 22,921 | · | · | } ['] |
| 2061 | Santa Clarita | | · | 04/01/2016 | 4,391,9 | | | | | | | | 42,462 | | | |
| 2062 | Green | OH | | 05/04/2016 | 13,263,5 | 4 | | | | | | | 133,377 | | | |
| 2063 | Brookhaven | GA | . | 05/19/2016 | 6,441,0 | | - | | | | | | 102,970 | ļ | | ļ' |
| 2065 2066 | Chardon Cerritos | OHCA | · · · · · · · · · · · · · · · · · · · | 08/11/2016 05/10/2016 | | | | | | - | | | 18,748 | | | |
| 2067 | Colonie | NY | | 05/10/2016 | 8,654,0 | 18 | | | | | | | | | | |
| 2068 | Birmingham | MI | | 05/03/2016 | 3,284,1 | 64 | | | | | | | 23,231 | | | |
| 2069 | . Chula Vista | CA | | 06/06/2016 | 18,588,5 | 35 | | | | . | | | 134, 159 | | | |
| 2070 | Athens | I Al | 1 | 05/31/2016 | 22.628.3 | i9 I | 1 | 1 | 1 | 1 | 1 | | 149.191 | 1 | 1 | 1 |

| | · | | | | All Mortgage Lo | | SED, Transf | | | | | | | | | | |
|--------------|---------------------------|----------|---------------------------------------|--------------------------|-----------------|------------------------|-------------|----------------|-----------------|--------------|-------------|---------------|-------------|-------------------|-----------|-----------|---|
| 1 | Location | | 4 | 5 | 6 | 7 | | | e in Book Value | | | | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | | | | Book Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | | | | | | Recorded | | | Current | | | | Recorded | | | | |
| | | | | | | Investment | | _ | Year's Other | | Total | | Investment | | Foreign | | |
| | | | | | | Excluding | Unrealized | Current | Than | Capitalized | Change | Total Foreign | Excluding | | Exchange | Realized | Total |
| | | | | _ | | Accrued | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | Disposal | Interest | Increase | (Amortization) | Impairment | Interest and | Book Value | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date | Prior Year | (Decrease) | /Accretion | Recognized | Other | (8+9-10+11) | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 2071 | Huntington Beach | CA | | 07/07/2016 | | 21,969,474 | | | | | | | | 117,808 | | | |
| 2072 | New Hope | MN | | 06/01/2016 | | 1,410,039 | | | | | | | | 9,720 | | | |
| 2073 | Macon Kirkland | GAWA | | 09/01/2016 | | 2,927,134 | | | | | | | | 44,567 | | | |
| 2075 | Middle River | MD. | | 05/23/2016 06/29/2016 | | 3,945,416 1,876,828 | | | | | | | | 27,467 | | | |
| 2076 | Buffalo | NY | | 06/28/2016 | | 2,246,054 | | | | | | | | 11.553 | | | |
| 2077 | Greenbelt | ,MD | | 06/30/2016 | | 15,760,337 | | | | | | | | 105,251 | | | |
| 2079 | Pasadena | CA | | 09/08/2016 | | 2,311,021 | | | | | | | | 23,251 | | | |
| 2080 | Pembroke Pines | FL | | 08/22/2016 | | 4,317,923 | | | | | | | | 68,725 | | | |
| 2081 | Lauderhill | FL | | 08/22/2016 | | 2,379,264 | | | | | | | | 37,869 | | | |
| 2082 | Minneapolis Brookfield | | | 08/15/2016 | | 7,938,665 8,380,749 | | | | | | | | 66,979 | | | |
| 2084 | Broadview Heights | | | 11/10/2016 | ··· | 5,060,111 | | | | · | | | · | | | · | |
| 2085 | San Antonio | TX | | 08/19/2016 | | 3,687,202 | | | | | | | | 25,365 | | | |
| 2086 | Hyattsville | MD | | 08/30/2016 | | 3,769,121 | | | | | | | | 39,087 | | | |
| 2087 | Sálem | OR | . | 09/15/2016 | | 2,269,316 | | | | | | | ļ | 16,073 | | | |
| 2088 | Hillsboro | OR | - | 12/19/2016 | ļ | 2,699,928 | | | | | | | | 41,405 | | | |
| 2090 | Cincinnati | OH | | 08/19/2016 | | 1,983,100 | | | | | | | | 13,898 | | | |
| 2091 | Covington | KY DE | · · · · · · · · · · · · · · · · · · · | 08/19/201609/23/2016 | | 2,646,197 5,017,872 | | | | | | | | 18,317 | | | |
| 2093 | Peoria | AZ | | 08/04/2016 | | 1,895,189 | | | | | | | | 12,558 | | | |
| 2094 | Buffalo | NY | | 10/13/2016 | | 2,845,993 | | | | | | | | 19,016 | | | |
| 2095 | Beachwood | OH. | | 11/03/2016 | | 4,384,264 | | | | | | | | 28,883 | | | |
| 2096 | Plymouth | MN | | 11/11/2016 | | 5,934,751 | | | | | | | | 41,842 | | | |
| 2097 | Seattle | WA | | 10/03/2016 | | 2,975,323 | | | | | | | | 15,876 | | | |
| 2098 | Catonsville | MD | | 08/05/2016 | | 14, 135, 745 | | | | | | | | 102,289 | | | |
| 2099 | Spokane Valley | WA | | 10/04/2016 | | 5,374,812 | | | | | | | | 54,398 82,812 | | | |
| 2101 | Vernon Hills | NIII | | 08/25/2016 | | 3,759,662 | | | | | | | | 28,288 | | | |
| 2102 | Grimes | IA | | 09/28/2016 | | 2,738,920 | | | | | | | | 19,762 | | | |
| 2103 | Ontario | CA | | 09/01/2016 | | 2,021,923 | | | | | | | | 21,025 | | | |
| 2104 | Fontana | CA | | 01/10/2017 | | 1,778,122 | | | | | | | | 17,588 | | | |
| 2105 | San Diego | | | 02/16/2017 | | 5,546,242 | | | | | | | | 38,333 | | | |
| 2106 | San Diego | CA | · | 02/16/2017 | | 1,819,093 | | | | | | | | 12,258 | | | |
| 2107 2108 | Blue Springs | | | 10/11/2016 | | 2,600,296 | | | | | | | | 25,585 140,548 | | | |
| 2109 | Akron | OH | | 10/19/2016 | | 3,556,053 | | | | | | | | 24,803 | | | |
| 2110 | North Olmsted | OH | | 09/29/2016 | | 5,965,088 | | | | | | | | 41,317 | | | |
| 2111 | Chula Vista | CA | | 09/29/2016 | | 11,558,924 | | | | | | | | 115,864 | | | |
| 2112 | High Point | NC | | 11/10/2016 | | 1,763,949 | | | | | | | | 17,227 | | | |
| 2113 | Conyers | GA | - | 10/20/2016 | ····- | 5,009,417 | | | | · | | | } | 36,892 | | · | |
| 2114 2115 | Pewaukee | WI | | 10/26/2016 | | 2,766,731 | | | | | | | | 20 , 127 | | | |
| 2116 | Independence | | - | 10/12/2016 | | 3,695,330 | | | | | | | | 38,617 | | | |
| 2117 | Pleasanton | CA. | | 10/14/2016 | | 10,237,626 | | | | | | | | 74, 109 | | | |
| 2118 | St. Louis | MO | | 11/14/2016 | | 7,680,423 | | | | | | | [| 55,510 | | | |
| 2119 | Troy | MI | | 03/30/2017 | | 2,593,048 | | | | | | | | 17,026 | | | |
| 2120 | Cheektowaga | NY | | 11/17/2016 | | 3, 131,005 | | | | | | | | 48,771 | | | |
| 2122 | Denver | 00 TX | - | 11/22/2016 | ···· | 3,425,582 | | | | · | | | } | 23,262 | | · | |
| 2123 2124 | Austin Gilbert | X | - | 12/07/2016 | l | 10,489,435 | | | | · | | | | 70,925 | | | |
| 2125 | Cambridge | AZMA | | 12/06/2016 | | 23,800,000 | | | | | | | | 148,726 | | | |
| 2126 | Roswell | GA | | 05/01/2017 | | 2.518.628 | | | | | | | | 12,840 | | | |
| 2127 | San Diego | | . | 10/31/2016 | | 12,500,118 | | | ļ | | | | ļ[| 124,611 | ļ | | |
| 2128 | Pleasanton | CA | . | 11/14/2016 | | 2,658,202 | | | | | | | | 18,811 | | | |
| 2129 | Sharonville | OH | | 05/10/2017 | | 5,535,967 | | | | | | | | 37,557 | | | |
| 2130 | Franklin Park Sarasota | FL | | 11/15/2016 | | 3,249,535 2,500,826 | | | | | | | | | | | |
| 2132 | Houston | TX | - | 12/15/2016 | · | 7,819,515 | | | | | | | ļ | 51,253 | | | |
| 2132 | Houston | TY | | 02/02/2017 | | 2 722 524 | | | | | | | | 26 786 | | | *************************************** |

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|--------------|--------------------------|--------|---------------------------------------|--------------------------|----------------|----------------------------|-------------|----------------|-----------------|--------------|-------------|---------------|-------------|------------------|------------|-----------|-----------|
| 1 | Location | | 4 | 5 | 6 | 7 | | | e in Book Value | | | | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | | | | Book Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | | | | | | Recorded | | | Current | | | | Recorded | | - · | | |
| | | | | | | Investment | | | Year's Other | | Total | | Investment | | Foreign | D !! ! | . |
| | | | | | | Excluding | Unrealized | Current | Than | Capitalized | Change | Total Foreign | Excluding | | Exchange | Realized | Total |
| | | | | _ | | Accrued | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | Disposal | Interest | Increase | (Amortization) | Impairment | Interest and | Book Value | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date | Prior Year | (Decrease) | /Accretion | Recognized | Other | (8+9-10+11) | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 2134 | Lehi | UT | | 02/01/2017 | | 3,338,677 | | | | | | | | 23,287 | | | |
| 2135 | Palm Harbor | FL | | 01/10/2017 | | 2, 157, 103 | | | | | | | | 20,719 | | | |
| 2136 | Atlanta | GAVA | · | 02/09/2017 | | 15,262,304 | | | | | | | | 80,936 | | | |
| 2137 2138 | Lorton | VA | | 01/10/2017 | | 15,842,351 | | | | | | | | 106,260 | | | |
| 2139 | Indianapolis | IN | | 01/30/2017 | | 5,782,555 | | | | | | | | 31,245 | | | |
| 2140 | Tukwila | WA | | 04/06/2017 | | 2,750,508 | | | | | | | | 41,330 | | | |
| 2141 | Spring | TX | | 01/18/2017 | | 2,716,907 | | | | | | | | 40,883 | | | |
| 2142 | . Methuen | MA | | 07/06/2017 | | 9,203,911 | | | | | | | | 58,576 | | | |
| 2143 | Akron | OH | | 02/06/2017 | | 4,250,537 | | | | | | | | 30,051 | | | |
| 2144 2145 | . Sylmar Downey | | | 03/01/201702/01/2017 | | 8,512,187 | | | | | | | | 58,610 | | | |
| 2146 | San Antonio | TX | - | 04/03/2017 | ···· | 10,385,284 | | | | · | | | · | | | · | |
| 2147 | Canton | OH. | | 02/23/2017 | | 11,288,798 | | | | | | | | 107,835 | | | |
| 2150 | Austin | TX | | 03/09/2017 | | 4,315,811 | | | | | | | | 29,315 | | | |
| 2151 | Delaware | OH. | . | 02/13/2017 | ļ | 2,907,930 | | | | | | | ļ | 28,937 | | | |
| 2152 | . Webster | NY | - | 05/08/2017 | ļ | 16,256,680 | | | | | | | | 78,078 | | | |
| 2153 | . Independence | OH | · | 02/03/2017 | | 3,461,354 | | | | | | | | 21,235 | | | |
| 2154 2155 | . Kaukauna . El Cajon | WICA | · | 02/09/201703/01/2017 | | 2, 107, 962 3, 453, 462 | | | | | | | | 13,972 22,311 | | | |
| 2157 | North Olmsted | OH. | | 02/27/2017 | | 6,783,211 | | | | | | | | 32,904 | | | |
| 2158 | Horseheads | NY | | 02/23/2017 | | 3,671,941 | | | | | | | | 65,203 | | | |
| 2159 | Salem | OR. | | 07/06/2017 | | 3,829,653 | | | | | | | | 33.826 | | | |
| 2161 | Parker | | | 03/23/2017 | | 5,824,234 | | | | | | | | 27,977 | | | |
| 2163 | San Mateo | CA | | 04/10/2017 | | 6,312,948 | | | | | | | | 39,808 | | | |
| 2164 | Milwaukee | | . | 05/18/2017 | | 18,539,032 | | | | | | | | 169,707 | | | |
| 2165 2167 | Milwaukee | WI | · · · · · · · · · · · · · · · · · · · | 05/18/201704/05/2017 | | 11,836,459 | | | | | | | | 108,352 | | | |
| 2168 | Sacramento | CA. | | 05/30/2017 | | 9,986,828 | | | | | | | | 64, 102 | | | |
| 2169 | Rancho Cordova | CA. | | 07/28/2017 | | 4,835,738 | | | | | | | | 30,666 | | | |
| 2170 | Roseville | CA | | 05/30/2017 | | 1,783,728 | | | | | | | | 11,674 | | | |
| 2171 | El Paso | TX | | 07/03/2017 | | 14,955,058 | | | | | | | | 168,038 | | | |
| 2173 | Walkersville | MD | | 05/01/2017 | | 4,599,776 | | | | | | | | 29,384 | | | |
| 2174 | Boston | MA | · | 05/03/2017 | | 6,030,693 | | | | | | | | 38,709 | | | |
| 2175 2176 | . Maple Valley | WACA | | 04/27/201705/18/2017 | | 3,077,944 5,793,226 | | | | | | | | 28,776 | | | |
| 2177 | Milwaukee | WI | | 05/18/2017 | | 10,923,000 | | | | | | | | 101,663 | | | |
| 2178 | Colonie | .NY | | 11/30/2017 | | 39,328,015 | | | | | | | | 176,235 | | | |
| 2179 | Murrieta | CA. | | 05/24/2017 | | 7,409,398 | | | | | | | | 46,944 | | | |
| 2180 | Richardson | TX | | 06/19/2017 | | 2,097,462 | | | | | | | | 19, 133 | | | |
| 2181 | Kirkland | WA | - | 05/01/2017 | | 3,172,761 | | | | · | | | | 21,229 | | | |
| 2182 2183 | Richmond | CAOH | - | 06/01/2017 06/15/2017 | ···· | 3,652,531 | | | | | | | | | | | |
| 2184 | Cutler Ridge | FL | | 07/18/2017 | | 4,513,931 | | | | | | | | 27,075 | | | |
| 2185 | Richmond | VA | | 05/23/2017 | | 2,873,418 | | | | | | | | 13,512 | | | |
| 2186 | Houston | ТХ | | 06/12/2017 | | 4,453,652 | | | | | | | | 27,405 | | | |
| 2187 | Concord | NC | . | 08/16/2017 | | 6,389,269 | | | | | | | | 58,978 | | | |
| 2188 | Sandusky | OH | - | 06/29/2017 | | 1,907,278 | | | | | | | | 17,313 | | | |
| 2189 2190 | Norwalk | CA | | 05/25/2017 | | 4,919,556 2,247,433 | | | | · | | | | 31,823 | | · | |
| 2191 | Rancho Santa Margarita | CAOH. | - | 12/01/2017 07/27/2017 | ···· | | | | | · | | | ļ | 13,788 | | · | |
| 2192 | Vernon | CA | | 07/13/2017 | | 3,406,724 | | | | | | | | 18,500 | | | |
| 2193 | Eagle River | AK | | 08/31/2017 | | 6,226,912 | | | | | | | | 120, 159 | | | |
| 2194 | . Carrollton | TX | . | 07/13/2017 | ļ | 2,775,299 | | | ļ | | | | ļ | 24,733 | | | |
| 2196 | Aurora | OH | - | 08/16/2017 | | 3,787,980 | | | | | | | | 23,630 | | | |
| 2197 | Salt Lake City | UT | | 07/27/2017 | | 3,627,118 | | | | | | | | 34,057 | | | |
| 2198 | . Woodinville | WANC | | 07/17/2017 | ···· | 3,774,685 | | | | | | | | 24,722 | | | |
| 2202 | Lincoln | NCNENE | - | 11/01/2017 | <u> </u> | 4,215,436 | | | | | | | ļ | 22, 186 | | · | |
| 2202 | Vork | PΔ | | 08/01/2017 | | 4,456,031 | | | | | | | | 20,320 | | | |

| | | | | Showing / | All Mortgage I | oans DISPO | SED, Transf | | | | | | | | | | |
|--------------|-----------------------------|------------|---------------------------------------|------------|----------------|--------------|-------------|----------------|-----------------|--------------|-------------|---------------|-------------|-------------------|-----------|-----------|-----------|
| 1 | Location | | 4 | 5 | 6 | 7 | | | e in Book Value | | | | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | | | | Book Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | | | | | | Recorded | | | Current | | | | Recorded | | | | |
| | | | | | | Investment | | _ | Year's Other | | Total | | Investment | | Foreign | | - |
| | | | | | | Excluding | Unrealized | Current | Than | Capitalized | Change | Total Foreign | Excluding | | Exchange | Realized | Total |
| | | | | | | Accrued | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | Disposal | Interest | Increase | (Amortization) | Impairment | Interest and | Book Value | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date | Prior Year | (Decrease) | /Accretion | Recognized | Other | (8+9-10+11) | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 2204 | Eagan | MN | | 12/14/2017 | | 18,012,254 | | | | | | | | 166,777 | | | |
| 2205 | Ocean City | NJ | | 09/01/2017 | | 4,399,782 | | | | | | | | 62,868 | | | |
| 2206 | Las Vegas | | | 08/29/2017 | | 5,662,094 | | | | | | | | 34,446 | | | |
| 2208 2209 | Boston | | | 01/25/2018 | | 2,203,861 | | | | | | | | 14,389 | | | |
| 2210 | Scottsdale | AZ. | | 08/15/2017 | | 10.660.866 | | | | | | | | 71.088 | | | |
| 2211 | New Berlin | WI | | 08/14/2017 | | 7,298,757 | | | | | | | | 104,859 | | | |
| 2212 | Madison | WI | | 07/31/2017 | | 4,507,476 | | | | | | | | 28,239 | | | |
| 2213 | Sheffield | OH | | 10/18/2017 | | 3,214,512 | | | | | | | | 20,660 | | | |
| 2214 | Alexandria | VA | | 08/23/2017 | | 6,598,034 | | | | | | | | 42,477 | | | |
| 2215 | Towson | MD DE | · | 11/06/2017 | | 6,249,126 | | | | | | | · | 39,476 | | | |
| 2217 2218 | Hockessin Wesmont | JE | · | 12/05/2017 | l | 13,437,194 | | | | | | | | 88,771 73,846 | | | |
| 2219 | Lincoln | MA | · | 08/30/2017 | | 5,283,842 | | | | | | | · | 48,565 | | | |
| 2220 | Flagstaff | AZ | | 08/17/2017 | | 5,289,100 | | | | | | | | 75,575 | | | |
| 2221 | Fairlawn | OH | | 10/11/2017 | | 5,391,851 | | | | | | | | 74,463 | | | |
| 2222 | Lousiville | 00 | | 12/13/2017 | | 4,698,187 | | | | | | | | 29,050 | | | |
| 2223 | Sacramento | CA | | 10/13/2017 | | 3,017,430 | | | | | | | | 19,909 | | | |
| 2224 | Hockessin | DENY | | 10/05/2017 | | 2,481,040 | | | | | | | | 16,606 | | | |
| 2225 | RoslynVilla Park | NY | | 10/05/2017 | | 4,809,899 | | | | | | | | 45,708 | | | |
| 2227 | Willowbrook | | | 10/10/2017 | | | | | | | | | | | | | |
| 2228 | Hyattsville | ,MD | | 10/17/2017 | | 3,507,905 | | | | | | | | 22,280 | | | |
| 2229 | Highland | CA. | | 10/30/2017 | | 3,340,999 | | | | | | | | 20,393 | | | |
| 2230 | National City | CA | | 09/27/2017 | | 1,653,151 | | | | | | | | 10,543 | | | |
| 2231 | San Diego | CA | | 01/04/2018 | | 3,400,455 | | | | | | | | 21, 179 | | | |
| 2232 | Alpharetta | GA | | 10/12/2017 | | 3, 180, 282 | | | | | | | | 28,933 | | | |
| 2234 | NorwalkLutherville-Timonium | CAMD | | 12/21/2017 | | 12, 193, 024 | | | | | | | | 228,838 | | | |
| 2235 | Overland Park | KS. | | 02/01/2018 | | 8,256,198 | | | | | | | | 110,790 | | | |
| 2238 | Louisville | KY. | | 11/13/2017 | | 3,905,306 | | | | | | | | 24,768 | | | |
| 2240 | Houston | TX | | 01/10/2018 | | 2,450,777 | | | | | | | | 15,397 | | | |
| 2241 | Reading | MA | | 05/01/2018 | | 5, 144, 273 | | | | | | | | 24,708 | | | |
| 2243 | Sacramento | | | 12/21/2017 | | 2,445,075 | | | | | | | | 15,629 | | | |
| 2244 | Vienna | | · · · · · · · · · · · · · · · · · · · | 01/11/2018 | | 8, 135, 194 | | | | | | | | 51,518 | | | |
| 2246 2247 | St. Louis | MO WA | | 01/17/2018 | | 3,594,828 | | | | | | | | 48,507 162,322 | | | |
| 2248 | Newark | DE | | 12/15/2017 | | 5,212,051 | | | | | | | ļ | 32,227 | | | |
| 2249 | South El Monte | CA. | | 02/08/2018 | | 3,352,436 | | | | | | | | 16,441 | | | |
| 2250 | Kirkland | WA | | 01/24/2018 | | 4,016,159 | | | | | | | | 26, 152 | | | |
| 2251 | Palm Desert | CA | . | 02/13/2018 | ļ | 4,321,610 | | | | ļ | | | ļ | 27, 185 | | | |
| 2253 | Silverton | ORWI | | 03/12/2018 | | 5,662,265 | | | | | | | } | 34,255 | | | |
| 2254 2255 | Milwaukee St. Peters | | | 01/31/2018 | | 6,379,080 | | | | | | | | 37,980 27,257 | | | |
| 2257 | Eugene | | · · · · · · · · · · · · · · · · · · · | 04/13/2018 | | 3,035,358 | | | | | | | · | 39,857 | | | |
| 2258 | Sandusky | OH. | | 02/23/2018 | | 3,044,506 | | | | | | | | 26,254 | | | |
| 2259 | Stow | H | | 02/28/2018 | | 6,608,512 | | | | | | | | 31,668 | | | |
| 2260 | Northbrook | <u>!</u> L | | 02/27/2018 | | 4,568,434 | | | | | | | | 28,318 | | | |
| 2261 | Northbrook | IL | · | 02/27/2018 | | 3,931,802 | | | | | | | · | 23,724 | | | |
| 2262 | San Diego | CA | - | 02/15/2018 | <u> </u> | 6,422,330 | | | | · | | | } | 40,780 | | | |
| 2263 2267 | Phoenix Morristown | AZNJ | · | 02/12/2018 | | 2,887,585 | | | | | | | | | | | |
| 2268 | Morristown | NJ | | 03/05/2018 | | 3,802,773 | | | | | | | | 18,350 | | | |
| 2274 | Salt Lake City | UT. | | 02/06/2018 | | 2,240,397 | | | | | | | | 20,598 | | | |
| 2275 | Norcross | GA | | 03/29/2018 | | 3,419,848 | | | | | | | | 31, 128 | | | |
| 2276 | San Leandro | CA | | 03/13/2018 | | 3,031,167 | | | | | | | | 19,017 | | | |
| 2277 | Denver | 00 | | 02/27/2018 | | 6,285,495 | | | | | | | | 39,698 | | | |
| 2278 | Fullerton | CA | | 02/27/2018 | ···· | 4,441,275 | | | | · | | | } | 20,380 | | | |
| 2279 | Indian Wells | CA | · | 03/20/2018 | | 21,500,000 | | | | | | | · | 33,341 | | | |

| | | | | Showing A | All Mortgage L | oans DISPO | SED, Transf | | | | | | | | | | |
|--------------|--------------------------|------------|---------------------------------------|--------------------------|----------------|------------------------|-------------|---|-----------------|--------------|-------------|---------------|-------------|------------------|-----------|-----------|-----------|
| 1 | Location | | 4 | 5 | 6 | 7 | | | e in Book Value | | | | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | | | | Book Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | | | | | | Recorded | | | Current | | | | Recorded | | | | |
| | | | | | | Investment | | _ | Year's Other | | Total | | Investment | | Foreign | | |
| | | | | | | Excluding | Unrealized | Current | Than | Capitalized | Change | Total Foreign | Excluding | | Exchange | Realized | Total |
| | | | | _ | | Accrued | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | Disposal | Interest | Increase | (Amortization) | Impairment | Interest and | Book Value | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date | Prior Year | (Decrease) | /Accretion | Recognized | Other | (8+9-10+11) | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 2281 | . Houston | TX | | 03/21/2018 | | 5, 173, 819 | | | | | | | | 29,843 | | | |
| 2283 | . Tukwila | WA | | 06/12/2018 | | 3,664,291 | | | | | | | | 22, 169 | | | |
| 2284 | . Nashville | TN | | 02/28/2018 | | 6,900,000 | | | | | | | | 40,860 | | | |
| 2285 2287 | Liberty | | | 03/22/2018 | | 1,957,531 | | | | | | | | | | | |
| 2288 | Houston | TX. | | 03/16/2018 | | 6,503,536 | | | | | | | | 37,771 | | | |
| 2289 | Greensboro | NC. | | 04/02/2018 | | 3,824,164 | | | | | | | | 22,667 | | | |
| 2290 | . Brentwood | CA | | 04/05/2018 | | 4,734,083 | | | | | | | | 29,305 | | | |
| 2291 | . Arlington | VA | | 07/02/2018 | | 7,200,000 | | | | | | | | 10,355 | | | |
| 2292 | . Boulder | | | 05/30/2018 | | 32,000,000 | | | | | | | | 136,820 | | | |
| 2294 2296 | Las Vegas | NVNN | · | 05/03/2018 05/30/2018 | | 3,708,271 4,391,380 | | | | | | | | 21,680 56,354 | | | |
| 2297 | San Diego | | · | 05/30/2018 | | 20,827,339 | | | | · | | | · | 89,656 | | · | |
| 2299 | Houston | TX. | | 04/20/2018 | | 7,407,407 | | | | | | | | 41,444 | | | |
| 2300 | Riverdale | MD. | | 06/21/2018 | | 5, 152, 767 | | | | | | | | 29,425 | | | |
| 2301 | Alexandria | VA | | 05/16/2018 | ļ | 3,610,140 | | | | | | | ļ | 20,732 | | | |
| 2302 | . Springfield | | - | 05/16/2018 | | 2,334,228 | | | | | | | | 13,405 | | | |
| 2303 | . Omaha | NE | | 07/02/2018 | | 8,933,187 | | | | | | | | 51,866 | | | |
| 2306 2307 | Freedom | PACA | | 05/31/2018 | | 6,925,423 3,170,423 | | | | | | | | 38,847 | | | |
| 2308 | Marietta | GA | | 07/02/2018 | | 2,680,559 | | | | | | | | 15, 116 | | | |
| 2310 | Fairfield | OH. | | 07/18/2018 | | 2,178,035 | | | | | | | | 17,115 | | | |
| 2311 | Phoenix | AZ. | | 07/19/2018 | | 13, 159, 655 | | | | | | | | 108,931 | | | |
| 2312 | Northbrook | IL | | 10/31/2018 | | 4, 188, 855 | | | | | | | | 34,393 | | | |
| 2314 | Lake Forest | | | 07/09/2018 | | 3,475,310 | | | | | | | | 19,219 | | | |
| 2317 | Laurel | MD | | 08/08/2018 | | 17,206,345 | | | | | | | | 96,893 | | | |
| 2318 | Laurel | MD | | 08/08/2018 | | 18,201,654 | | | | | | | | | | | |
| 2321 | Pikesville | MD | | 08/13/2018 | | 3,680,348 | | | | | | | | 20,351 | | | |
| 2322 | Beltsville | MD. | | 07/25/2018 | | 9, 131, 504 | | | | | | | | 53, 164 | | | |
| 2323 | . Houston | TX | | 08/22/2018 | | 2,481,017 | | | | | | | | 19,661 | | | |
| 2326 | . Carrollton | TX | | 08/06/2018 | | 3,408,374 | | | | | | | | 18,637 | | | |
| 2327 | . Silverdale | WA | | 08/01/2018 | | 4, 168, 911 | | | | | | | | 24, 138 | | | |
| 2328 2329 | Bloomfield Brookfield | NJWI | | 07/26/2018 07/11/2018 | | 7,147,397 | | | | | | | | 40,870 | | | |
| 2330 | Montclair | VA | | 08/27/2018 | | 7,758,875 | | | | | | | | 29,971 56,918 | | | |
| 2333 | San Diego | CA | | 09/20/2018 | | 3,233,748 | | *************************************** | | | | | | 25,216 | | | |
| 2334 | Eugene | OR | | 08/27/2018 | | 16,685,361 | | | | | | | | 66,928 | | | |
| 2337 | . Danville | CA | | 08/29/2018 | | 14,938,558 | | | | | | | | 63,461 | | | |
| 2338 | . Concord | CA | | 08/29/2018 | | 2,041,527 | | | | | | | | 8,748 | | | |
| 2339 | Danville | CACA | - | 08/29/2018 | - | 5,676,652 | | | | · | | | } | 24,115 | | · | |
| 2341 | . Tustin | | · | 10/23/2018 | | 2,495,453 2,590,959 | | | | | | | | 14,053 | | | |
| 2342 | Waconia | MN_ | | 09/10/2018 | | 3,968,510 | | | | | | | | 48,731 | | | |
| 2345 | Roseville | MN | | 09/28/2018 | | 3,978,853 | | | | | | | | 32,698 | | | |
| 2347 | . Santa Clarita | CA | | 10/18/2018 | | 4, 192, 680 | | | | | | | | 22,665 | | | |
| 2348 | Lakewood Ranch | FL | | 11/06/2018 | | 1,900,000 | | | | | | | | 10,140 | | | |
| 2349 2350 | New York | NYNY | · · · · · · · · · · · · · · · · · · · | 11/13/2018 | | 8,500,000 8,500,000 | | | | | | | | | | | |
| 2351 | New York | NY NY | ļ | 11/13/2018 | | 5,100,000 | | | | | | | | | | | |
| 2353 | New York | NY | | 12/14/2018 | | 6,200,000 | | | | | | | | 34,399 | | | |
| 2354 | New York | NY | | 12/14/2018 | | 3,000,000 | | | | | | | | 16,410 | | | |
| 2355 | Philadelphia | PA | | 12/07/2018 | | 4, 100, 000 | | | | | | | | 32,024 | | | |
| 2356 | . Schaumburg | <u> </u> L | . | 11/15/2018 | ļ | 4,800,000 | | | | | | | | 56,857 | | | |
| 2362 | . Menomonee Falls | WI | | 11/30/2018 | | 2,900,000 | | | | | | | | 16,014 | | | |
| 2364 2367 | . Wilmington | NCMO | · | 12/04/2018 | | 5,600,000 | | | | | | | | 30,241 41,865 | | | |
| 2369 | . Woodinville | | | 12/07/2018 | | 6,650,000 | | | | | | | | | | | |
| 2370 | Edgewood | MD. | | 11/30/2018 | | 10,900,000 | | | | | | | | 45,224 | | | |
| 2371 | Sugarland | TX | | 01/18/2010 | T | | | | | | | | | 1/ 586 | | | |

| | | | 1 | | All Mortgage L | | SED, Transf | | | | | | | | 1 | T | I |
|--------------|----------------------|-------|------|--------------------------|----------------|-------------|-------------|----------------|-----------------|--------------|-------------|---------------|-------------|------------------|-----------|-----------|-----------|
| 1 | Locati | | 4 | 5 | 6 | 7 | | | e in Book Value | | | 1 | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | | | | Book Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | | | | | | Recorded | | | Current | | | | Recorded | | | | |
| | | | | | | Investment | | | Year's Other | | Total | | Investment | | Foreign | | |
| | | | | | | Excluding | Unrealized | Current | Than | Capitalized | Change | Total Foreign | Excluding | | Exchange | Realized | Total |
| | | | | | | Accrued | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | Disposal | Interest | Increase | (Amortization) | | Interest and | | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date | Prior Year | (Decrease) | /Accretion | Recognized | Other | (8+9-10+11) | | Disposal | eration | Disposal | Disposal | Disposal |
| | | | туре | Acquired | Date | | (Decrease) | Accretion | Recognized | Other | (6+9-10+11) | book value | Disposai | | Disposai | Disposai | Disposai |
| 2373 | Owings Mills | MD | ··· | 12/19/2018 07/11/2019 | | 11,900,000 | | | | | | | | 93,253 23,517 | | | |
| 2375 | San Antonio Pasadena | MD | ··· | 12/12/2018 | | 21,300,000 | | | | | | | | 113,713 | | | |
| 2376 | Burlingame | | ··· | 12/14/2018 | | 10,000,000 | | | | | | | | 41,485 | | | |
| 2378 | San Diego | | | 12/19/2018 | | 8,000,000 | | | | | | | | 33,071 | | | |
| 2379 | Chula Vista | CA. | | 12/19/2018 | | 10,500,000 | | | | | | | | 42,724 | | | |
| 2381 | Henderson | | | 12/19/2018 | | 7,600,000 | | | | | | | | 39,595 | | | |
| 2382 | Chantilly | VA | | 11/30/2018 | | 2,900,000 | | | | | | | | 15, 193 | | | |
| 2383 | Greendale | WI | | 12/03/2018 | | 4,000,000 | | | | | | | | 48,610 | | | |
| 2384 | Chicago | 11 | | 02/07/2019 | | | | | | | | | | 49,958 | | | |
| 2385 | Sheffield Village | OH. | | 02/11/2019 | | | | | | | | | | 113,571 | | | |
| 2386 | Portland | OR . | | 02/04/2019 | | | | | | | | | | 94,559 | | | |
| 2387 | El Paso | TX | [| 02/21/2019 | [| | | | | | | | | 208, 129 | | | |
| 2388 | Lincoln Park | NJ. | | 02/06/2019 | | | | | | | | | | 22,828 | | | |
| 2390 | El Paso | TX. | | 01/31/2019 | | | | | | | | | | 64,121 | | | |
| 2391 | Barrington | IL | | 01/16/2019 | | | | | | | | | | 45,857 | | | |
| 2392 | San Antonio | TX | | 02/21/2019 | | | | | | | | | | 31,838 | | | |
| 2395 | New Brighton | | | 03/01/2019 | | | | | | | | | | 63,228 | | | |
| 2396 | Seattle | WA | | 03/11/2019 | | | | | | | | | | 22,807 | | | |
| 2397 | Auburn Hills | MI | | 03/15/2019 | | | | | | | | | | 29,343 | | | |
| 2399 | Falls Church | VA | | 03/28/2019 | | | | | | | | | | 94,323 | | | |
| 2400 | Fairfax | VA | | 03/28/2019 | | | | | | | | | | 39,224 | | | |
| 2401 | Decatur | TX | | 02/28/2019 | | | | | | | | | | 38,141 | | | |
| 2402 | Portland | OR | | 03/14/2019 | | | | | | | | | | 46,418 | | | |
| 2403 | Algonquin | IL | | 06/25/2019 | | | | | | | | | | 33,380 | | | |
| 2404 | Studio City | CA | | 03/29/2019 | | | | | | | | | | 25,713 | | | |
| 2405 | Salinas | CA | | 05/01/2019 | | | | | | | | | | 18,283 | | | |
| 2406 | Cincinnati | OH | | 03/19/2019 | | | | | | | | | | 5,797 | | | |
| 2407 | Springfield | VA | | 04/22/2019 | | - | | | | | | | | 8,207 | | | |
| 2408 | Richardson | TX | | 06/05/2019 | | | | | | | | | | 27,872 | | | |
| 2410 | Plano | TX | ··· | 04/15/2019 | | | | | | | | | | 11,075 | | | |
| 2412 | Louisville | | ··· | 05/01/2019 | | | | | | | | | | 36,603 | | | |
| 2413 | New Castle | PATX | | 05/30/2019 | | | | | | | | | | 60,980 | | | |
| 2414 | Round Rock | IX | ··· | 07/03/2019 | | | | | | | | | | 10,764 | | | |
| 2415 2419 | West Chicago | | ··· | 05/08/2019 | | | | | | | | | | 24, 135 | | | |
| 24192420 | Hanover | MDMD | | 05/31/2019 06/17/2019 | | | | | | | | | | 34,248 1,851 | | | |
| 2422 | Plymouth | MI | | 05/24/2019 | ···· | † | | · | | | · | | | 48,767 | | | |
| 2425 | Buffalo | NY | | 05/24/2019 | | - | | | | | - | | | 16,621 | | | |
| 2428 | Arbutus | | | 03/31/2019 | | | | | | | | | | 31,860 | | | |
| 2431 | Modes to | CA CA | | 06/20/2019 | | | | | | | | | | 43,463 | | | |
| 2436 | Miami Gardens | FI | | 07/26/2019 | | | | | | | | | | 10,682 | | | |
| 2438 | Kissimmee | FL | | 06/28/2019 | | | • | | | | | | | 15,961 | | | |
| 2442 | Madison | WI | | 07/31/2019 | | | | | | | | | | 6,877 | | | |
| 2444 | Williamsville | NY | | 07/23/2019 | | | | | | | | | | 12,031 | | | |
| 2452 | Independence | OH | | 07/30/2019 | | | | | | | | | | 13,531 | | | |
| 0A01189 | Wauwatosa | WI | | 09/01/2009 | | 2,573,694 | | | | | | | | 15,764 | | | |
| 0A01230 | Southfield | MI | | 06/20/2016 | | 1,073,150 | | | | | | | | 10,303 | | | |
| 0A01386 | Cudahy | WI | | 08/10/2007 | | 964,038 | | | | | | | | 51,064 | | | |
| 0A01631 | Pembroke Park | FL | | 01/26/2011 | | 122,718 | | . | | | . | | | 13,823 | | | |
| 0A01640 | Eugene | 0R | | 12/17/2013 | | 533,516 | | | | | | | | 15,657 | | | |
| 0A01679 | Glen Ellyn | | | 01/17/2019 | | | | | | | | | | 53,773 | | | |
| 0A01687 | Lewisville | TX | | 08/24/2015 | | 2,091,368 | | | | | | | | 34,745 | | | |
| 0A01689 | Farmington Hills | MI | | 09/14/2018 | ļ | 1,989,907 | | . | | | . | | | 15,651 | | | |
| 0A01735 | Southern Pines | NC | | 09/24/2015 | | 1,389,114 | | | | | | | | 24,620 | | | |
| 0A01736 | Pasadena | CA | | 03/02/2017 | | 2,446,218 | | | | | | | | 56,037 | | | |
| 0A01754 | Livonia | MI | · | 08/15/2018 | | 2,481,253 | | | | | | | | 19,432 | | | |
| 0A01755 | Redwood City | CA | | 12/07/2016 | ļ | 7,646,817 | | . | ļ | | . | ļ | ļļ. | 48,679 | | | ļ |
| 0A01808 | Cleveland | OH | | 07/18/2017 | | 3,733,530 | | | | | | | | 52,609 | | | |
| 0.0.1905 | Chook toward | MV | 1 | 10 /06 /2015 | i e | 1 7/0 /21 | l . | 1 | 1 | 1 | 1 | l . | 1 | 12 2/2 | | | |

E02.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE MINNESOTA LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

| 1 | Location | <u> </u> | 4 | 5 | All Mortgage L | 7 | CLD, Halloi | | in Book Value | | | | 14 | 15 | 16 | 17 | 18 |
|------------------------|----------------------|----------|--|------------|----------------|---------------|---------------------------------------|----------------|---------------|--------------|------------|---------------|-------------|--------------|-----------|-----------|-----------|
| ' | 2 | 3 | ⊣ | 3 | | Book Value/ | 8 | Q Change | 10 | 11 | 12 | 13 | Book Value/ | 10 | 10 | '' | 10 |
| | 2 | 3 | | | | Recorded | 0 | 9 | | 11 | 12 | 13 | Recorded | | | | |
| | | | | | | | | | Current | | T | | Investment | | F | | |
| | | | | | | Investment | | _ | Year's Other | | Total | | | | Foreign | | |
| | | | | | | Excluding | Unrealized | Current | Than | Capitalized | Change | Total Foreign | | | Exchange | Realized | Total |
| | | | | | | Accrued | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | Disposal | Interest | Increase | (Amortization) | Impairment | Interest and | Book Value | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date | Prior Year | (Decrease) | `/Accretion ´ | Recognized | Other | | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 0A01994 | Calabasas | CA | | 08/10/2017 | | 4,393,077 | · · · · · · · · · · · · · · · · · · · | | | | | | | 21,029 | | | |
| | Addison | TX | | 05/01/2018 | | 1,468,131 | | | | | | | | 14,264 | | | |
| 0B01189 | Wauwatosa | WIWI | | 10/23/2012 | | 8,825,362 | | | | | | | | 56,499 | | | |
| 0299999. Mortgages wit | h partial repayments | | | • | | 3,245,767,364 | | | | | | | | 32, 109, 051 | | | |
| 2414 | Round Rock | TX | | 07/03/2019 | 07/08/2019 | | | | | | | | 11,500,000 | 5,600,000 | | | |
| 2421 | Gardena | | | 09/10/2019 | 09/12/2019 | | | | | | | | 6,600,000 | 1,300,000 | | | |
| 2428 | Arbutus | MD | | 07/01/2019 | 07/03/2019 | | | | | | | | 16,000,000 | 7,800,000 | | | |
| 2435 | Euclid | OH. | | 09/24/2019 | 09/26/2019 | | | | | | | | 7,100,000 | 1,700,000 | | | |
| 2436 | Miami Gardens | FL | | 07/26/2019 | 07/30/2019 | | | | | | | | 6,500,000 | 1,000,000 | | | |
| 2437 | Waite Park | MN | | 08/06/2019 | 08/08/2019 | | | | | | | | 59,900,000 | 5,000,000 | | | |
| 2438 | Kissimmee | FL | | 06/28/2019 | 07/01/2019 | | | | | | | | 7,900,000 | 2,200,000 | | | |
| 2439 | Hackensack | NJ. | | 08/20/2019 | 08/22/2019 | | | | | | | | 25,725,000 | 12,500,000 | | | |
| 2440 | Montvale | NJ | | 08/20/2019 | 08/22/2019 | | | | | | | | 29,275,000 | 14,300,000 | | | |
| 2442 | Madison | WI | | 07/31/2019 | 08/01/2019 | | | | | | | | 6,750,000 | 3,300,000 | | | |
| 2443 | Alexandria | VA | | 08/02/2019 | 08/05/2019 | | | | | | | | 16,000,000 | 7,800,000 | | | |
| 2444 | Williamsville | NY | | 07/23/2019 | 07/25/2019 | | | | | | | | 16,250,000 | 7,900,000 | | | |
| 2445 | Brecksville | OH | | 09/17/2019 | 09/19/2019 | | | | | | | | 12,000,000 | 3,200,000 | | | |
| 2452 | Independence | OH | | 07/30/2019 | 08/01/2019 | | | | | | | | 4,700,000 | 1,400,000 | | | |
| 2456 | Wilmington | MA | | 07/18/2019 | 07/22/2019 | | | | | | | | 33,700,000 | 5,457,738 | | | |
| 2460 | Lincoln | NE | | 08/16/2019 | 08/20/2019 | | | | | | | | 3,600,000 | 1,000,000 | | | |
| 2461 | Sacramento | . CA | | 09/09/2019 | 09/11/2019 | | | | | | | | 7,200,000 | 1,000,000 | | | |
| | Alpharetta | GA | | 09/26/2019 | 09/30/2019 | | | | | | | | 7,200,000 | 1,000,000 | | | |
| | Billerica | . LMA | | 07/18/2019 | 07/22/2019 | | | | | | | | 2,750,000 | 1,342,262 | | | |
| 0399999. Mortgages dis | posed | | | | | | | | | | | | 280,650,000 | 84,800,000 | | | |
| 0599999 - Totals | | | | | | 3,290,325,348 | | | | | | | 323,522,602 | 159,781,653 | | | |

| | | Showing Other | er Long-Tern | n Invested Assets ACQUIRED AND ADD | ITIONS MAD | E During th | e Current | Quarter | | | | |
|---|--|---------------|--------------|--|-------------|--------------------------|-----------|--------------------|---------------------------------------|---------------------------------------|------------------------|--------------|
| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
| , | _ | 3 | 4 | | NAIC | | _ | | | i i | .= | |
| | | ŭ | | | Designation | | | | | i I | | |
| | | | | | and | | | | | i I | | |
| | | | | | | | | | | i I | | |
| | | | | | Admini- | | | | | 1 | | |
| | | | | | strative | | | | | 1 | Commitment | |
| | | | | | Symbol/ | Date | Type | Actual Cost | Additional | 1 | for | |
| CUSIP | | | | Name of Vendor | Market | Originally | and | at Time of | Investment Made | Amount of | Additional | Percentage o |
| Identification | Name or Description | Citv | State | or General Partner | Indicator | Acquired | Strategy | Acquisition | After Acquisition | Encumbrances | Investment | Ownership |
| lucillilication | | - , | | | IIIulcatoi | | Strategy | | Aiter Acquisition | Lilcumbrances | | |
| | Charles River Partnership XVII, LP | Cambridge | MA | Charles River XVII GP, LP | | 03/28/2018 | 1 | 375,000 | | r | 3,540,000 | |
| | EW Healthcare Partners Fund 2, LP | Woodlands | <u>TX</u> | EW Healthcare Partners Fund 2-GP, LP | | 09/26/2019 | 1 | 569,837 | · | ا ا | 6,689,266 | |
| | EW Healthcare Partners, LP | Woodlands | TX | Essex Woodlands Fund IX, LP | | 01/16/2015 | | 250,000 | | [| 537,325 | |
| | Maveron Equity Partners VI, LP | Seattle | WA | Lerer Hippeau Ventures Select Fund II GP, LLC | | 12/12/2016 | | 1,575,000 | | | 400,000 1,912,500 | |
| | New Leaf Ventures III. LP | New York | NY | New Leaf Ventures III, LP | | 06/09/2015 | | 250.000 | | / | 250.000 | |
| | New Leaf Ventures IV, LP | New York | | New Leaf Ventures III, LF | | 07/17/2018 | 1 | 1,505,000 | | / | 3,780,000 | |
| | Partech International Ventures VII, FCPI | Paris | | Partech Interntaional Ventures VII FCPI | | 06/24/2016 | | | | ······· | | |
| | Revolution Growth II. LP | Washington | DC | Revolution Growth GP II. LP | | 01/19/2012 | 1 | 41,667 | | | | |
| *************************************** | Revolution Growth III. LP | Washington | DC DC | Revolution Growth III, LP | | 10/21/2012 | 1 | 231.855 | | | 1, 174, 927 | |
| | Revolution Ventures II. LP | Washington | | Revolution Ventures GP II, LP | | 10/21/2013 | | | | / | | |
| | Threshold Ventures 11, LP | Menlo Park | DC | Threshold Ventures I. LP | | 03/17/2014 | 1 | | l | | 1,769,356 165,000 | |
| | Threshold Ventures II. LP | Menlo Park | CA CA | Threshold Ventures II. LP | | 08/01/2016 | 1 | | | ······ | 1,095,000 | 0.02 |
| | TVM Life Science Innovation II, SCSp | Munich | DEU | TVM Life Scicence Ventures VIII (GP) S.a.r.I. | | 08/01/2016 | 1 | (1,456,392) | | | | |
| 4500000 1 1 1 | | Murricii | DEU | IVW LITE SCICENCE VEHILURES VIII (GF) S.A.I.I. | | 01/20/2019 | | | | | | |
| 1599999. Joint | Venture Interests - Common Stock - Unaffiliated | | | | | | | 4,583,992 | | <u> </u> | 32,060,285 | |
| | AEA Mezzanine Fund III, LP | Stamford | CT | AEA Mezzanine Management | | 08/14/2013 | 2 | 43,048 | | _f | 462, 167 | |
| | AEA Mezzanine Fund IV, LP | Stamford | CT | AEA Mezzanine Management | | 07/23/2018 | 2 | 605,386 | | | 7,038,031 | 0.01 |
| | AEA Middle Market Debt Fund IV, LP | Stamford | CT | AEA Middle Market Debt IV GP LP | | 09/11/2019 | 2 | 5, 188, 666 | | | 4,482,512 | |
| | Amberbrook VII, LLC | New York | NY | Willowridge VII, LLC | | 03/31/2016 | 3 | 486,704 | | _f | 610,672 | |
| | Aquiline Financial Services Fund III, LP | New York | NY | Aquiline Financial Services Fund III, LP | | 02/25/2015 | 3 | 1, 155,056 | | | 696,827 | 0.00 |
| | Axiom Asia Private Capital Fund III, LP | Singapore | | Axiom Asia Private Capital Associates III, LP | | 10/05/2012 | 3 | 18,900 | | ,I | 1,268,427 | 0.00 |
| | Capital Royalty Partners II, LP | Houston | TX | Capital Royalty Partners II GP, LP | | 12/18/2012 | 2 | 7,506 | | | 3,537,042 | 0.01 |
| | Crescent Mezzanine Partners VI, LP | Los Angeles | | Crescent Mezzanine VI, LLC | | 07/05/2012 | 2 | 147 , 133 | | | 1,328,602 | 0.00 |
| | Crescent Mezzanine Partners VII, LP | Los Angeles | <u>C</u> A | Crescent Mezzanine VII, LLC | | 09/28/2016 | 2 | 1,228,705 | | ,I | 5,065,348 | 0.00 |
| | CRG Partners III, LP | Houston | | CRG Partners III GP, LP | | 12/15/2016 | 2 | 34,372 | | r | 1,362,761 | 0.00 |
| | Cyprium Investors IV, LP | Cleveland | | Cyprium IV Management LLC | | 06/16/2014 | 2 | 653,669 | | | 823,898 | 0.02 |
| | Cyprium Investors V, LP | Cleveland | | Cyprium V Management LLC | | 08/15/2019 | 2 | 1,048,352 | | [| 8,941,191 | |
| | Diversis Capital Partners I, LP | Los Angeles | | Diversis Capital Partners GP I, LP | | 07/17/2019 | 3 | 202,079 | | [| 9,797,922 | 0.05 |
| | EQT Credit Opportunities III, LP | Stockholm | SWE | EQT Credit Opportunities III (No.2) Limited Partnership | | 11/16/2017 | 2 | 1,170,098 | | [| 6,844,830 | |
| | EQT Mid Market Europe, LP | | SWE | EQT MID Market Europe (No. 2) Feeder Limited Partnership . | | 08/11/2017 | 3 | 125,632 | | (| 2,851,435 | |
| | Falcon Strategic Partners IV, LP | Boston Boston | ΜΑ ΜΔ | Falcon Strategic Investments GP IV, LLC | | 12/31/2013 | 2 | 8,794 | | ا ا | 1,614,224 | |
| | Falcon Strategic Partners V, LP | St Helier | JEY | Falcon Strategic Investments V, LLC | | 06/13/2016 | 2 | 1,514,603 | | [| 3,251,723 | |
| | Falko Regional Aircraft Opportunities Fund II, LP First Reserve Fund XIII. LP | Greenwich | CT | First Reserve GP XIII. LP | | 03/25/2019 | 3 | (1,032,604) | | (| 7,915,052 | |
| | First Reserve Fund XIII, LP First Reserve Fund XIV, LP | Greenwich | CT | First Reserve GP XIII, LP | | 07/15/2014 08/14/2019 | 33 | | | | 1,403,020 5,968,164 | |
| | Genstar Capital Partners IX, LP | San Francisco | | Genstar Capital IX, LP | | 08/14/2019 | 3 | 972.167 | ••••• | | 7,979,122 | |
| | | | | Genstar Capital VII. LP | | | 3 | | | | | 0.00 |
| | Genstar Capital Partners VII, LP | San Francisco | CA | Genstar Capital VIII, LP | | 05/13/2016 | 3 | 276,465 420.680 | | | 177 , 186 989 . 157 | 0.00 |
| | Global Power and Energy Infrastructure Fund III. LP | Greenwich | CT | GEPIF III | | 10/16/2017 | 3 | 420,680 | | · · · · · · · · · · · · · · · · · · · | 9.013.545 | 0.00 |
| *************************************** | Goldner Hawn Fund VII. LP | Minneapolis | | Goldner Hawn GP. LLC | | 04/05/2019 | 3 | | | | 6,605,099 | 0.03 |
| | Goldpoint Mezzanine Partners IV, LP | New York | NY | Goldpoint Mezzanine Partners IV GenPar, LP | | 12/21/2015 | 2 | | l | | | 0.03 |
| | Goldpoint Mezzanine Partners IV, LP | New York | NY NY | Goldpoint Mezzanine Partners IV GenPar, LP | | 02/26/2018 | 3 | | l | | | 0.00 |
| | Gryphon Mezzanine Partners II. LP | San Francisco | CA CA | Gryohon Mezzanine Partners GP II, LP | | 09/25/2019 | 2 | 5,617,080 | | | 4,328,125 | |
| | HGGC Fund III, LP | Palo Alto | CA | HGGC Fund III, LP | | 07/28/2017 | 3 | 511,818 | | | 2,128,172 | |
| | Lightyear Fund IV. LP | New York | NY | Lightyear Fund IV GP, LP | | 12/12/2016 | 3 | 1,371,115 | İ | | 974.453 | |
| | MML Capital Partners Fund VI. LP | London | GBR | MML Capital Partners VI GP Limited | | 12/04/2014 | 2 | 1.036.795 | <u> </u> | ······ | 1,402,910 | 0.02 |
| | MML Partnership Capital VII, SCSp | London | GBR | MML Partnership Capital VII GP, Sarl | | 09/17/2019 | 2 | | | | 10,296,255 | |
| | New Canaan Funding Mezzanine VI, LP | New Canaan | CT | New Canaan Mezzanine VI GP, LLC | | 11/23/2015 | 2 | 733,369 | | i | 3,248,549 | |
| | Peninsula Fund VI. LP | Detroit | MI | Peninsula Fund VI Management, LLC | | 11/16/2015 | 2 | 652.500 | | | 1.731.093 | |
| | Revelstoke Capital Partners Fund II, LP | Denver | | Revelstoke Capital Partners Fund II, LP | | 07/20/2018 | 3 | 100, 166 | <u> </u> | i | 4,475,874 | |
| | RFE Investment Partners VIII, LP | New Canaan | | RFE Associates VIII, LLC | | 03/30/2012 | 3 | | | ····· | 174,682 | |
| | Siguler Guff Small Business Credit Opportunities Fund. LP | Boston | MA | Siguler Guff Advisers, LLC | | 10/06/2017 | 2 | 1.093.436 | | · · · · · · · · · · · · · · · · · · · | 1, 120, 000 | |
| | Solace Capital Special Situations Fund, LP | Los Angeles | CA CA | Solace General Partner, LLC | | 12/19/2016 | 11 | 190.077 | | | 969.928 | |
| | SPC Partners IV, LP | San Francisco | CA | Swander Pace Capital IV, LP | | 04/28/2008 | 3 | 139,911 | · · · · · · · · · · · · · · · · · · · | i | 344, 111 | 0.02 |
| | SPC Partners V. LP | San Francisco | CA | Swander Pace Capital V, LP | | 03/15/2013 | 3 | | | ····· | 794,545 | |
| | SPC Partners VI, LP | San Francisco | CA | Swander Pace Capital VI, LP | | 11/16/2017 | 3 | 44, 118 | | · · · · · · · · · · · · · · · · · · · | 3,561,786 | |
| | Stone Arch Capital III, LP | Minneapolis | MN | Stone Arch Capital III, LP | | 09/08/2015 | 3 | 109,756 | | | 2,285,000 | |
| | | | | | h | | . p | | p | , | ,,_000 | |
| | Tenex Capital Partners, LP | New York | NY | Tenex Capital Partners GP. LP | | 06/15/2011 | 11 | 24, 115 | | 1 | 421.677 | 0.01 |

SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|----------------|--|--------------|-------|---|-------------|------------|----------|----------------------|-------------------|--------------|------------------------|---------------|
| | | 3 | 4 | | NAIC | | | | | | | |
| | | | | | Designation | | | | | | | |
| | | | | | and | | | | | | | |
| | | | | | Admini- | | | | | | | |
| | | | | | strative | | | | | | Commitment | |
| | | | | | Symbol/ | Date | Type | Actual Cost | Additional | | for | |
| CUSIP | | | | Name of Vendor | Market | Originally | and | at Time of | Investment Made | Amount of | Additional | Percentage of |
| Identification | Name or Description | City | State | or General Partner | Indicator | Acquired | Strategy | Acquisition | After Acquisition | Encumbrances | Investment | Ownership |
| | Yukon Capital Partners, LP | Minneapolis | MN | Yukon Partners, LLC | | 06/02/2010 | 2 | 2,933 | | | 1,709,582 | 0.042 |
| | Yukon Capital Partners II, LP | Minneapolis | | Yukon Partners II, LLC | | 12/19/2013 | 2 | 28,437 | | | 1,654,506 | 0.025 |
| | | Minneapolis | MN | Yukon Partners III, LC | | 07/18/2017 | 2 | 341,662 | | | 4, 197, 189 | 0.020 |
| 2199999. Joint | Venture Interests - Other - Unaffiliated | | | | | | | 30,842,590 | | | 158,276,578 | XXX |
| | | Cedar Rapids | IA | Aegon Community Investments 55, LLC | | 09/14/2018 | | 670,304 | | | 8, 104, 875 | 0.076 |
| | | Lansing | MI | Cinnaire-31, IncWNC Managing Partners 44, LLC | | 10/03/2016 | · | 837,680 1,180,684 | | | 3,743,075 4.552.503 | 0.066 |
| | | | | , WNG Managing Partners 44, LLG | | 03/29/2018 | | | | | | |
| | Guaranteed Federal Low Income Housing Tax Credit - I | | | | | | | 2,688,668 | | | 16,400,453 | XXX |
| | | St. Paul | MN | Direct - Home Office | | 01/01/1994 | | 14,288 | | | | |
| 4299999. Any | Other Class of Assets - Unaffiliated | | | | | | | 14,288 | | | | XXX |
| 4499999. Total | - Unaffiliated | · | | | | | | 38, 129, 538 | | | 206,737,316 | XXX |
| 4599999. Total | - Affiliated | _ | • | | | • | | | | | • | XXX |
| 4699999 - Tota | ls | _ | • | | | • | | 38, 129, 538 | | | 206,737,316 | XXX |

SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | | Change i | n Book/Adju | usted Carry | ing Value | | 15 | 16 | 17 | 18 | 19 | 20 |
|----------------|--|---------------|-------|--------------------------------|------------|------------|-----------|-------------|-------------|-------------|-------------|-------------|-----------|-------------|-----------|----------|-------------|-------------|-----------------|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| | | | | | | | Book/ | | - | Current | | | | Book/ | | | | | |
| | | | | | | | Adjusted | | | Year's | | Total | Total | Adjusted | | | | | |
| | | | | | | | Carrying | | Current | Other | | Change in | Foreign | Carrying | | | | | |
| | | | | | | | Value | | | | 0 | | | Value | | Foreign | | | |
| | | | | | | | | | Year's | Than | Capital- | | Exchange | | | | | | |
| | | | | | | | | Unrealized | (Depre- | Temporary | ized | , | Change in | Less | | Exchange | | | |
| | | | | | | | Encum- | Valuation | ciation) or | Impair- | Deferred | Carrying | | Encum- | | Gain | Realized | Total | |
| | | | | | Date | | brances, | Increase | (Amorti- | ment | Interest | Value | Adjusted | brances | | (Loss) | Gain | Gain | Invest- |
| CUSIP | | | | Name of Purchaser or | Originally | Disposal | Prior | (De- | zation)/ | Recog- | and | (9+10- | Carrying | on | Consid- | on | (Loss) on | (Loss) on | ment |
| Identification | Name or Description | City | State | Nature of Disposal | Acquired | Date | Year | crease) | Accretion | nizeď | Other | 11+12) | Value | Disposal | eration | Disposal | Disposal | Disposal | Income |
| 65250@-10-8 | Newstone Capital Partners II, LP | Dallas | TX | Return of Capital/Income Dist | 12/10/2010 | 07/10/2019 | 64,620 | (61,096) | | | | (61,096) | | 64,620 | 64,620 | | | | 21,334 |
| 65250#-10-6 | Newstone Capital Partners, LP | Dallas | TX | ROC/Stock Sale/Income Dist | 11/15/2006 | 09/26/2019 | 1 | | | | | | | 1 | 1,447 | | 1,446 | 1,446 | 3,275 60,514 |
| 629690-10-7 | NYLCAP Mezzanine Partners III, LP | New York | NY | Income Distribution | 06/01/2010 | 09/05/2019 | | | | | | | | | | | | | 60,514 |
| 89186@-10-7 | Tower Square Capital Partners II, LP | Springfield | | Stock Sale/Income Distribution | 11/22/2005 | 08/01/2019 | | | | | | | | | 11, 191 | | 11, 191 | 11, 191 | 84 |
| 89187@-10-6 | Tower Square Capital Partners III, LP | Springfield | | Return of Capital/Income Dist | 07/15/2008 | 08/22/2019 | 40,337 | (61,123) | | | | (61, 123) | | | | | | | 17,799 |
| 91832*-10-3 | VSS Structured Capital II, LP | New York | NY | Stock Sale | 06/01/2009 | 07/03/2019 | | | | | | | | | 185,659 | | 185,659 | 185,659 | |
| 1399999. Joi | nt Venture Interests - Fixed Income - | Unaffiliated | | | | | 104,958 | (122,219) | | | | (122,219) | | 104,958 | 303,254 | | 198, 296 | 198,296 | 103,006 |
| | Charles River Partnership XIV, LP | Cambridge | MA | Return of Capital/Stock Sale | 05/26/2009 | 07/23/2019 | 258,506 | (322,350) | | | | (322,350) | | 258,506 | 1,404,922 | | 1, 146, 416 | 1, 146, 416 | |
| | Essex Woodlands Health Ventures IV, LP | Woodlands | | Return of Capital/Income Dist | 06/22/1998 | 07/18/2019 | 50,233 | (56,586) | | | | (56,586) | | 50,233 | 50,233 | | | | (50,233) |
| | Essex Woodlands Health Ventures VI, LP | Woodlands | TX | Return of Capital/Income Dist | 02/12/2004 | 07/18/2019 | 94,358 | (81,698) | | | | (81,698) | | 94,358 | 94,358 | | | | (94,358) |
| | New Leaf Ventures II, LP | New York | NY | Stock Sale | 04/08/2008 | 09/27/2019 | | | | | | | | | 302,067 | | 302,067 | 302,067 | |
| | New Leaf Ventures III, LP | New York | NY | Stock Sale | 06/09/2015 | 09/26/2019 | | | | | | | | | 311, 179 | | 311, 179 | 311, 179 | |
| | Partech International Ventures V, LP | San Francisco | CA | Other than Temp Impair/ROC | 09/11/2006 | 09/30/2019 | 276, 160 | 214,458 | | 245,309 | | (30,851) | ļ | 30,851 | 30,851 | | ļ | | |
| | Revolution Growth II, LP | Washington | DC | Return of Capital | 01/19/2012 | 09/20/2019 | 724,273 | (1,292,363) | | | | (1,292,363) | | 724,273 | 724,273 | | | | |
| | Revolution Growth III, LP | Washington | DC | Income Distribution | 10/21/2015 | 09/12/2019 | 40.65 | | | | | | | | | | | | 98 |
| | Revolution Ventures II, LP | Washington | DC | Return of Capital/Stock Sale | 10/25/2013 | 08/07/2019 | 19,901 | (28,907) | | | | (28,907) | | 19,901 | 52,748 | | 32,847 | 32,847 | |
| | TVM Life Science Innovation II, SCSp | Munich | UEU | Income Distribution | 01/28/2019 | 09/03/2019 | | | | | | | | | | | | | 36,409 |
| 1599999. Joi | nt Venture Interests - Common Stock | | | | | | 1,423,431 | (1,567,446) | | 245,309 | | (1,812,755) | | 1, 178, 122 | 2,970,631 | | 1,792,509 | 1,792,509 | |
| | AEA Investors Fund V, LP | New York | | Return of Capital/Stock Sale | 10/11/2012 | 09/12/2019 | 181,744 | (315,591) | | | | (315,591) | | 181,744 | 447,617 | | 265,873 | 265,873 | |
| | AEA Mezzanine Fund III, LP | Stamford | CT | ROC/Stock Sale/Income Dist | 08/14/2013 | 07/15/2019 | 512,201 | (523,996) | | | | (523,996) | | 512,201 | 515,026 | | 2,825 | 2,825 | 106,404 |

SCHEDULE BA - PART 3

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

| | | | SI | nowing Other Long-Term Inve | ested Assets | | D, Transfei | red or Rep | oaid Durin | ng the Curi | rent Quarl | ter | | | | | | | |
|----------------|---|-------------------|-----------|-------------------------------|--------------|--------------------------|-------------|-------------------|-------------|--------------|-------------|--------------|-----------|-----------|-----------|----------|------------|-------------|-------------|
| 1 | 2 | Location | | 5 | 6 | 7 | 8 | | Change i | in Book/Adju | usted Carry | ing Value | | 15 | 16 | 17 | 18 | 19 | 20 |
| | | 3 | 4 | 1 | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | 1 |
| | | | | | | | Book/ | Ü | | Current | | | | Book/ | | | | | 1 |
| | | | | | | | Adjusted | | | Year's | | Total | Total | Adjusted | | | | | 1 |
| | | | | | | | Carrying | | 0 | | | | | Carrying | | | | | 1 |
| | | | | | | | | | Current | Other | 0 11 1 | Change in | Foreign | , , | | F | | | 1 |
| | | | | | | | Value | | Year's | Than | Capital- | Book/ | Exchange | Value | | Foreign | | | 1 |
| | | | | | | | Less | Unrealized | (Depre- | Temporary | ized | Adjusted | Change in | Less | | Exchange | | | 1 |
| | | | | | | | Encum- | Valuation | ciation) or | Impair- | Deferred | Carrying | Book/ | Encum- | | Gain | Realized | Total | 1 |
| | | | | | Date | | brances, | Increase | (Amorti- | ment | Interest | Value | Adjusted | brances | | (Loss) | Gain | Gain | Invest- |
| CUSIP | | | | Name of Purchaser or | Originally | Disposal | Prior | (De- | zation)/ | Recog- | and | (9+10- | Carrying | on | Consid- | on | (Loss) on | (Loss) on | ment |
| Identification | Name or Description | City | State | Nature of Disposal | Acquired | Date | Year | crease) | Accretion | nized | Other | 11+12) | Value | Disposal | eration | Disposal | Disposal | Disposal | Income |
| | AEA Mezzanine Fund IV. LP | Stamford | CT | Return of Capital/Income Dist | 07/23/2018 | 09/04/2019 | 209.479 | (216.768) | | | | (216.768) | | 209.479 | 209.479 | | ' | | 84,657 |
| | AEA Middle Market Debt Fund III, LP | New York | NY | Income Distribution | 12/14/2016 | 07/22/2019 | | | | | | | | | | | | | 298, 158 |
| | AEA Middle Market Debt Fund IV, LP | Stamford | CT | Return of Capital/Income Dist | 09/11/2019 | 09/11/2019 | 20,568 | (20,568) | | | | (20,568) | | 20,568 | 20,568 | | | | 183,538 |
| | Alpha CEE Fund II, LP | Zurich | CHE | Return of Capital | 08/24/2007 | 09/09/2019 | 69,752 | (55,430) | | | | (55, 430) | | 69,752 | 69,752 | | | | |
| | Amberbrook VII, LLC | New York | NY | ROC/Stock Sale/Income Dist | 03/31/2016 | 09/30/2019 | 72,220 | (93,032) | | | | (93,032) | | 72,220 | 231, 104 | | 158,884 | 158,884 | 9,629 |
| | Aquiline Financial Services Fund III, LP | New York | NY | Return of Capital/Stock Sale | 02/25/2015 | 09/09/2019 | 3,332 | (4,537) | | | | (4,537) | | 3,332 | 24,073 | | 20,741 | 20,741 | |
| | Arrowhead Capital Fund III, LP | Greenwich | CT | Income Distribution | 12/20/2017 | 09/23/2019 | | | | | | | | | | | | | 40,334 |
| | Axiom Asia Private Capital Fund II, LP | Singapore | SGP | Stock Sale | 12/22/2009 | 08/02/2019 | 675 655 | /770 /7: | | | | /770 / | | | 160,467 | | 160,467 | 160,467 | |
| | Axiom Asia Private Capital Fund III, LP | Singapore | SGP | Return of Capital | 10/05/2012 | 08/02/2019 | 675,205 | (779,474) | | | | (779,474) | | 675,205 | 675,205 | | | | 0.440 |
| | Bison Capital Partners IV, LP Bison Capital Partners V, LP | Santa Monica | CA CA | Income Distribution | 03/15/2013 | 07/09/2019 | | | | | | | | | | | | | 6,449 |
| | Capital Royalty Partners V, LP | Houston | TX | ROC/Stock Sale/Income Dist | 12/18/2017 | 07/09/2019 | 7,506 | (12,605) | | | | (12,605) | | 7,506 | 22,362 | | 14,856 | 14,856 | 22,228 |
| | Century Capital Partners IV, LP | Boston | | Return of Capital/Stock Sale | 11/01/2007 | 09/11/2019 | 91.709 | (12,603) | | | | (91,709) | | 91.709 | | | 14,636 | 2.756 | 23,021 |
| | Crescent Mezzanine Partners VI, LP | Los Angeles | CA. | Return of Capital/Income Dist | 07/05/2012 | 08/19/2019 | 434,520 | (379,257) | | | | (379, 257) | | 434,520 | 434,520 | | 2,730 | 2,730 | 147 , 133 |
| | Crescent Mezzanine Partners VII, LP | Los Angeles | CA | Return of Capital/Income Dist | 09/28/2016 | 09/27/2019 | 442,672 | (447,932) | | | | (447.932) | | 442.672 | 442.672 | | | | 67,283 |
| | CRG Partners III, LP | Houston | TX | Return of Capital/Income Dist | 12/15/2016 | 07/18/2019 | 6,772 | (7,726) | | | | (7,726) | | 6,772 | 6,772 | | | | 73, 162 |
| | CRG Partners IV, LP | Houston | TX | Return of Capital | 01/28/2019 | 09/05/2019 | 42,335 | (44,080) | | | | (44,080) | | 42,335 | 42,335 | | | | |
| | Cyprium Investors IV, LP | Cleveland | OH | Income Distribution | 06/16/2014 | 07/30/2019 | | | | | | | | | | | | | 66,800 |
| | Falcon Strategic Partners IV, LP | Boston | MA | ROC/Stock Sale/Income Dist | 12/31/2013 | 09/26/2019 | 1,673 | (1,879) | | | | (1,879) | | 1,673 | 2, 194 | | 521 | 521 | 51,721 |
| | Falcon Strategic Partners V, LP | Boston | MA | ROC/Stock Sale/Income Dist | 06/13/2016 | 09/27/2019 | 337,943 | (386, 119) | | | | (386, 119) | | 337,943 | 645,599 | | 307,656 | 307,656 | 251,423 |
| | Falko Regional Aircraft Opps Fund II, LP | St Helier | JEY | Income Distribution | 03/25/2019 | 07/24/2019 | | | | | | | | | | | | | 23,568 |
| | First Reserve Fund XIII, LP | Greenwich | CT | Income Distribution | 07/15/2014 | 09/28/2019 | | | | | | | | | | | | | 20 , 150 |
| | First Reserve XII, LP | Greenwich | CT | Other than Temp Impairment | 08/25/2008 | 09/30/2019 | 845,059 | 845,059 | | 845,059 | | | | | | | | | · |
| | Genstar Capital Partners V, LP | San Francisco | CA | Return of Capital/Stock Sale | 12/11/2007 | 08/05/2019 | 3,477 | (3,477) | | | | (3,477) | | 3,477 | 312, 120 | | 308,643 | 308,643 | |
| | Genstar Capital Partners VII, LP | San Francisco | CA | Stock Sale Stock Sale | 05/13/2016 | 09/30/2019 | | | | | | | | | 15,270 | | 15,270 | 15,270 | |
| | Genstar Capital Partners VIII, LP Global Energy & Infra Power Fund I, LP | San Francisco | CA CT | Return of Capital/Income Dist | 10/16/2017 | 07/18/2019 09/27/2019 | 545,857 | (714, 171) | | | | (714, 171) | | 545,857 | 337,731 | | 337,731 | 337,731 | 44,276 |
| | Global Energy & Infra Power Fund I, LP | Greenwich | CT | Income Distribution | 12/23/2014 | 09/30/2019 | | (714,171) | | | | (7 14, 17 1) | | 340,001 | 940,001 | | | | 122,233 |
| | GMB Mezzanine Capital II, LP | Minneapolis | MN | Income Distribution | 10/15/2010 | 09/04/2019 | | | | | | | | | | | | | 88,889 |
| | Goldpoint Mezzanine Partners IV, LP | New York | NY | ROC/Stock Sale/Income Dist | 12/21/2015 | 08/01/2019 | 75,635 | (83,967) | | | | (83,967) | | 75,635 | 77 , 179 | | 1,544 | 1,544 | 138,764 |
| | Goldpoint Partners Co-Investment VI, LP | New York | NY | Return of Capital/Income Dist | 02/26/2018 | 09/20/2019 | 62,763 | (66,429) | | | | (66,429) | | 62,763 | 62,763 | | | | 4,066 |
| | Gryphon Mezzanine Partners II, LP | San Francisco | CA | Return of Capital | 09/25/2019 | 09/25/2019 | 146,215 | (146,215) | | | | (146,215) | | 146,215 | 146,215 | | | | L |
| | HGGC Fund II, LP | Palo Alto | CA | ROC/Stock Sale/Income Dist | 01/27/2015 | 09/06/2019 | 441,126 | (530,033) | | | | (530,033) | | 441,126 | 1,885,913 | | 1,444,787 | 1,444,787 | 26,935 |
| | HGGC Fund III, LP | Palo Alto | CA | Income Distribution | 07/28/2017 | 09/26/2019 | | | | | | | | | | | | | 1, 435, 115 |
| | Lightyear Fund III, LP | New York | NY | ROC/Stock Sale/Income Dist | 06/15/2012 | 08/06/2019 | 1,035,371 | (1,829,545) | | | | (1,829,545) | | 1,035,371 | 3,379,425 | | 2,344,054 | 2,344,054 | 16,401 |
| | Lightyear Fund IV, LP | New York | NY | Return of Capital/Income Dist | 12/12/2016 | 09/20/2019 | 641,251 | (732,819) | | ļ | | (732,819) | ļ | 641,251 | 641,251 | | | | 11,255 |
| | LS Power Equity Partners III, LP | New York | NY | Return of Capital/Income Dist | 07/11/2014 | 07/23/2019 | 25,034 | (44,383) | | | | (44,383) | | 25,034 | 25,034 | | | | 9 |
| | MC-Seamax Shipping Opportunities Fund, LP | Stamford | CT GBR | Income Distribution | 05/22/2015 | 07/31/2019 | 40 705 | 40 705 | | 40 705 | | | | | | | | | 264,778 |
| | Mezzanine Management Fund IV, LP | London Chicago | GBR | Other than Temp Impairment | 07/09/2007 | 09/30/2019 | 43,735 | 43,735 201,526 | | 43,735 | | | | | | | | | t |
| | Midwest Mezzanine Fund IV, LP | Chicago | L | Other than Temp Impairment | 06/27/2013 | 07/12/2019 | 108.679 | (103,688) | | 201,320 | | (103.688) | | 108.679 | 108.679 | | | | 170,575 |
| | MML Capital Partners Fund VI, LP | London | GBR | ROC/Stock Sale/Income Dist | 12/04/2014 | 08/28/2019 | 1,087,149 | (1,403,463) | | | | (103,666) | | 1,087,149 | 2,209,379 | | 1,122,230 | 1, 122, 230 | 230,277 |
| | New Canaan Funding Mezzanine V, LP | New Canaan | CT | Income Distribution | 01/31/2012 | 07/15/2019 | 1,007,143 | (1,400,400) | | | | (1,400,400) | | 1,007,143 | 2,203,073 | | 1, 122,200 | 1, 122,200 | 13,695 |
| | New Canaan Funding Mezzanine VI, LP | New Canaan | CT | Return of Capital/Income Dist | 11/23/2015 | 09/18/2019 | 400,901 | (437,888) | | | | (437,888) | | 400,901 | 400,901 | | | | 176,223 |
| | Northstar Mezzanine Partners IV. LP | Minneapolis | MN | Other than Temp Impairment | 11/28/2005 | 09/30/2019 | 67,697 | 67,697 | | 67.697 | | | | | | | | | [|
| | PA Direct Credit Opportunities Fund II | Darien | CT | Return of Capital/Income Dist | 05/15/2017 | 07/15/2019 | 32,312 | (34,501) | | , , , , , | | (34,501) | | 32,312 | 32,312 | | | | 192,068 |
| | Partners Group Direct Mezzanine 2011, LP | St Peter Port | GGY | Return of Capital/Income Dist | 12/11/2012 | 09/26/2019 | 258,680 | (258,036) | | | | (258,036) | | 258,680 | 258,680 | | | | 91,319 |
| | Peninsula Fund IV, LP | Detroit | MI | Return of Capital/Income Dist | 09/30/2005 | 08/27/2019 | 83,642 | (12,330) | | | | (12,330) | ļ | 83,642 | 83,642 | | | | 42,940 |
| | Peninsula Fund V, LP | Detroit | MI | Return of Capital/Income Dist | 06/01/2010 | 09/27/2019 | 12,850 | (15,463). | | ļ | | (15,463) | ļ | 12,850 | 12,850 | | | | 64,248 |
| | Peninsula Fund VI, LP | Detroit | MI | Return of Capital/Income Dist | 11/16/2015 | 09/25/2019 | 6,219 | (6,903) | | | | (6,903) | | 6,219 | 6,219 | | | | 118, 151 |
| | Revelstoke Capital Partners Fund II, LP | Denver | | Income Distribution | 07/20/2018 | 09/20/2019 | | | | | | | | | | | | | 4,559 |
| | Saybrook Corporate Opportunity Fund II, LP | Los Angeles | CA NV | Income Distribution | 05/10/2012 | 09/06/2019 | 4/4 | (000) | | ļ | | (000) | <u> </u> | 141 | 444 | | | | 285,248 |
| | Siguler Guff Dist Opps Fund II, LP Siguler Guff Dist Opps Fund III, LP | New York | NY NY | Return of Capital | 06/20/2005 | 09/23/2019 | 5,271 | (203) | | | | (203) | | 5,271 | 5,271 | | | | 4, 141 |
| | Siguler Guff Small Bus Credit Opps Fd, LP | New York | MA | Return of Capital/Income Dist | 10/06/2017 | 08/08/2019 | | (5,296). | | | | (5,296) | | | | | | | 4, 141 |
| | SPC Partners IV, LP | San Francisco | CA | Return of Capital | 04/28/2008 | 08/29/2019 | 38,620 | (39.558) | | | | (39.558) | ····· | 38.620 | 38,620 | | | | |
| | Summer Street Capital II, LP | Buffalo | NY | Stock Sale | 05/01/2007 | 08/19/2019 | | | | | | | L | | 138 . 176 | | 138 . 176 | 138.176 | [|
| | | | | | | | | | | | | | | | | | | | |

SCHEDULE BA - PART 3

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

| 3 4 9 10 11 12 13 14 Book/ Adjusted Year's Total Total Adjusted | 16 17 | 16 | 17 | 18 | 19 | 20 |
|--|---|------------|----------|-----------|---------------------------------------|------------|
| Book/ Current Year's Total Total Adjusted | | | | | | |
| Book/ Current Year's Total Total Adjusted | | | | | | |
| Adjusted Year's Total Adjusted | | | | | | |
| | | | | | | |
| | | | | | | |
| Carrying Current Other Change in Foreign Carrying | | | | | | |
| Value Year's Than Capital- Book/ Exchange Value | | | Foreign | | | |
| Less Unrealized (Depre- Temporary ized Adjusted Change in Less | Exchang | | Exchange | : | | |
| Encum- Valuation ciation) or Impair- Deferred Carrying Book/ Encum- | Gain | | Gain | Realized | Total | |
| Date brances, Increase (Amorti- ment Interest Value Adjusted brances | (Loss) | | (Loss) | Gain | Gain | Invest- |
| | | Consid- | , , | (Loss) on | (Loss) on | n ment |
| | | eration | Disposal | Disposal | | |
| Tenex Capital Partners, LP New York NY Return of Capital/Income Dist 06/15/2011 08/16/2019 7, 132 (3,884) (3,884) 7, 132 | 7.132 | 7.132 | | İ | · · · · · · · · · · · · · · · · · · · | 1 |
| Varde Fund X, LP Minneapol is JNN Income Distribution 06/30/2011 07/15/2019 [| | | | | | 347,609 |
| | 403,910 | 403,910 | | | | . |
| | .96,413 | | | | | ş . |
| | 528,020 | 528,020 | | 528,020 | 528,020 | |
| Windjammer Senior Equity Fund IV, LP Newport Beach CA Income Distribution .06/27/2013 .09/12/2019 | | | | | | 67,091 |
| | 347,777 | 1,347,777 | ' | 158 , 137 | 158, 137 | |
| Yukon Capital Partners III, LP Minneapolis MN Return of Capital/Income Dist | 872 | | | | | 96,475 |
| | 375,218 | 875,218 | | 30,803 | 30,803 | 359,753 |
| | 222,654 | 18,222,654 | | 7,460,387 | 7,460,387 | 5,997,514 |
| 401378-AB-0 Guardian Life Insurance Co of America New York NY Direct 12/19/2017 09/30/2019 3,217 (3,217) (3,217) (3,217) | | | | | | |
| 575767-AE-8 Massachusetts Mutual Life Insurance Springfield MA Direct 1.10/14/2016 | | | | | | |
| 575767-AL-2 Massachusetts Mutual Life Insurance Springfield MA Direct | | | | | | |
| 638671-AL-1 Nationwide Mutual Insurance Co. Columbus | | | | | | |
| 649S2G-AE-8 New York Life Insurance Co. Newark DE Direct | | | | | | |
| 64952G-AF-5 New York Life Insurance Co. Newark DE. Direct | | | | | | |
| 668131-AA-3 Northwestern Mutual Life Insurance Milwaukee WI Direct | | | | | | 9,094 |
| 69448F-AA-9 Pacific Life Insurance Co | | | | | | |
| 878091-BD-8 Teachers Insurance & Annuity Association New York NY. Direct | | | | | | 8,575 |
| 878091-BF-3 Teachers Insurance & Annuity Association New York NY. Direct | | | . | | | |
| 957659-AA-7 Western & Southern Life Insurance Company CincinnatiOH. Direct | | | | | | 375,235 |
| 2399999. Surplus Debentures, etc - Unaffiliated 19,395 (19,395) (19,395) | | | | | | 392,904 |
| Aegon LIHTC Fund 55, LLC Cedar Rapids IA Direct | | | | | | |
| Cinnaire Fund for Housing LP 31 Lansing MI Direct 10/03/2016 09/30/2019 236,538 (236,538) (236,538) (236,538) | | | | | | |
| RBC Tax Credit Equity National Fund-28, LP Charlotte NC Direct 10/10/2018 | | | . | ļ | | . |
| | | | | | | |
| 3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated 871,504 (871,504) (871,504) (871,504) | | | | | | |
| | p - 1 = 0 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - | 74,290 | | | | |
| | | 74,290 | | 74,290 | 74,290 | |
| Allied Wealth Partners (Langdon) Parsippany NJ Principal reduction payment 12/23/2009 09/30/2019 6,499 6,499 6,499 6,499 | 6,499 | | | | | 6,257 |
| 4399999. Any Other Class of Assets - Affiliated 6,499 6,499 | 6,499 | -, | | | | 6,257 |
| | | 21,570,829 | | 9,525,482 | 9,525,482 | , , , |
| | 6,499 | | | | | 6,257 |
| 4699999 - Totals 14,346,071 (13,558,422) (890,899) 1,403,326 (15,852,647) 12,051,846 21,5 | 577,328 | 21,577,328 | | 9,525,482 | 9,525,482 | 6,430,147 |

| CUSS COURSE COU | | | Show All L | ong-Term Bonds and Stock Acquired During the Current Quarter | | | | | |
|--|--|---------|------------|--|-----------|-------------|-----------|--------------|---|
| Color Part | 1 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | NAIC Designation and Admini- strative |
| Section Sect | Identification Description | Foreign | | | Shares of | Actual Cost | Par Value | Interest and | Market Indicator |
| 1985-1-19 | | | | | | | | | 1 |
| 1985-100 | | | | | | | | 208 805 | 1 |
| 1855 1.0 | | | | | | | | | 1 |
| 1000 | 912828-6T-2 United States Treasury Note/Bo T 2 3/8 05/15/29 | | | | | | | | |
| SIGNATION STATE | | - | | | | | | | 1 |
| \$1,000 \$ | | | | | | | | | 1 |
| 1928-1-12 Intel State Treaty Works 1 1 50 07/122 99.00.00 5.00 1.00 | 912828-7F-1 United States Treasury Note/Bo T 1 3/4 07/31/21 | | 08/15/2019 | MarketAxess | | | 500,000 | 452 | |
| 15089-17-1 Intel State France State II 17 10 05/15/22 5.5 0.00 3.5 0. | 912828-VB-3 United States Treasury Note/Bo T 1 3/4 05/15/23 | . | | | | | | | |
| PASS-PS-9 United State Presery Notes 17.58 (40) | 1912828-Y8-7 United States Treasury Note/Bo T 1 3/4 07/31/24 United States Treasury Note/Bo T 1 1/2 09/15/22 | - | | | | | | | |
| Page-1-10 July State Tensor Window 1 1 / 2 (2011) 1 | | | | | | | | | |
| 1928-1-1 United States Insury Feter State 1.5 (49) (68) 1.5 (40) (70) (70) (70) (70) (70) (70) (70) (7 | 912828-YC-8 United States Treasury Note/Bo T 1 1/2 08/31/21 | | | Various | | | | | 1 |
| 1988-19 | | | | | | | | | 1 |
| | | | | | | | | | 1 |
| Georgia Composition Frederic Rev Pool Fig. Georgia Composition Georgia Composi | | | 09/25/2019 | FIRST BST(NT) - B | | | | | · |
| S07101-6-1 | 0399999. Subtotal - Borids - U.S. Governments | 1 | 07/12/2010 | Various | | | | | 1 |
| Sample Frederic Res Prof. Frederic Res Prof. Facility Sample Sa | 30711X-US-1 Fannie Mae Connecticut Avenue CAS 2017-C07 1M1 | | | | | | | | 1 |
| Strip Park Fredric late Park | 3131WD-5T-9 Freddie Mac Pool Pool #ZI1758 | | | | | | | | 1 |
| 1911 1912 1913 1914 1915 | | | | | | | | | 1 |
| Style="26-6" Freddis Nate Poll Poll 2/1265 BB/27/2019 Tax Free Exchange C. 20.50 C. 20.10 C. 20. | | | | | | | | | 1 |
| SSING-H-5 Fredict late Pol Pol (21876) S. Fredict late Pol Pol (21882) S. Fredict late Pol Pol (21882) S. Fredict late Pol Pol (21882) S. Fredict late Pol Pol (21882) S. Fredict late Pol Pol (21882) S. Fredict late Pol Pol (21882) S. Fredict late Pol Pol (21882) S. Fredict late Pol Pol (21884) S. Fredict late Pol Pol (2188 | 3131WF-SC-6 Freddie Mac Pool Pool #ZI3215 | | 08/22/2019 | | | | | | |
| | | | | | | | | | 1 |
| 151111-17-2 Fredit late Part Pots 121692 1517-66 151805 | | | | | | | | | 1 |
| Strong S | | - | | | | | | | |
| 1931 1941 1942 1949 | | | | | | | | | |
| Statistics Sta | | | | | | | | | |
| 131910-0-5 Freddie labe Pool Pool 22,0462 9,082/22/19 Tar Free Exchange 1,760, 255 1,731, 199 5,002 1, 21, 21, 21, 21, 21, 21, 21, 21, 21, | | | | | | | | | 1 |
| 13/3101-01-03 Frodict Nac Pool Pool # 20.089 1.00 | | | | | | | | | 1 |
| 13/310-13-14- 13/310-14- | | | | | | | | | |
| Statistic Stat | | | | | | | | | 1 |
| Statistic Stat | | - | | | | | | | [1 |
| 3131IR-LV-5 Freddie lac Pool Pool #2J1240 | | - | | | | | | | 1 |
| 13/13 R-B-9 Freddie Nac Pool Pool #ZI/14/2 0.88/22/2019 Tax Free Exchange 705,344 6.66,192 8.1,154 1. | 3131WR-LV-5 Freddie Mac Pool Pool #ZJ1240 | | 08/22/2019 | Tax Free Exchange | | 1,621,333 | 1,610,484 | 4,653 | 1 |
| 3131X3-D3-B Freddie Mac Pool Pool #ZV0122 D8/2Z/2019 Tax Free Exchange T, 026 T, 024 28 1 1 1 1 1 1 1 1 1 | 3131WR-R9-8 Freddie Mac Pool Pool #ZJ1412 | | | | | | | | 1 |
| 3131X3-D8-0 Freddie Mac Pool Pool #ZK0098 | | - | | | | | | | 1 |
| 3131X8-U-2 Freddie Nac Pool Pool #ZK5208 .08/14/2019 Tax Free Exchange .910.074 .910.937 .886 .1 .1 .1 .1 .1 .1 .1 . | | - | | | | | | | 1 |
| 3131XG-LO-0 Freddie Mac Pool Pool #ZL1223 08/22/2019 Tax Free Exchange 509,178 492,610 1,601 1, 3131XG-LO-8 Freddie Mac Pool Pool #ZL1224 08/22/2019 Tax Free Exchange 509,275 532,208 2,705 1, 3131XH-SL-1 Freddie Mac Pool Pool #ZL3323 08/22/2019 Tax Free Exchange 509,275 531,737 1,611 1, 3131XH-SL-1 Freddie Mac Pool Pool #ZL3323 08/22/2019 Tax Free Exchange 509,275 531,737 1,611 1, 3131XH-SL-1 Freddie Mac Pool Pool #ZL3336 3,414,176 9,863 1, 3131XH-4V-1 Freddie Mac Pool Pool #ZL3536 08/22/2019 Tax Free Exchange 509,275 541,768 542,54 | 3131X8-YD-2 Freddie Mac Pool Pool #ZK5208 | | | | | | | | 1 |
| 3131XH-BQ-8 Freddie Mac Pool Pool #ZL1847 | 3131XG-LC-0 Freddie Mac Pool Pool #ZL1223 | | 08/22/2019 | Tax Free Exchange | | 509, 178 | | | 1 |
| 3131XH-SL-1 Freddie Mac Pool Pool #ZL2323 0.88/22/2019 Tax Free Exchange 3.554,998 3.414,176 9.863 1. 3131XH-4V-1 Freddie Mac Pool Pool #ZL3536 0.88/22/2019 Tax Free Exchange 471,789 442,543 1.19 1. 31329H-5X-5 Freddie Mac Pool Pool #ZA862 0.88/22/2019 Tax Free Exchange 5.675 5.09 5.6 1 1. 31329H-5X-5 Freddie Mac Pool Pool #ZA862 0.88/22/2019 Tax Free Exchange 5.675 5.09 5.6 1 1. 31329H-5X-5 Freddie Mac Pool Pool #ZA8539 0.88/22/2019 Tax Free Exchange 5.675 5.09 5.6 1 1. 31324-18Y-9 Freddie Mac Pool Pool #Z8955 0.88/22/2019 Tax Free Exchange 5.675 5.09 5.6 1 1. 31324-18Y-9 Freddie Mac Pool Pool #Z8955 5.08/22/2019 Tax Free Exchange 5.08/22/2019 Tax Free Exch | | - | | | | | | | 1 |
| 3131XJ-4V-1 Freddie Mac Pool Pool #ZL3536 08/22/2019 Tax Free Exchange 471,789 442,543 1,119 1 1 1 1 31329I-5X-5 Freddie Mac Pool Pool #ZL3536 0.872/2019 Tax Free Exchange 62,675 60,314 283 1 1 1 1 1 1 1 1 1 | | - | | | | | | | 1 |
| 1312241-57-5 Freddie Mac Pool Pool #ZA0862 0.8/22/2019 Tax Free Exchange 1. 1. 1. 1. 1. 1. 1. 1 | | | | | | | | | 1 |
| 31329K-ZC-1 Freddie Mac Pool Pool #ZA2539 08/22/2019 Tax Free Exchange 31,498 30,853 134 1. | | | 08/22/2019 | | | | | | |
| 313241-BY-9 Freddie Mac Pool Pool #Z50955 | | . | | | | | | | |
| 313241-VU-5 Freddie Mac Pool Pool #ZS1527 01,951 948 1. 313242-FV-9 Freddie Mac Pool Pool #ZS1980 71,512 336 1. | 31329K-ZU-1 | - | | | | | | | |
| 313242-FV-9 Freddie Mac Pool Pool #ZS1980 71,512 336 1 | | | | | | | | | |
| | | | | Tax Free Exchange | | | | | 1 |

| | | | Show All | Long-Term Bonds and Stock Acquired During the Current Quarter | r | | | | |
|----------------------------|--|---------|--------------------------|---|---------------------------------|--------------------------|--------------------------|---|--|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 NAIC Designation and |
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | Admini- strative Symbol/ Market Indicator (a) |
| 3132A3-QD-5 | Freddie Mac Pool Pool #ZS3152 | Foreign | 08/22/2019 | Tax Free Exchange | SIUCK | 636.680 | 633,842 | | |
| 3132A3-SL-5 | Freddie Mac Pool Pool #ZS3223 | | 08/22/2019 | Tax Free Exchange | | 751,966 | | 2,364 | 1 |
| 3132A3-TF-7 | Freddie Mac Pool Pool #ZS3250 | | 08/22/2019 | Tax Free Exchange | | | | 2,097 | |
| 3132A4-UQ-9 | Freddie Mac Pool Pool #ZS4191 Freddie Mac Pool Pool #ZS4194 | | 08/22/2019 | _ Tax Free Exchange | | | | 1,104 281 | |
| | Freddie Mac Pool Pool #ZS5528 | | 08/22/2019 | Tax Free Exchange | | | 119 | 1 | 1 |
| | Freddie Mac Pool Pool #ZS6688 | | 08/22/2019 | Tax Free Exchange | | 167,798 | 162,677 | 294 | |
| 3132AD-LT-3 | Freddie Mac Pool Pool #ZT1238 Freddie Mac Pool Pool #SB8004 | | 08/22/2019 09/27/2019 | . Tax Free Exchange | | | | | |
| 3132D5-3R-1 | Freddie Mac Pool Pool #SB8008 | | 09/26/2019 | Wells Fargo Securities | | | 2,443,548 | 4,412 | 1 |
| 3132DV-3M-5 | Freddie Mac Pool Pool #SD8004 | | 07/05/2019 | Wells Fargo Securities | | 25, 186, 523 | 25,000,000 | 14,583 | 1 |
| | Freddie Mac Pool Pool #SD8010 Freddie Mac Pool Pool #SD8021 | | 09/27/2019 | . Nomura Sec In-E Morgan St(Ny)-B | | | 30,893,270 22,938,225 | 23, 170 | |
| | Fannie Mae REMICS 13-133 BZ | | 09/23/2019 | Interest Capitalization | | 22,844,143 | 22,938,225 | | 1 |
| 3137B5-2Q-5 | Freddie Mac REMICS 4259 EZ | | 09/01/2019 | Interest Capitalization | | 96,292 | 96,292 | | 1 |
| 3137G0-NW-5 | Freddie Mac Structured Agency STACR 2017-DNA2 M1 | | 08/06/2019 | Various | | 20,977,875 | 20,873,507 | | |
| | Fannie Mae Pool #MA3558 Fannie Mae Pool #MA3744 | | 07/19/2019 | Various | | | 20,201,174 25,000,000 | 22,360 | |
| | Fannie Mae Pool #MA3774 | | 08/12/2019 | Goldman Sachs | | 35,630,273 | 35,000,000 | | |
| 31418D-GF-3 | Fannie Mae Pool #MA3797 | | 09/17/2019 | Various | | 19,692,281 | 19,600,000 | 24, 139 | |
| | State of Hawaii Airports Syste HI ARPTS SYS CUST FAC | | 07/29/2019 | Bank of America-E | | 3,118,740 | 3,000,000 | 9,735 | |
| | otal - Bonds - U.S. Special Revenues AT&T Inc T 3.95 01/15/25 | 1 | 09/19/2019 | Wells Fargo Securities | | 238,585,373 3,455,205 | 235,961,047 3,250,000 | 281, 187 24, 249 | |
| 00206R-DR-0 | AT&T Inc T 5 1/4 03/01/37 | | 07/19/2019 | Wells Fargo Securities | | 1, 123, 380 | 1,000,000 | | |
| 00790R-AA-2 | Advanced Drainage Systems Inc WMS 5 09/30/27 | | 09/18/2019 | Fort Washington | | 19,000 | 19,000 | | 4FE |
| 013092-AB-7 02007E-AJ-7 | Albertsons Cos Inc / Safeway I ACI 5 7/8 02/15/28 | | 08/01/2019 | Fort Washington | | 150,000 1,158,400 | 150,000 1,150,000 | | 3FE 1FE |
| | Ally Auto Receivables Trust 20 17-3 D | | 07/18/2019 | RBC Dominion-E | | | 3,000,000 | 2.000 | |
| 02379D-AA-8 | American Airlines 2019-1 Class AAL 3.85 02/15/28 | | 08/01/2019 | Citigroup | | 3,840,000 | 3,840,000 | | 2Z |
| | American Airlines Group Inc AAL 5.53 24 | | 09/26/2019 | Citigroup | | 8,800,000 | 8,800,000 | | 27 |
| | American Express Co AXP 2 1/2 07/30/24 American Express Credit Accoun 18-2 A | | 07/25/2019 | RBC Dominion-E TD Securities | | 14,951,700 1,039,609 | 15,000,000 | 1.003 | 1FE |
| 02582J-JM-3 | American Express Credit Accoun 19-3 A | | 09/16/2019 | Wells Fargo Securities | | 2,999,601 | 3,000,000 | | 1FE |
| 02588Q-AB-4 | American Express Credit Accoun 19-1 A | | 07/18/2019 | BNP PARIBAS | | 2,868,834 | 2,810,000 | 1,792 | |
| 03073E-AM-7 037833-BZ-2 | AmerisourceBergen Corp ABC 3 1/4 03/01/25 | | 09/18/2019 | Various | | 4,520,263 11,649,494 | 4,390,000 | 7,530 119,607 | |
| 037833-DF-4 | Apple Inc AAPL 2 3/4 01/13/25 | | 09/19/2019 | Various Various | | 6, 168,860 | 6,000,000 | 31,472 | |
| 04318@-AE-7 | Artisan Partners Asset Managem APAM 4.53 27 | | 08/16/2019 | . Citigroup | | 5,650,000 | 5,650,000 | | 2Z |
| 045487-AB-1 04621X-AM-0 | Associated Banc-Corp ASB 4 1/4 01/15/25 Assurant Inc AIZ 3.7 02/22/30 | | 09/19/2019 | Amherst | | 3,163,320 15,994,400 | 3,000,000 16,000,000 | 24,083 | 2FE |
| | Assurant Inc AIZ 3.7 UZ/ZZ/30 | | 08/15/2019 | Wells Fargo Securities | | | 9,400,000 | | |
| 049560-AR-6 | Atmos Energy Corp ATO 2 5/8 09/15/29 | | 09/25/2019 | Morgan J P-B | | 6,995,800 | 7,000,000 | | 1FE |
| | Atmos Energy Corp ATO 3 3/8 09/15/49 | | 09/25/2019 | Morgan J P-B | | 2,198,372 | 2,200,000 | | 1FE |
| | Baker Hughes a GE Co LLC / Bak BHI 4.08 12/15/47 | | 09/12/2019 | First Bst(NY) - B | | 1,952,960 5,472,266 | 2,000,000 5,000,000 | 20,627 | |
| 06406R-AK-3 | Bank of New York Mellon Corp/T BK 1.95 08/23/22 | | 08/20/2019 | Citigroup | | 999,680 | 1,000,000 | | 1FE |
| | BANK 2019-BNK20 19-BN20 A2 | | 09/13/2019 | Morgan St(Ny)-B | | 21,209,366 | 21,000,000 | 40,221 | |
| | Bank of The West Auto Trust 20 19-1 A3 | | 09/26/2019 | Bank of America-E | | 2,785,846 1,065,240 | 2,765,000 1,000,000 | 2,800 17.622 | |
| 073685-AF-6 | Beacon Roofing Supply Inc BECN 4 1/2 11/15/26 | | 09/25/2019 | Fort Washington | | 41,000 | 41,000 | | 4FE |
| 096630-AD-0 | Boardwalk Pipelines LP BWP 4.95 12/15/24 | | 07/30/2019 | SunTrust Rob Humphrey | | 5,329,600 | 5,000,000 | 31,625 | 2FE |
| | Boeing Co/The BA 3 3/4 02/01/50 | | 07/29/2019 | Morgan J P-B Morgan St(Ny)-B | | 29,746,500 | 30,000,000 | | 1FE |
| | Boston Gas Co NGGLN 3.001 08/01/29 BP Capital Markets America Inc BPLN 3.796 09/21/25 | | 07/24/2019 | Morgan St(Ny)-B | | 2,000,000 1,496,782 | 2,000,000 1,400,000 | 25.982 | 1FE |
| 110122-BZ-0 | Bristol-Myers Squibb Co BMY 2.9 07/26/24 | | 09/19/2019 | Wells Fargo Securities | | 8,216,560 | 8,000,000 | 81,844 | 1FE |
| | Bristol-Myers Squibb Co BMY 4 1/8 06/15/39 | | 09/26/2019 | Various | | 20,803,027 | 18,600,000 | 273,866 | 1FE |
| 11043X-AA-1 | British Airways 2019-1 Class A IAGLN 3.3 12/15/32 | | 07/15/2019 | Citigroup | | 5,000,000 | 5,000,000 | | 1FE |

| | | | Show All | Long-Term Bonds and Stock Acquired During the Current Quarter | | | | | |
|----------------------------|--|---------|--------------------------|---|---------------------------------|-------------------------|-------------------------|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 NAIC Designation and Admini- strative |
| CUSIP | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | Symbol/ Market Indicator (a) |
| | British Airways 2019-1 Class A IAGLN 3.35 06/15/29 | roreign | 07/15/2019 | Citigroup | Otook | 1,535,000 | 1.535.000 | Dividends | 1FE |
| 118230-AQ-4 | Buckeye Partners LP BPL 3.95 12/01/26 | | 07/10/2019 | Fort Washington | | | 195,000 | 873 | 2FE |
| 1248EP-CD-3 | CCO Holdings LLC / CCO Holding CHTR 4 3/4 03/01/30 | | 09/17/2019 | Fort Washington | | 556,000 | 556,000 | OF 054 | 3FE |
| 12528Y-AE-3 125523-AJ-9 | Cantor Commercial Real Estate 19-CF2 A4 Cigna Corp CI 4.8 08/15/38 | | 09/26/2019 08/27/2019 | Cantor Fitz Tax Free Exchange | | | 22,258,000 5,700,000 | 25,954 9,120 | |
| 12626P-AN-3 | CRH America Inc CRHID 5 1/8 05/18/45 | | 09/25/2019 | Barclays Capital | | 2,806,150 | 2,395,000 | 43,983 | |
| 126307-BA-4 | CSC Holdings LLC CSCHLD 5 3/4 01/15/30 | | 09/23/2019 | Fort Washington | | 408,000 | 400,000 | 2,779 | |
| 12636Y-AD-4 | CRH America Finance Inc CRHID 4 1/2 04/04/48 | | 09/13/2019 | Morgan J P-B | | 6,906,686 | 6,660,000 | 137,363 | |
| 126408-HJ-5 126650-CY-4 | CSX Corp CSX 3.8 03/01/28 CVS Health Corp CVS 4.78 03/25/38 | | 07/08/2019 | Deutsche Bank Sec Jeffries & Co-E | | 2,149,120 5,231,250 | 2,000,000 5.000.000 | 27,233 | |
| 126802-CL-9 | Cabela's Credit Card Master No 13-1A A | | 09/12/2019 | Various | | 3,438,473 | 3,380,000 | 982 | |
| 133131-AY-8 | Camden Property Trust CPT 3.35 11/01/49 | | 09/23/2019 | Bank of America-E | | 4,997,050 | 5,000,000 | | 1FE |
| 14042W-AD-2 | Capital One Prime Auto Receiva 19-1 A4 | | 07/18/2019 | Bank of America-E | | 1,081,765 | 1,065,000 | 530 | |
| 14161T-AA-0 14312Q-AE-6 | Cardtronics Inc / Cardtronics CATM 5 1/2 05/01/25 | | 08/07/2019 | Fort Washington First Bst(NY) - B | | | | 1,303 1,716 | |
| 14314J-AG-5 | CarMax Auto Owner Trust 2010-4 10-4 B | | 09/26/2019 | BNP PARIBAS | | 1.012.969 | 1,000,000 | | 2FE |
| 14314P-AC-0 | CarMax Auto Owner Trust 2017-2 17-2 A3 | | 09/25/2019 | BNP PARIBAS | | 499,295 | 499,862 | 322 | |
| 149123-CF-6 | Caterpillar Inc CAT 3 1/4 09/19/49 | | 09/16/2019 | Barclays Capital | | 2,972,700 | 3,000,000 | | 1FE |
| 149130-2Z-1 | Caterpillar Financial Services CAT Float 03/08/21 | | 09/03/2019 | Morgan J P-B BNP PARIBAS | | 500,000 | 500,000 | | 1FE |
| 161571-HN-7 16411Q-AD-3 | Chase Issuance Trust 18-A1 A1 | | 09/18/2019 07/30/2019 | Tax Free Exchange | | 500,391 500.000 | 500,000 500,000 | 124 9.297 | |
| 17288X-AA-2 | Citadel LP CITADL 5 3/8 01/17/23 | | 09/12/2019 | UBS Financial Services | | 5,535,610 | 5.275.000 | 46.468 | |
| 17305E-GK-5 | Citibank Credit Card Issuance 18-A1 A1 | | 09/24/2019 | Bank of America-E | | | 500,000 | 2,283 | |
| 174610-AJ-4 | Citizens Financial Group Inc CFG 4.35 08/01/25 | | 07/30/2019 | First Bst(NY) - B | | 1,250,857 | 1,190,000 | | 2FE |
| 18055#-BG-6 18453H-AA-4 | Clarion Lion Properties Fund L CLARLI 3.67 28 Clear Channel Worldwide Holdin CCO 5 1/8 08/15/27 | | 07/15/2019 08/09/2019 | Bank of America ML Fort Washington | | 5,000,000 291,000 | 5,000,000 291,000 | | 1Z |
| 18538R-AH-6 | Clearwater Paper Corp CLW 5 3/8 02/01/25 | | 08/09/2019 | Fort Washington | | | 107.000 | | 74 |
| 191216-BE-9 | Coca-Cola Co/The KO 3.2 11/01/23 | | 07/19/2019 | BNY Capital Markets | | | 647.000 | 4.716 | |
| 191216-BZ-2 | Coca-Cola Co/The KO 2 1/4 09/01/26 | | 07/02/2019 | SunTrust Rob Humphrey | | 5,892,050 | 5,915,000 | 45,841 | |
| 20826F-AC-0 | ConocoPhillips Co COP 4.3 11/15/44 | | 09/13/2019 | Various | | 7,278,054 | 6,432,000 | 95,265 | |
| 244199-BG-9 25277L-AA-4 | Deere & Co DE 2 7/8 09/07/49 | | 09/03/2019 07/30/2019 | Mitsubishi Fort Washington | | | 8,500,000 290.000 | | 1FE |
| 25277L-AC-0 | Diamond Sports Group LLC / Dia DSPORT 6 5/8 08/15/27 | | 09/17/2019 | Fort Washington | | 399,423 | | 1.648 | |
| 254683-BX-2 | Discover Card Execution Note T 17-A2 A2 | | 07/26/2019 | Barclays Capital | | 503,652 | 500,000 | 498 | |
| 254683-CK-9 | Discover Card Execution Note T 19-A1 A1 | | 08/21/2019 | TD Securities | | 514,941 | 500,000 | 338 | |
| 254687-FM-3 254709-AP-3 | Walt Disney Co/The DIS 2 3/4 09/01/49 | | 09/03/2019 09/18/2019 | Morgan J P-B Morgan St(Ny)-B | | 11,613,000 5,422,550 | 12,000,000 | | 1FE 2FE |
| 254709-AP-3 | Discover Financial Services DFS 4 1/2 01/30/26 EOG Resources Inc EOG 3.9 04/01/35 | | 09/18/2019 | Warious | | | 4,664,000 | 31,250 | |
| 26884A-BM-4 | ERP Operating LP EQR 2 1/2 02/15/30 | | 08/20/2019 | Citigroup | | | 10,000,000 | | 1FE |
| 26907Y-AB-0 | ESH Hospitality Inc STAY 4 5/8 10/01/27 | | 09/10/2019 | Fort Washington | | | 154,000 | | 3FE |
| 278265-AE-3 | Eaton Vance Corp EV 3 1/2 04/06/27 | | 07/10/2019 | Pierpont Securities | | 928, 125 | 900,000 | 8,400 | |
| 28414H-AE-3 29250R-AW-6 | Elanco Animal Health Inc ELAN 4.272 08/28/23 Enbridge Energy Partners LP ENBCN 5 7/8 10/15/25 | | 07/02/2019 | Tax Free Exchange | | 300,000 2,306,927 | 300,000 | 4,343 50,337 | |
| 29250H-AW-6 | Encompass Health Corp EHC 4 3/4 02/01/30 | | 09/18/2019 | Fort Washington | | | | | 4FE |
| 29273R-BG-3 | Energy Transfer Operating LP ETP 4 3/4 01/15/26 | | 09/16/2019 | Morgan St(Ny)-B | | 6,477,420 | 6,000,000 | | 2FE |
| 29977A-B#-1 | Evercore Partners Inc EVR 4.44 2031 | | 08/01/2019 | Morgan J P-B | | 12,000,000 | 12,000,000 | | 2Z |
| 29977A-B@-3 30231G-AR-3 | Evercore Partners Inc EVR 4.34 2029 Exxon Mobil Corp XOM 2.726 03/01/23 | | 08/01/2019 | Morgan J P-B | | 2,000,000 1,887,315 | 2,000,000 1,850,000 | 19,892 | 2Z 1FE |
| 30231G-AR-3 | Exxon Mobil Corp XOM 3.095 08/16/49 | | 08/13/2019 | Barclaye Canital | | 5,000,000 | 5,000,000 | 19,892 | 1FE |
| 30231G-BE-1 | Exxon Mobil Corp XOM 2.44 08/16/29 | | 08/13/2019 | Morgan J P-B | | 7,500,000 | 7,500,000 | | 1FE |
| 31428X-BA-3 | FedEx Corp FDX 3.9 02/01/35 | | 07/18/2019 | Various | | 3,233,700 | 3,208,000 | 59,776 | 2FE |
| 32055R-B#-3 | FIRST INDUSTRIAL REALTY TRUST FR 3.97 29 | | 07/23/2019 | Wells Fargo Securities | | 2,000,000 | 2,000,000 | 400 | 2Z |
| 345397-XW-8 345397-ZU-0 | Ford Motor Credit Co LLC F 3.336 03/18/21 Ford Motor Credit Co LLC F 3.35 11/01/22 | | 09/17/2019 | Hilltop Securities | | 5,016,500 3,997,920 | 5,000,000 4.000.000 | 463 | 2FE2FE |
| 35563P-CE-7 | Seasoned Credit Risk Transfer 17-3 M1 | | 09/11/2019 | Wells Fargo Securities | | 1,013,984 | 1,000,000 | 1,333 | |
| 35671D-AZ-8 | Freeport-McMoRan Inc FCX 3 7/8 03/15/23 | | 07/15/2019 | Fort Washington | | 217,480 | 218,000 | 2,743 | 3FE |
| 35671D-BJ-3 | Freeport-McMoRan Inc FCX 5.4 11/14/34 | | 07/09/2019 | Fort Washington | | 113,550 | 120,000 | 1,026 | 3FE |
| | | | | | | | | | |

| | | | Show All | Long-Term Bonds and Stock Acquired During the Current Quarter | | | | | |
|----------------------------|--|---------|--------------------------|---|------------------------|------------------------|----------------------|----------------------------------|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 NAIC Designation and |
| CUSIP | | | Date | | Number of Shares of | | | Paid for Accrued Interest and | Admini- strative Symbol/ Market Indicator |
| Identification | Description | Foreign | Acquired | Name of Vendor | Stock | Actual Cost | Par Value | Dividends | (a) |
| | GS Mortgage Securities Trust 2 19-GC38 A4 | | 07/02/2019 | Citigroup | | 3,848,975 | 3,492,000 | 1,540 | 1FE |
| | GS Mortgage Securities Trust 2 17-GS8 A4 | | 08/20/2019 | Barclays Capital | | | | | |
| | GS Mortgage Securities Trust 2 19-GC40 A4 | | 08/13/2019 | Various | | 2, 109, 844 | 2,000,000 | 2,180 | |
| 37045X-BM-7 | General Motors Financial Co In GM 3.2 07/06/21 | | 09/17/2019 | Various | | 3,282,493 | 3,251,000 | 21,095 | |
| | Global Partners LP / GLP Finan GLP 7 08/01/27 | | 07/24/2019 | Fort Washington | | 74,000 | 74,000 | | 4FE |
| | GM Financial Consumer Automobi 18-4 A4 | | 09/27/2019 | TD Securities Bank of America-E | | 4,309,897 | 4,146,000 | 5,735 | |
| 38013T-AB-7 | GM Financial Automobile Leasin 19-3 A2A Goldman Sachs Group Inc/The GS 2 7/8 02/25/21 | | 08/06/2019 09/17/2019 | US Bancorp Investments | | | | 5.750 | 1FE |
| 402740-AD-6 | Gulfstream Natural Gas System GULFNG 4.6 09/15/25 | | 09/17/2019 | TD Securities | | 3,024,270 | 2,900,000 | | 2FE |
| 404030-AH-1 | H&E Equipment Services Inc HEES 5 5/8 09/01/25 | | 07/15/2019 | Fort Washington | | | | 1,615 | 4FE |
| 416515-BF-0 | Hartford Financial Services Gr HIG 3.6 08/19/49 | | 09/25/2019 | Goldman Sachs | | 5, 191, 137 | 5,100,000 | 19,380 | |
| 419839-AA-3 | Hawaiian Airlines 2013-1 Class HA 4.95 01/15/22 | | 07/01/2019 | R W Pressprich | | 97,614 | 96,053 | 2, 192 | |
| 42704L-AA-2 428040-CS-6 | Herc Holdings Inc HRI 5 1/2 07/15/27 Hertz Corp/The HTZ 5 1/2 10/15/24 | | 07/17/2019 | Fort Washington | | 167,868 | 166,000 | 5,490 | 4FE |
| 428040-CY-3 | Hertz Corp/The HTZ 7 1/8 08/01/26 | | 07/18/2019 | Fort Washington | | | 113.000 | , 430 | 4FE |
| 428291-AM-0 | Hexcel Corp HXL 4.7 08/15/25 | | 09/17/2019 | Various | | 2,022,638 | 1,880,000 | | |
| 43813F-AD-5 | Honda Auto Receivables 2017-4 17-4 A4 | | 07/09/2019 | Bank of America-E | | | 500,000 | | 1FE |
| 43814U-AC-3 | Honda Auto Receivables 2018-1 18-1 A3 | | 09/13/2019 | Credit Agricole | | 5,996,720 | 5,972,224 | 1,752 | |
| 43815A-AC-6 | Honda Auto Receivables 2018-4 18-4 A3 | | 09/25/2019 08/20/2019 | Various Soc Gen Americas | | 4,072,656 499.965 | 4,000,000 500.000 | 1,756 | 1FE |
| 438516-BW-5 | Honeywell International Inc HON 2.3 08/15/24 | | 08/01/2019 | SANTANDER INVESTMENTS | | 5,016,750 | 5.000,000 | | 1FE |
| 44055P-AA-4 | Horizon Pharma USA Inc HZNP 5 1/2 08/01/27 | | 07/11/2019 | Fort Washington | | 200,000 | 200.000 | | 4FE |
| 444859-BD-3 | Humana Inc HUM 3.85 10/01/24 | | 09/19/2019 | US Bancorp Investments | | | 7,800,000 | 142,578 | 2FE |
| 46284V-AE-1 | Iron Mountain Inc IRM 5 1/4 03/15/28 | | 07/17/2019 | Fort Washington | | 324, 184 | 319,000 | 5,769 | |
| 46284V-AF-8 | Iron Mountain Inc IRM 4 7/8 09/15/29 | | 09/04/2019 | Fort Washington | | 221,000 | 221,000 | | 3FE |
| 46590X-AB-2 46625H-KC-3 | JBS USA LUX SA / JBS USA Food JBSSBZ 5 1/2 01/15/30 | | 07/31/2019 | Fort Washington | | | 294,000 | | 3FE |
| 46647P-BA-3 | JPMorgan Chase & Co JPM 3.96 01/29/27 | | 07/08/2019 | Morgan J P-B | | 2, 133, 660 | 2,000,000 | | |
| 478160-BU-7 | Johnson & Johnson JNJ 3.55 03/01/36 | | 09/26/2019 | BNP PARIBAS | | 2,526,527 | 2,300,000 | 6,577 | |
| 50077L-AU-0 | Kraft Heinz Foods Co KHC 3 3/4 04/01/30 | | 09/11/2019 | Various | | 613,610 | 616,000 | | 2FE |
| 50249A-AA-1 | LYB International Finance III LYB 4.2 10/15/49 | | 09/26/2019 | Wells Fargo Securities | | 7,583,576 | 7,700,000 | | 2FE |
| 526057-CD-4 527298-BN-2 | Lennar Corp LEN 4 3/4 11/29/27 Level 3 Financing Inc LVLT 4 5/8 09/15/27 | | 09/27/2019 | Fort Washington Fort Washington | | | | 3, 107 | 3FE |
| 53079E-BJ-2 | Liberty Mutual Group Inc LIBMUT 3.951 10/15/50 | | 09/11/2019 | Taxable Exchange | | 3.287.700 | | | 2 |
| 53154*-AB-9 | Liberty Utilities LIBUTIL 4.49 22 | 1 | 09/30/2019 | SEAPORT GROUP | | 9,430,960 | 9,000,000 | | 2 |
| 532457-BT-4 | Eli Lilly & Co LLY 3.95 03/15/49 | | 07/18/2019 | Deutsche Bank Sec | | 10,707,100 | 10,000,000 | | 1FE |
| 539830-BC-2 | Lockheed Martin Corp LMT 3.6 03/01/35 | | 09/16/2019 | Barclays Capital | | 4,021,692 | 3,800,000 | 6,840 | |
| 55336V-AA-855336V-AT-7 | MPLX LP MPLX 4 02/15/25 | | 09/19/2019 | Various Goldman Sachs | | 8,522,523 7,575,880 | | 34,175 | |
| 55336V-A1-7 | MPLX LP MPLX 5 1/2 02/15/49 | | 09/26/2019 | Tax Free Exchange | | 2.970.288 | 2.915.000 | 46,674 | |
| 55336V-BE-9 | MPLX LP MPLX 4 1/4 12/01/27 | | 09/23/2019 | Tax Free Exchange | | 6,989,455 | | | |
| 55336V-BF-6 | MPLX LP MPLX 5.2 12/01/47 | | 09/23/2019 | Tax Free Exchange | | 249, 193 | 250,000 | 4,044 | 2FE |
| 55336V-BH-2 | MPLX LP MPLX Float 09/09/22 | | 09/04/2019 | Citigroup | | 1,310,000 | 1,310,000 | | 2FE |
| 553777-AA-1 55391*-AA-9 | MTS Systems Corp MTSC 5 3/4 08/15/27 | | 07/11/2019 | Fort Washington | | 78,000 25,000,000 | | | 4FE |
| 55391*-AA-9 571748-AX-0 | Madison Core Property Fund LLC MCPF 3.47 26 Marsh & McLennan Cos. Inc. MMC 3.1/2.03/10/25 | | 07/23/2019 09/16/2019 | Citigroup | | 25,000,000 | 3,795,000 | 3,321 | 1Z 1FE |
| 573284-AT-3 | Martin Marietta Materials Inc MLM 3 1/2 12/15/27 | | 07/02/2019 | Morgan St(Ny)-B | | 10,015,700 | | 19,444 | |
| 573284-AU-0 | Martin Marietta Materials Inc MLM 4 1/4 12/15/47 | | 07/02/2019 | Jeffries & Co-E | | 4,739,000 | 5,000,000 | 11,806 | |
| | McDonald's Corp MCD 2 5/8 09/01/29 | | 08/07/2019 | Morgan J P-B | | 19,852,800 | 20,000,000 | | 2FE |
| 594918-BD-5 | Microsoft Corp MSFT 3 3/4 02/12/45 | | 09/27/2019 | Wells Fargo Securities | | 5,508,912 | 4,800,000 | 25,000 | |
| 59565X-AC-4 | Midcontinent Communications / MIDCON 5 3/8 08/15/27 | | 07/24/201908/07/2019 | Fort Washington Fort Washington | | | | | 4FE |
| 62886E-AU-2 62927#-AD-8 | NGH CORP NGH 5 3/4 09/01/27 NFL Ventures NFLVENT 2.83 24 | | 08/07/2019 | Stone Castle | | 4.084.604 | 4.047.489 | 46.136 | |
| 62952E-AA-5 | NYU Langone Hospitals NYUHOS 4.428 07/01/42 | | 07/18/2019 | Bank of America-E | | 12,100,255 | 10,815,000 | | |
| 636180-BM-2 | National Fuel Gas Co NFG 5.2 07/15/25 | | 09/17/2019 | Various | | 1,972,693 | 1,817,000 | 16,797 | 2FE |
| 655044-AJ-4 | Noble Energy Inc NBL 5.05 11/15/44 | | 09/12/2019 | Morgan St(Ny)-B | | 2,718,350 | 2,500,000 | 42,434 | 2FE |
| | | | | | | | | | |

| | | | Show All I | Long-Term Bonds and Stock Acquired During the Current Quarte | r | | | | |
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| CUSIP | | | Date | | Shares of | | | Interest and | Indicator |
| Identification | Description | Foreign | Acquired | Name of Vendor | Stock | Actual Cost | Par Value | Dividends | (a) |
| 665228-G@-5 Nicor Inc NICOR 3.30 | | | 08/30/2019 | US Bancorp Investments | | 7,000,000 | 7,000,000 | | 1Z |
| 66621#-AA-4 Northfield Mountain I | | | 07/18/2019 | Mitsubishi | | 8,000,000 | 8,000,000 | | 2PL |
| | Corp OXY 3 1/8 02/15/22 | | 07/24/2019 | Baird Rob W | | 3,044,460 | 3,000,000 | 41,927 | |
| | Corp OXY Float 08/13/21 | | 08/06/2019 | Citigroup | | 3,060,000 | 3,060,000 | | 2FE |
| 680665-AL-0 Olin Corp OLN 5 5/8 | | | 07/11/2019 | Fort Washington | | 218,000 | 218,000 | | 3FE |
| 68389X-BS-3 Oracle Corp ORCL 2.99 | | | 09/19/2019 | Wells Fargo Securities | | 3,098,370 | 3,000,000 | 31,467 | |
| | s Container 01 5 7/8 08/15/23 up Inc PFGC 5 1/2 10/15/27 | | 09/10/2019 | Fort Washington | | 174,206 | 163,000 | 718 | 4FE |
| 693506-BR-7 Performance Food Ground Performance Food Ground PPG Industries Inc P | | | 09/16/2019 | Fort Washington Morgan J P-B | | 36,000 | 36,000 20,000,000 | | 4Z1FE |
| | PG 2.8 08/15/29 es Corp PPL 3 10/01/49 | | 08/06/2019 | Morgan J P-B Wells Fargo Securities | | | 4.000,000 | | |
| | les Corp PPL 3 10/01/49erica PKG 3.4 12/15/27 | | 09/03/2019 | Wells Fargo Securities | | 3,932,840 | | | 1FE 2FE |
| | erica PKG 3.4 12/15/27 1 Co Lp / P PENSKE 2.7 11/01/24 | | 09/05/2019 | US Bancorp Investments | | | 4,000,000 | 900 | |
| 713448-BZ-0 PepsiCo Inc PEP 4 03 | | | 09/18/2019 | US Bancorp Investments | | 1,715,460 | 1,500,000 | 1,833 | |
| 713448-DN-5 Pepsico Inc PEP 2 3/9 | | | 07/02/2019 | Various | | | | 49,726 | |
| 713448-EM-6 Pepsico Inc PEP 3 3/ | | | 07/02/2019 | Morgan J P-B | | 4,963,550 | 5,000,000 | 49,720 | 1FE |
| | 5 LP PSXP 2.45 12/15/24 | | 09/03/2019 | RBC Dominion-E | • | 9.976.300 | 10.000.000 | | 2FE |
| | LP PSXP 3.15 12/15/29 | | 09/03/2019 | RBC Dominion-E | | 9,978,100 | 10,000,000 | | 2FE |
| 722844-AA-5 Pine Street Trust I | | | 07/22/2019 | Wells Fargo Securities | | 1,049,760 | 1,000,000 | 13.843 | |
| | artners In PNFP 4 1/8 09/15/29 | | 09/06/2019 | Sandler O'Neill & Part | | | 15,000,000 | 10,010 | 2PL |
| 737446-AP-9 Post Holdings Inc PO | | | 08/27/2019 | Fort Washington | | .60,683 | .58,000 | | |
| 740189-AH-8 Precision Castparts | Corp PCP 3.9 01/15/43 | | 07/18/2019 | Various | | 2,596,060 | 2,461,000 | 2,133 | |
| 740189-AP-0 Precision Castparts | Corp PCP 4 3/8 06/15/45 | | 07/18/2019 | Jeffries & Co-E | | 5, 105, 520 | 4,500,000 | 20,234 | 1FE |
| 741503-AZ-9 Booking Holdings Inc | | | 07/11/2019 | Wells Fargo Securities | | 2,099,400 | 2,000,000 | 8,800 | |
| | ces Borrow PRSESE 5 3/4 04/15/26 | | 09/13/2019 | Fort Washington | | 417,180 | 409,000 | 523 | |
| | Group Inc PFG 3.4 05/15/25 | | 09/16/2019 | Various | | 4,827,886 | 4,639,000 | 54,328 | |
| | Colorado XEL 3.2 03/01/50 | | 08/06/2019 | Various | | 9,894,760 | 10,000,000 | | 1FE |
| 756109-AU-8 Realty Income Corp 0 | | | 07/08/2019 | SunTrust Rob Humphrey | | 2,106,560 | 2,000,000 | 35,486 | |
| 7591EP-AK-6 Regions Financial Co | | | 09/18/2019 | US Bancorp Investments | | 4,452,316 | 4,400,000 | 16,427 | |
| | etric Corp AGR 3.1 06/01/27 | | 08/20/2019 | Morgan St(Ny)-B | | 10,405,000 | 10,000,000 | 74,056 | |
| | etion LLC SPLLLC 5 5/8 03/01/25 | ····· | 09/19/2019 | Barclays Capital | | 3,361,350 | 3,000,000 | 10,313 | |
| 808513-AL-9 Charles Schwab Corp/ | | | 09/26/2019 | Keybank | | 1,963,973 | 1,900,000 | 3,483 | |
| 81104P-AA-7 Scripps Escrow Inc S 816196-AT-6 Select Medical Corp | | | 07/12/2019 | Fort Washington | | 10,000 | 10,000 | | 4Z |
| | Group Inc SBGI 5 1/8 02/15/27 | | 07/30/2019 | Fort Washington | | | | 440 | 4FE4FE |
| 84762L-AV-7 Spectrum Brands Inc | | | 08/30/2019 | Fort Washington | | | | 418 | 4FE |
| 852060-AD-4 Spectrum Brands Inc | | | 07/29/2019 | Fort Washington | | | | 8.566 | |
| 85253#-AG-6 STAG Industrial Inc | | | 08/01/2019 | Stone Castle | | 2.065.440 | 2.000.000 | 10.933 | |
| 860630-AD-4 Stifel Financial Cor | | | 09/18/2019 | Bank of America-E | | 2,186,787 | 2,080,000 | 15.224 | |
| | inance Cor SUN 6 04/15/27 | | 07/17/2019 | Tax Free Exchange | • | 269.000 | 269,000 | 5.515 | |
| | SYF 4 1/4 08/15/24 | | 07/30/2019 | Goldman Sachs | | 3,144,330 | 3,000,000 | | |
| 87901J-AC-9 TEGNA Inc TGNA 5 09/ | | | 09/11/2019 | Fort Washington | | 375,000 | 375,000 | | 3FE |
| | nc TXN 2 1/4 09/04/29 | | 08/26/2019 | Bank of America-E | | 4,984,450 | 5,000,000 | | 1FE |
| 88579Y-AR-2 3M Co MMM 3 08/07/25 | j | | 08/01/2019 | Hilltop Securities | | 4,573,007 | 4,405,000 | | |
| 88579Y-BD-2 3M Co MMM 4 09/14/48 | } | | 07/18/2019 | Morgan St(Ny)-B | | 2,145,900 | 2,000,000 | | |
| 88579Y-BK-6 3M Co MMM 3 1/4 08/2 | | | 08/19/2019 | Goldman Sachs | | | | | 1FE |
| 88579Y-BL-4 3M Co MMM 1 3/4 02/1 | | | 08/19/2019 | Wells Fargo Securities | | 9,961,900 | 10,000,000 | | 1FE |
| 89238K-AD-4 Toyota Auto Receivab | | | 07/18/2019 | BNP PARIBAS | | 2,300,858 | 2,305,000 | 989 | |
| 893647-AW-7 TransDigm Inc TDG 6 | | | 07/10/2019 | Fort Washington | | 206,045 | 203,000 | 5,989 | |
| 896818-AQ-4 Triumph Group Inc TG | | | 09/09/2019 | Fort Washington | | | 73,000 | | 4FE |
| | p UNANA 2 1/8 09/06/29 | | 09/03/2019 | Bank of America-E | | 24,774,750 | 25,000,000 | | 1FE |
| | 0-2 Class B UAL 3 1/2 05/01/28 | | 09/04/2019 | Various | | 1,678,750 | 1,675,000 | | 2FE |
| | e Inc UPS 3.4 09/01/49 | | 09/12/2019 | Various | | 6,956,830 | 7,000,000 | 5,667 | 1FE |
| | e Inc UPS 2 1/2 09/01/29 | | 08/13/2019 | Morgan St(Ny)-B | | 4,984,550 | 5,000,000 | | IFE |
| 91159H-HW-3 US Bancorp/MN USB 3 (| | | 07/24/2019 | US Bancorp Investments | | 7, 174,354 | | 00 701 | 1FE |
| | nc UNH 4 5/8 11/15/41 | | 07/18/2019 | Various | | 3,677,485 | 3,202,000 | 26,791 | |
| 91529Y-AL-0 Unum Group UNM 3 7/8 931142-EE-9 Walmart Inc WMT 3.7 | | | 09/18/2019 | Mitsubishi Morgan J P-B | | 6,518,281 2,178,100 | 6,245,000 2,000,000 | 90,748 | |
| 931142-EE-9 Walmart Inc WMI 3.7 94106L-BJ-7 Waste Management Inc | | | 07/11/2019 | Morgan J P-B Cantor Fitz | | 2,178,100 | 2,000,000 | 3,906 | |
| 94 IUUL-DJ-/ Waste Management Inc | IIII 4 UI/ 10/09 | | 09/ 13/2019 | Valitut Fitz | | 300,300 | | 130,000 | 4FE |

| | | | | ong-Term Bonds and Stock Acquired During the Current Quarter | | | | | |
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| CUSIP | | | Date | | Shares of | | | Interest and | Indicator |
| Identification | Di-ti | | | | Stock | A -41 O4 | D\/-l | Dividends | |
| | | oreign | Acquired | Name of Vendor | Stock | Actual Cost | Par Value | | (a) |
| 94974B-GA-2 | Wells Fargo & Co WFC 3.3 09/09/24 | | 07/30/2019 | Wells Fargo Securities | | 4, 133, 560 | 4,000,000 | 52,067 | |
| 94974B-GP-9 | . Wells Fargo & Co WFC 3.55 09/29/25 | | 09/09/2019 | Deutsche Bank Sec | | 1,061,440 | 1,000,000 | 15,975 | 1FE |
| 95040Q-AG-9 96042E-AG-2 | Welltower Inc WELL 3 5/8 03/15/24 | | 08/08/2019 | Citigroup Baird Rob W | | 1,833,545 459,457 | 1,750,000 | 32,424 | 2FE 2FE |
| 97651L-CD-1 | Westlake Automobile Receivable 17-1A E | | 08/19/2019 | Wells Fargo Securities | | 2,686,533 | 2,578,750 | 6.470 | 1FE |
| 976843-BM-3 | Wisconsin Public Service Corp WEC 3.3 09/01/49 | | 08/07/2019 | Various | | 5,000,660 | 5,000,000 | 0,470 | 1FE |
| 981464-GH-7 | World Financial Network Credit 17-C A | | 08/07/2019 | Citigroup | | 5,000,660 | | 930 | 1FE |
| 983133-AA-7 | Wynn Resorts Finance LLC / Wyn WYNFIN 5 1/8 10/01/29 | | 09/12/2019 | Fort Washington | | 64.000 | | 930 | 4FE |
| 988498-AL-5 | Yum! Brands Inc YUM 4 3/4 01/15/30 | | 09/12/2019 | Fort Washington | | | | | 4FE |
| | Air Canada 2013-1 Class A Pass ACACN 4 1/8 05/15/25 | | 09/04/2019 | Barclavs Capital | ······ | 6.632.177 | 6.241.520 | | 1FE |
| | Allergan Funding SCS AGN 3.8 03/15/25 D. | | 09/19/2019 | Morgan St(Nv)-B | ····· | | | | |
| | Brookfield Residential Propert BRPCN 6 1/4 09/15/27 | | 09/19/2019 | Fort Washington | | | | | 4FE |
| 20752T-AA-2 | Connect Finco SARL / Connect U ISATLN 6 3/4 10/01/26 D. | | 09/10/2019 | Fort Washington | | 212,000 | 212,000 | | 4FE |
| 233851-DU-5 | Daimler Finance North America DAIGR 2.55 08/15/22 | | 08/12/2019 | Bank of America-E | | 11,495,745 | 11,500,000 | | 1FE |
| 233851-DX-9 | Daimler Finance North America DAIGR 2.5 06/13/22 | | 08/12/2019 | Bank of America-E | ······ | 4.691.869 | 4,700,000 | | 1FE |
| 25243Y-BB-4 | Diageo Capital PLC DGELN 2 3/8 10/24/29 | | 09/30/2019 | Deutsche Bank Sec | | | 28.000.000 | | 17 |
| 404280-AY-5 | HSBC Holdings PLC HSBC 2.95 05/25/21 D. | | 09/17/2019 | Morgan St(Ny)-B | | 1,008,930 | 1,000,000 | 9,342 | 1FE |
| 443628-AG-7 | HudBay Minerals Inc HBMCN 7 5/8 01/15/25 | | 08/01/2019 | Fort Washington | | 217.793 | 213,000 | | 4FE |
| 45082#-AA-0 | Iberia Lineas Aereas de Espana IBLA 3.87 33 | | 09/20/2019 | Morgan St(Ny)-B | | 7,570,000 | | | 17 |
| | QIC Property Fund QPF 3.67 29 | | 08/07/2019 | Morgan J P-B | | 11,500,000 | 11,500,000 | | 17 |
| | SA Power Networks Gtd 1504Z AU 3.56 2029 D. | | 08/01/2019 | Morgan J P-B | | 3,000,000 | 3,000,000 | | 17 |
| | SA Power Networks Gtd 1504Z AU 3.63 2030 D. | | 08/01/2019 | Morgan J P-B | | 3,000,000 | 3,000,000 | | 1Z |
| | Vodafone Group PLC VOD 4 1/4 09/17/50 D. | | 09/10/2019 | Morgan St(Nv)-B | | 1,992,480 | 2,000,000 | | 2FE |
| | | | | | | | | | |
| 3899999 Subt | total - Bonds - Industrial and Miscellaneous (Linaffiliated) | | | | | | | 3 673 303 | |
| | total - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 1,029,798,990 | 1,007,731,488 | 3,673,303 | XXX |
| 8399997. Total | I - Bonds - Part 3 | | | | | 1,029,798,990 1,763,201,271 | 1,007,731,488 1,734,079,895 | 5, 198, 577 | XXX |
| 8399997. Total 8399998. Total | l - Bonds - Part 3 l - Bonds - Part 5 | - | | | | 1,029,798,990 1,763,201,271 XXX | 1,007,731,488 1,734,079,895 XXX | 5, 198, 577 XXX | XXX XXX XXX |
| 8399997. Total 8399998. Total 8399999. Total | - Bonds - Part 3 - Bonds - Part 5 - Bonds | | | | | 1,029,798,990 1,763,201,271 XXX 1,763,201,271 | 1,007,731,488 1,734,079,895 | 5, 198, 577 | XXX XXX XXX XXX |
| 8399997. Total 8399998. Total 8399999. Total 06055H-20-2 | - Bonds - Part 3 - Bonds - Part 5 - Bonds Bank of America Corp | | 09/10/2019 | Bank Of Amer | 20,000.000 | 1,029,798,990 1,763,201,271 XXX 1,763,201,271 500,000 | 1,007,731,488 1,734,079,895 XXX | 5, 198, 577 XXX | XXX XXX XXX XXX P2FEL |
| 8399997. Total 8399998. Total 8399999. Total 06055H-20-2 26884U-50-5 | - Bonds - Part 3 - Bonds - Part 5 - Bonds Bank of America Corp | | 09/10/2019 08/28/2019 | TRADEBOOK | 200.000 | 1,029,798,990 1,763,201,271 XXX 1,763,201,271 500,000 5,162 | 1,007,731,488 1,734,079,895 XXX | 5, 198, 577 XXX | XXX XXX XXX XXX P2FEL |
| 8399997. Total 8399998. Total 8399999. Total 06055H-20-2 26884U-50-5 69360J-62-8 | - Bonds - Part 3 - Bonds - Part 5 - Bonds Bank of America Corp | | 09/10/2019 08/28/2019 09/26/2019 | TRADEBOOK TRADEBOOK | 200.000 600.000 | 1,029,798,990 1,763,201,271 XXX 1,763,201,271 500,000 5,162 15,368 | 1,007,731,488 1,734,079,895 XXX | 5, 198, 577 XXX | XXX XXX XXX XXX P2FEL P3FEL P2FEL |
| 839997. Total 839998. Total 8399999. Total 06055H-20-2 26884U-50-5 69360J-62-8 70509V-50-6 | - Bonds - Part 3 - Bonds - Part 5 - Bonds Bank of America Corp | | 09/10/2019 08/28/2019 09/26/2019 08/28/2019 | TRADEBOOK TRADEBOOK TRADEBOOK | 200.000 | 1,029,798,990 1,763,201,271 XXX 1,763,201,271 500,000 5,162 15,368 5,372 | 1,007,731,488 1,734,079,895 XXX | 5, 198, 577 XXX | XXX XXX XXX XXX P2FEL P3FEL P3L |
| 8399997. Total 8399998. Total 8399999. Total 06055H-20-2 26884U-50-5 6936U-62-8 70509V-50-6 74460II-62-8 | - Bonds - Part 3 | | 09/10/2019 08/28/2019 09/26/2019 08/28/2019 09/05/2019 | TRADEBOOK TRADEBOOK TRADEBOOK Wells Fargo Preferred | | 1,029,798,990 1,763,201,271 XXX 1,763,201,271 500,000 5,162 15,368 5,372 1,137,500 | 1,007,731,488 1,734,079,895 XXX | 5, 198, 577 XXX | XXX XXX XXX P2FEL P3FEL P3L P2FEL P3L |
| 8399997. Total 8399998. Total 8399999. Total 06055H-20-2 26884U-50-5 69360J-62-8 70509V-50-6 74460W-62-8 76169C-40-7 | - Bonds - Part 3 | | | TRADEBOOK | 200.000 | 1,029,798,990 1,763,201,271 XXX 1,763,201,271 500,000 5,162 15,368 5,372 1,137,500 507,500 | 1,007,731,488 1,734,079,895 XXX | 5, 198, 577 XXX | XXX XXX XXX XXX P2FEL P3FEL P3FEL P3L P3FEL P3FEL P3FEL |
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| 8399997. Total 8399998. Total 8399999. Total 06055H-20-2 26884H-50-5 69360J-62-8 70599V-50-6 74460III-62-8 76169C-40-7 804395-87-9 866082-50-6 84999999. Subte 8999999. Total 8999999. Total 001230-10-4 00130H-10-5 003654-10-0 004239-10-9 008492-10-0 0015271-10-9 000002-10-1 024835-10-0 02665T-30-6 03748R-75-4 03748R-75-4 05348H-75-4 05348H-75-4 | - Bonds - Part 3 | | | TRADEBOOK TRADEBOOK Wells Fargo Preferred Bank of America ML Various TRADEBOOK Waldell & Reed Various Waddell & Reed Various | 200.000 800.000 200.000 200.000 32.800.000 30.000 32.800.000 30.0000 30.0000 30.0000 30.0000 30.0000 30.0000 30.0000 30.0000 30.00000 30.0000 30.0000 30.0000 30.0000 30.0000 30.0000 30.0000 30.0000 | 1,029,798,990 1,763,201,271 XXX 1,763,201,271 500,000 500,000 5,162 15,368 5,372 1,137,500 507,500 820,000 7,725 2,998,627 2,998,627 XXX 2,998,627 XXX 2,998,627 3,74,894 7,1,829 146,669 147,983 350,322 998,215 531,699 408,663 354,078 27,873 304,022 339,719 | 1,007,731,488 1,734,079,895 XXX 1,734,079,895 XXX 1,734,079,895 | 5,198,577 XXX 5,198,577 | XXX XXX XXX P2FEL P3FEL P3L P3FEL P3FEL P4L P3L XXX XXX XXX |
| 8399997. Total 8399998. Total 8399999. Total 8399999. Total 6055H-20-2 26884H-50-5 69360J-62-8 70509V-50-6 74460W-62-8 76169C-40-7 804395-87-9 866082-50-6 84999999. Subti 8999999. Total 8999999. Total 001230-10-4 00130H-10-5 003654-10-0 004239-10-9 008492-10-0 0015271-10-9 020002-10-1 020685T-30-6 03748R-75-4 053332-10-2 053484-10-1 09257W-10-0 | - Bonds - Part 3 | | | TRADEBOOK | 200.000 800.000 200.000 200.000 32,800.000 30,000 3 | 1,029,798,990 1,763,201,271 XXX 1,763,201,271 500,000 5,162 15,368 5,372 1,137,500 507,500 820,000 7,725 2,998,627 2,998,627 374,894 71,829 146,689 147,983 350,322 998,21998,633 354,078 408,563 354,078 27,873 304,022 339,719 566,302 | 1,007,731,488 1,734,079,895 XXX 1,734,079,895 XXX 1,734,079,895 | 5,198,577 XXX 5,198,577 | XXX XXX XXX P2FEL P3FEL P3L P3FEL P3FEL P4L P3L XXX XXX XXX |
| 8399997. Total 8399998. Total 8399999. Total 06055H-20-2 28884H-50-5 69360J-62-8 70509V-50-6 74460W-62-8 76169C-40-7 84999999. Subt. 8999999. Total 89999999. Total | I - Bonds - Part 3 I - Bonds - Part 5 I - Bonds Bank of America Corp EPR Properties PS Business Parks Inc Pebblebrook Hotel Trust Public Storage Rexford Industrial Realty Inc Saul Centers Inc Summit Hotel Properties Inc Cotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) I - Preferred Stocks - Part 3 I - Preferred Stocks - Part 5 I - Preferred Stocks - Part 5 I - Preferred Stocks AGNC Investment Corp AES Corp/VA ABIONED Inc Acadia Realty Trust Agree Realty Corp Alexandria Real Estate Equitie Allstate Corp/The American Campus Communities In American Campus Communities In American Campus Communities In Apartment Investment & Managem Apartment Investment & Managem Apartment Investment & Managem Apartment Investment & Managem Apartment Investment & Managem Apartment Investment & Managem AvaloZone Inc AvaloRoay Communities Inc Blackstone Mortgage Trust Inc Boeing Co/The | | | TRADEBOOK | 200.000 800.000 200.000 200.000 32.800.000 30.000 32.800.000 30.0000 30.0000 30.0000 30.0000 30.0000 30.0000 30.0000 30.0000 30.00000 30.0000 30.0000 30.0000 30.0000 30.0000 30.0000 30.0000 30.0000 | 1,029,798,990 1,763,201,271 XXX 1,763,201,271 500,000 5,162 15,688 5,372 1,137,500 507,500 820,000 7,725 2,998,627 2,998,627 2,998,627 XXX 2,998,627 4,379 374,894 471,829 146,869 147,983 350,322 998,215 531,699 408,563 354,078 27,873 304,022 339,719 56,302 49,164 | 1,007,731,488 1,734,079,895 XXX 1,734,079,895 XXX 1,734,079,895 | 5,198,577 XXX 5,198,577 | XXX XXX XXX XXX P2FEL P3FEL P3L P2FEL P3FEL P3FEL P3FEL P3K XXX XXX XXX |
| 8399997. Total 8399998. Total 8399999. Total 06055H-20-2 26884U-50-5 69360J-62-8 70509V-50-6 74460III-62-8 76169C-40-7 80495-87-9 866082-50-6 84999999. Total 8999997. Total 8999999. Total 8999999. Total 001230-10-4 00130II-10-5 003654-10-0 004239-10-9 008492-10-0 015271-10-9 020002-10-1 024835-10-0 02665T-30-6 03748R-75-4 03748R-75-4 053382-10-2 0553484-10-1 09267II-10-0 097023-10-5 09857II-10-8 | - Bonds - Part 3 | | | TRADEBOOK | 200.000 800.000 200.000 200.000 45,500.000 22,300.000 32,800.000 32,800.000 32,800.000 32,800.000 32,400.000 24,400.000 270.000 2,400.000 2,200.000 2,400.000 11,400.000 16,200.000 7,000.000 559,350 270.000 1,600.000 1,600.000 1,600.000 1,100.000 1,100.000 | 1,029,798,990 1,763,201,271 XXX 1,763,201,271 500,000 5,162 15,368 5,372 1,137,500 507,500 820,000 7,725 2,998,627 2,998,627 4,379 374,894 71,829 146,689 147,983 350,322 998,21998,633 354,078 408,563 354,078 27,873 304,022 339,719 566,302 | 1,007,731,488 1,734,079,895 XXX 1,734,079,895 XXX 1,734,079,895 | 5,198,577 XXX 5,198,577 | XXX XXX XXX XXX P2FEL P3FEL P2FEL P3L P2FEL P3FEL P3FEL P3FEL P3FEL P4L P3L XXX XXX |

| | | | Show All L | ong-Term Bonds and Stock Acquired During the Current Quarter | r | | | | |
|----------------|--------------------------------|---------|--------------------------|--|-------------------------|--------------------|-----------|------------------|-------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | | | | | | | | | NAIC |
| | | | | | | | | | Designation |
| | | | | | | | | | and |
| | | | | | | | | | |
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| | | | | | | | | | strative |
| | | | | | | | | | Symbol/ |
| | | | | | Number of | | | Paid for Accrued | Market |
| CUSIP | | | Date | | Shares of | | | Interest and | Indicator |
| Identification | Description | Foreign | Acquired | Name of Vendor | Stock | A atual Coat | Par Value | Dividends | (a) |
| | | Foreign | | | | Actual Cost | Par value | Dividends | (a) |
| | CareTrust REIT Inc | | 09/30/2019 | Various | 30,800.000 | | | | L |
| | CatchMark Timber Trust Inc | | 09/05/2019 | Various | 12,700.000 | 123,877 | | | L |
| | CenterPoint Energy Inc | | 08/28/2019 | Various | 1,900.000 | 52,913 | | | L |
| 16411Q-10-1 | Cerner Corp | | 09/24/2019 | Waddell & Reed | | 1,312,374 | | | L |
| 18539C-10-5 | Clearway Energy Inc | | 09/26/2019 | Various Various | | 284,314 207,412 | | | L |
| | Coresite Realty Corp | | | Various | | | | | L |
| | Corporate Office Properties Tr | | 09/16/2019 | | 1,118.000 12,600.000 | | | | L |
| | Crown Castle International Cor | | 07/23/2019 07/18/2019 | Various | 1,800.000 | | | | L |
| | CubeSmart | | 08/19/2019 | Various | | | | | <u> </u> |
| | Digital Realty Trust Inc | | 08/19/2019 | Various | 4,200,000 | | | | |
| 253868-10-3 | TWDC Enterprises 18 Corp | | 08/09/2019 | various | 5,280,000 | | | | L |
| | Dominion Energy Inc | | 08/13/2019 | Various | 4.300.000 | 322.962 | | | L |
| | Duke Real ty Corp | | 09/12/2019 | Various | | 282.594 | | | L |
| 26884U-10-9 | EPR Properties | | 09/30/2019 | Various | 20,500.000 | 1,567,520 | | | 1 |
| 292480-10-0 | Enable Midstream Partners LP | | 09/30/2019 | Various | 27,500.000 | | | | L |
| 29273V-10-0 | Energy Transfer LP | | 09/26/2019 | Various | 30,300.000 | 409.980 | | | 1 |
| | Enterprise Products Partners L | | 08/28/2019 | Various | 3,400,000 | 95.994 | | | 1 |
| | Equinix Inc | | 07/16/2019 | Waddell & Reed | 320.000 | 164.450 | | | 1 |
| | Essential Properties Realty Tr | | 08/13/2019 | Various | 14.379.000 | 296.997 | | | 1 |
| 30034W-10-6 | EVERGY INC | | 08/20/2019 | Waddell & Reed | 10,000.000 | 640,192 | | | 1 |
| | Exelon Corp | | 08/28/2019 | Various | 13,700.000 | 624,519 | | | L |
| | Facebook Inc | | 07/16/2019 | Waddell & Reed | 1.540.000 | 313,884 | | | 1 |
| | Fidelity National Information | | 09/04/2019 | Waddell & Reed | 4,900.000 | | | | 1 |
| | FIRST INDUSTRIAL REALTY TRUST | | 08/01/2019 | Various | 16.100.000 | 608,149 | | | 1 |
| | FirstEnergy Corp | | 09/20/2019 | Various | 9.700.000 | 437.782 | | | 1 |
| | FleetCor Technologies Inc | | 08/29/2019 | Waddell & Reed | 161.000 | | | | 1 |
| | Four Corners Property Trust In | | 08/21/2019 | Various | 21.006.000 | 569,613 | | | 1 |
| | Gartner Inc | | 09/25/2019 | Waddell & Reed | 2,381.000 | 339,324 | | | 1 |
| | Getty Realty Corp | | 08/28/2019 | Various | 5,400,000 | 161.937 | | | L |
| | HCP Inc | | 09/04/2019 | Barclays Capital | 3,300,000 | 118.814 | | | L |
| 431284-10-8 | Highwoods Properties Inc | | 09/06/2019 | Various | 5,200.000 | | | | L |
| 44106M-10-2 | Service Properties Trust | | 08/28/2019 | Various | 1,500,000 | | | | L |
| 444097-10-9 | Hudson Pacific Properties Inc | | 09/27/2019 | Various | 7,300.000 | 243,636 | | | L |
| 452327-10-9 | Illumina Inc | | 07/22/2019 | Waddell & Reed | | 35,364 | | | L |
| 46187W-10-7 | Invitation Homes Inc | | 09/18/2019 | Morgan St(Ny)-B | 4,600.000 | | | | L |
| 476405-10-5 | Jernigan Capital Inc | | 09/23/2019 | Various | 13,100.000 | | | | L |
| 49427F-10-8 | Kilroy Realty Corp | | 07/10/2019 | Greenstreet | 1,600.000 | 123,481 | | | L |
| | Ladder Capital Corp | | 09/20/2019 | Various | 11,700.000 | 197,078 | | | L |
| | Life Storage Inc | | 09/16/2019 | Various | | 870,775 | | | L |
| 55336V-10-0 | MPLX LP | | 09/26/2019 | Various | 32,100.000 | 912,280 | | | L |
| 554382-10-1 | Macerich Co/The | | 08/29/2019 | Various | 6,700.000 | 194,899 | | | L |
| 620076-30-7 | Motorola Solutions Inc | | 09/23/2019 | Waddell & Reed | 7,473.000 | 1,323,983 | | | L |
| | National Health Investors Inc | | 07/22/2019 | Various | 1,000.000 | 78,868 | | | L |
| 637417-10-6 | National Retail Properties Inc | | 09/16/2019 | Various | 8,600.000 | 455,621 | | | L |
| 666807-10-2 | Northrop Grumman Corp | | 08/28/2019 | Waddell & Reed | 1,500.000 | 541,522 | | | L |
| 67066G-10-4 | NVIDIA Corp | | 07/22/2019 | Waddell & Reed | 5,720.000 | 963,759 | | | L |
| | Omega Healthcare Investors Inc | | 08/15/2019 | Various | 11,900.000 | 447,975 | | | L |
| | PBF Logistics LP | | 09/23/2019 | Various | 15,314.000 | 321,594 | | | L |
| 701094-10-4 | Parker-Hannifin Corp | | 07/09/2019 | Waddell & Reed | 600.000 | 98,062 | | | <u> </u> |
| | Pfizer Inc | | 07/16/2019 | Waddell & Reed | 4,480.000 | 191,469 | | | L |
| | Philip Morris International In | | 09/10/2019 | Waddell & Reed | 900.000 | | | | [|
| | Physicians Realty Trust | | 09/13/2019 | Various | 20,000.000 | 347,261 | | | L |
| | Plains All American Pipeline L | | 09/30/2019 | Various | 32,696.000 | | | | <u> </u> |
| | Prologis Inc | | 09/23/2019 | Stifel Nicolaus | 900.000 | | | | <u> </u> |
| | Public Storage | | | Various | 1,500.000 | | | | L |
| | QTS Realty Trust Inc | | | Various | 4,500.000 | 215,421 | | | L |
| 759351-60-4 | Reinsurance Group of America I | | 08/05/2019 | Waddell & Reed | 2,800.000 | 421,098 | | | L |

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| | | | Show All L | ong-Term Bonds and Stock Acquired During the Current Quarter | | | | |
|--|--|---------|------------------------|--|---------------------|------------|------------------------|-------------------------------------|
| 1 | 2 | 3 | 4 | 5 | 7 | 8 | 9 | 10 NAIC Designation |
| | | | | Number of | | | Paid for Accrued | and Admini- strative Symbol/ Market |
| CUSIP Identification | Description | Faraian | Date | Shares of Name of Vendor Stock | Actual Coat | Day Value | Interest and Dividends | Indicator |
| | Description Ryman Hospitality Properties I | Foreign | Acquired 08/30/2019 | Various Stock Various 4,800. | Actual Cost 377,499 | Par Value | Dividends | (a) |
| | Service Properties Trust | | 09/25/2019 | Tax Free Exchange | | | | L |
| | Simon Property Group Inc | | 08/15/2019 | TRADEBOOK 500 | | | | |
| | South Jersey Industries Inc | | 08/12/2019 | Guggenheim 2,500. | | | | L |
| | Spirit Realty Capital Inc | | 09/11/2019 | Various | | | | L |
| | SPRAGUE RESOURCE | | 08/15/2019 | Us Capital Advisors | | | | L |
| | STAG Industrial Inc | | 09/25/2019 | Various | 00684,910 | | | L |
| 862121-10-0 | STORE Capital Corp | | 07/22/2019 | Various | | | | L |
| 87612G-10-1 | Targa Resources Corp | | 08/22/2019 | Various6,600. | | | | L |
| 902653-10-4 | UDR Inc | | 08/22/2019 | UBS Securities | | | | L |
| 90290N-10-9 | USA Compression Partners LP | | 08/26/2019 | Various | | | | L |
| | Ventas Inc | | 07/23/2019 | Various | | | | L |
| | VEREIT Inc | | 09/24/2019 | Various | | | | L |
| | VICI Properties Inc | | 08/16/2019 | Instinet | | | | L |
| | Welltower Inc | | 08/19/2019 | various | | | | L |
| | Weyerhaeuser Co | | 08/15/2019 | Various 5,400. | | | | L |
| | Williams Cos Inc/The | | 08/05/2019 | Barclavs Capital 1,900 | | | | L |
| | Barrick Gold Corp | | 09/16/2019 | Franklin Templeton | | | | |
| K0514G-10-1 | AP Moller - Maersk A/S | В | 09/05/2019 | Franklin Templeton | | | | U |
| G12793-10-8 | BP PLC | В | 09/16/2019 | Franklin Templeton 45.570. | | | | U |
| F61824-14-4 | Cie Generale des Etablissement | В | 09/05/2019 | Franklin Templeton | | | | U |
| | CK Asset Holdings Ltd | B | 07/31/2019 | Franklin Templeton | 00 | | | U |
| | Deutsche Telekom AG | B | 08/20/2019 | Franklin Templeton | | | | U |
| | Eni SpA | B | 07/30/2019 | Franklin Templeton | | | | U |
| | Equinor ASA | B | 09/18/2019 | Franklin Templeton9,714. | | | | U |
| | Fresenius Medical Care AG & Co | В | 08/20/2019 | Franklin Templeton | | | | U |
| | GlaxoSmithKline PLC | C | 09/23/2019 | Waddell & Reed | | | | L |
| | Johnson Matthey PLC | В | 07/22/2019 | Franklin Templeton | | | | U |
| | Kirin Holdings Co Ltd Matsumotokivoshi Holdings Co L | В | 07/08/2019 | Franklin Templeton | | | | U |
| | MATSUN FUDOSAN CO LTD | В | 09/30/2019 | Franklin Templeton 9,000. Franklin Templeton 11,600. | | | | U |
| | NXP Semiconductors NV | D | 09/05/2019 | Franklin Templeton 11,000. Waddell & Reed 2,400. | | | | U |
| | Royal Dutch Shell PLC | R | 07/11/2019 | Franklin Templeton | | | | П |
| | Samsung Electronics Co Ltd | С. | 07/30/2019 | Franklin Templeton | | | | U |
| | SEVEN & I HOLDINGS CO LTD | B | 08/20/2019 | Franklin Templeton | | | | U |
| | Sumitomo Metal Mining Co Ltd | В | 07/10/2019 | Franklin Templeton 4.700. | | | | U. |
| | Vodafone Group PLC | В | 08/16/2019 | Franklin Templeton | | | | U |
| 9099999, Subto | otal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | • | • | | 39.020.605 | XXX | | XXX |
| | BlackRock Floating Rate Income | | 09/27/2019 | Wells Fargo Securities | | 7001 | | 1 700 |
| | otal - Common Stocks - Mutual Funds | 1 | | | 83.741 | XXX | | XXX |
| | - Common Stocks - Part 3 | | | | 39.104.346 | XXX | | XXX |
| | - Common Stocks - Part 5 | | | | XXX | XXX | XXX | XXX |
| | - Common Stocks | | | | 39.104.346 | XXX | ^^^ | XXX |
| | - Preferred and Common Stocks | | | | 42.102.973 | XXX | | XXX |
| 99999999999999999999999999999999999999 | | | | | 1,805,304,244 | XXX | 5. 198. 577 | |
| 3999999 - 10ta | us | | | | 1,805,304,244 | 777 | 5.198.5// | |

^{9999999 -} Totals

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

| | | | | | Show All Lo | ng-Term Bo | nds and Stoo | k Sold, Red | leemed or C | Otherwise [| Disposed of | of During t | he Current | Quarter | | | | | | | |
|-------------|--|------|------------|--|-------------|----------------|--------------------|-----------------------|-------------|-------------|------------------|-------------|-------------|-----------|------------|-----------|-----------|------------|------------|--------------------------|-----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | ange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Stock | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairmen | t Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| | DY7 Leasing LLC | | 09/10/2019 | Redemption | | 9,375 | 9,375 | 9,375 | 9,375 | (200.0000) | 7.00.01.011 | 204 | , | | 9,375 | | | | 181 | 12/10/2025 | 1 |
| | Export Leasing 2009 LLC | | 08/28/2019 | Redemption | | 20,346 | 20,346 | 20,346 | 20,346 | | | | | | 20,346 | | | | 284 | .08/28/2021 | 1 |
| 36176M-PD-9 | Ginnie Mae II Pool #770220 | | 09/01/2019 | Paydown | | 37,751 | 37,751 | 40,370 | 39,769 | | (2,018) | | (2,018) | | 37,751 | | | | 757 | 07/01/2031 | 1 |
| | Ginnie Mae II Pool #770221 | | 09/01/2019 | Paydown | | 11,480 | 11,480 | 12,273 | 12, 188 | | (708) | | (708) | | 11,480 | | | | 335 | 06/01/2036 | 1 |
| | Ginnie Mae II Pool #770222 | | 09/01/2019 | Paydown | | 21,086 | 21,086 | 23 , 182 | 22,658 | | (1,572) | | (1,572) | | 21,086 | | | | 404 | 08/01/2031 | . 1 |
| | Ginnie Mae II Pool #MA0391 | | 09/01/2019 | Paydown | | 387,458 | 387,458 | 382,554 | 382,911 | | 4,547 | | 4,547 | | 387,458 | | | | 7,625 | 09/01/2042 | . 1 |
| | Ginnie Mae II Pool #A09698 | - | 09/01/2019 | Paydown | | 7,621 | 7,621 | 7,892 | 7,853 | | (232) | | (232) | | 7,621 | <u> </u> | · | | 125 | 01/01/2036 04/01/2033 | - 1 |
| | Ginnie Mae II Pool #AD0023 | | 09/01/2019 | Paydown | | 3,628 | 23,6283,149 | 25,223 | 24,786 | | (1,158) (164) | | (1, 158) | | 23,628 | | | | | 04/01/2033 04/01/2039 | 1 |
| | Ginnie Mae I Pool #AK7038 | | 09/01/2019 | Paydown | | 3,149 | 3,149 | 4,070 | 4,062 | | (104) | | (134) | | 3,928 | | | | 59 | 03/01/2039 | 1 |
| | Ginnie Mae I Pool #AM8557 | | 09/01/2019 | Paydown | | 2,950 | 2,950 | 3,022 | 3,018 | | (68) | | (68) | | 2,950 | | | | 44 | 05/01/2045 | 1 |
| | Ginnie Mae II Pool #AS4617 | | 09/01/2019 | Paydown | | | | | 93,351 | | (5, 120) | | (5, 120) | | | | | | 1,866 | 04/01/2046 | 1 |
| | Ginnie Mae I Pool #604285 | | 09/01/2019 | Paydown | | 2,971 | 2,971 | 2,812 | 2,842 | | 129 | | 129 | | 2,971 | | | | 79 | 05/01/2033 | 1 |
| | Ginnie Mae I Pool #605617 | | 09/01/2019 | Paydown | | 2,558 | 2,558 | 2,544 | 2,546 | | 12 | | 12 | | 2,558 | | | | 60 | 07/01/2034 | . 1 |
| | Ginnie Mae I Pool #384774 | | 09/01/2019 | Paydown | | 620 | 620 | 612 | 615 486 | | 6 | | 6 | | 620 490 | | | | 29 | 10/01/2025 | . 1 |
| | Ginnie Mae I Pool #384797 Ginnie Mae I Pool #406439 | | 09/01/2019 | Paydown | | 490 366 | 490 366 | 484 | | | 4 | | 4 | | | | | | 23 | 09/01/2025 10/01/2025 | . 1 |
| | Ginnie Mae I Pool #412996 | | 09/01/2019 | Paydown | | 198 | 198 | 198 | 198 | | | | | | 198 | | | | 10 | 08/01/2025 | 1 |
| | Ginnie Mae I Pool #479607 | | 09/01/2019 | Paydown | | 35, 167 | 35, 167 | 37,293 | 37,084 | | (1,917) |) | (1,917) | | 35,167 | | | | 832 | 10/01/2041 | 1 |
| | Ginnie Mae I Pool #720181 | | 09/01/2019 | Paydown | | 92,670 | 92,670 | | 91,673 | | 998 | | 998 | | 92,670 | | | | 2,465 | 07/01/2039 | 1 |
| 3620A6-DV-6 | Ginnie Mae I Pool #720216 | | 09/01/2019 | Paydown | | 174,416 | 174,416 | 173,680 | 173,738 | | 678 | | 678 | | 174,416 | | | | 4,721 | 07/01/2039 | 1 |
| | Ginnie Mae I Pool #720276 | | 09/01/2019 | Paydown | | 106,646 | 106,646 | 108,329 | 108,110 | | (1,464) | | (1,464) | | 106,646 | | | | 3, 141 | 08/01/2039 | |
| | Ginnie Mae I Pool #723601 | | 09/01/2019 | Paydown | | 15,843 | 15,843 | 16,658 | 16,569 | | (726) | | (726) | | 15,843 | | | | 420 | 01/01/2040 | . 1 |
| | Ginnie Mae I Pool #723520 | | 09/01/2019 | Paydown | | 101,441 | 101,441 | 101,694 | 101,648 | | (207) | | (207) | | 101,441 | | | | 3,293 | 12/01/2039 | . 1 |
| | Ginnie Mae I Pool #723523 Ginnie Mae I Pool #723537 | | 09/01/2019 | Paydown | | 166,425 | 166,425 150,182 | 169,805 | 150,405 | | (2,967) | | (2,967) | | 150 , 425 | | | | 5,090 | 12/01/2039 | 1 |
| | Ginnie Mae I Pool #732519 | | 09/01/2019 | Paydown | | 2,251 | 2,251 | 2,415 | 2,399 | | (148) | | (148) | | 2,251 | | | | 66 | 07/01/2040 | 1 |
| | Ginnie Mae I Pool #737996 | | 09/01/2019 | Paydown | | 43,640 | | | 43,449 | | 191 | | 191 | | 43,640 | | | | 983 | 02/01/2041 | 1 |
| | Ginnie Mae Pool #743470 | | 09/01/2019 | Paydown | | 40,900 | 40,900 | 44,428 | 44,059 | | (3, 158) | | (3, 158) | | 40,900 | | | | 982 | 06/01/2040 | 1 |
| | Ginnie Mae I Pool #751882 | | 09/01/2019 | Paydown | | 5,649 | 5,649 | 5,345 | 5,378 | | 272 | | 272 | | 5,649 | | | | 98 | 11/01/2040 | 1 |
| | Ginnie Mae I Pool #782011 | | 09/01/2019 | Paydown | | 5,245 | 5,245 | 4,942 | 4,987 | | 258 | | 258 | | 5,245 | | | | 130 | 12/01/2035 | . 1 |
| | Ginnie Mae I Pool #614169 | | 09/01/2019 | Paydown | | 1,693 | 1,693 | 1,602 | 1,619 | | 74 | | 74 | | 1,693 | | | | 42 | 07/01/2033 | . 1 |
| | Ginnie Mae I Pool #619175 | | 09/01/2019 | Paydown | | 1,003 1,682 | 1,003 1,682 | 1,026 1,752 | 1,021 | | (18) | | (18) | | 1,003 | | | | 28 | 12/01/2034 07/01/2038 | 1 |
| | Ginnie Mae I Pool #698334 | | 09/01/2019 | Paydown | | 53, 190 | 53,190 | 52,550 | 52,618 | | 572 | , | 572 | | 53, 190 | | | | 1,401 | 05/01/2039 | 1 |
| | Ginnie Mae I Pool #700781 | | 09/01/2019 | Paydown | | 2,654 | 2,654 | 2,775 | 2,760 | | (106) |) | (106) | | 2,654 | | | | 92 | 10/01/2038 | 1 |
| 36296U-QW-3 | Ginnie Mae Pool #701669 | | 09/01/2019 | Paydown | | 722 | 722 | 743 | 741 | | (18) |) | (18) | | 722 | | | | 25 | 02/01/2039 | 1 |
| | Government National Mortgage A 09-68 PD | | 09/01/2019 | Paydown | | 345,483 | 345,483 | 358,385 | 351,442 | | (5,958) | | (5,958) | | 345,483 | | | | 11,632 | 08/20/2039 | |
| | Government National Mortgage A 01-12 X | | 09/01/2019 | Paydown | | | | 23 | 11 | | (11) | | (11) | | | | | | 3 | 07/16/2040 | .[1 |
| | Government National Mortgage A 05-23 10 | | 09/01/2019 | Paydown | | 343.271 | 040.074 | 181 | 11 | | (11) | | (11) | | 040.074 | } | | | 11 550 | 06/17/2045 | - 1 |
| | Government National Mortgage A 09-53 BP Government National Mortgage A 12-143 | | 09/01/2019 | Paydown | | 343,271 | 343,271 14,669 | 350 , 887 14 , 125 | 346,592 | | (3,321) | | (3,321) | | 343,271 | | | | 11,553 | 07/20/2039 12/20/2042 | 1 |
| | Helios Leasing I LLC | | 08/16/2019 | Redemption | | 7,294 | 7,294 | | 7,294 | | 313 | | | | 7,294 | | | | 67 | 12/20/2042 | 1 |
| | Vendee Mortgage Trust 1995-1 95-1 2 | | 09/01/2019 | Paydown | | 9,442 | 9,442 | 8,954 | 9,237 | | 205 | | 205 | | 9,442 | | | | 460 | 02/15/2025 | 1 |
| 911760-FZ-4 | Vendee Mortgage Trust 1995-2 95-2A 1A | | 09/01/2019 | Paydown | | 30,115 | 30,115 | 29,028 | 29,644 | | 471 | | 471 | | 30,115 | | | | 1, 199 | 06/15/2025 | 1 |
| | Vendee Mortgage Trust 1995-2 95-2C 3A | | 09/01/2019 | Paydown | | 6,042 | 6,042 | 6,348 | 6, 165 | | (122) | | (122) | | 6,042 | | | | 362 | 06/15/2025 | 1 |
| | Vendee Mortgage Trust 1997-1 97-1 3A | | 09/01/2019 | Paydown | | 2,013 | 2,013 | 2, 106 | 2,056 | | (42) | | (42) | | 2,013 | | | | 118 | 12/15/2026 | . 1 |
| | United States Treasury Note/Bo | | 09/25/2019 | Various | | 24,785,067 | 22,385,000 | 24,699,103 | | | (2,962) | | (2,962) | | 24,696,141 | | 88,926 | 88,926 | 315,098 | 02/15/2049 | |
| | United States Treasury Note/Bo | | 09/27/2019 | Various | | 42,369,483 | 37,400,000 | 42,715,224 242.988 | 242,991 | | (83) 749 | | (83) | | 42,715,141 | | (345,658) | (345,658) | 384,875 | 05/15/2049 11/30/2024 | 1 |
| | United States Treasury Note/Bo | | 08/01/2019 | Bank of America-E Bank of America-E | | 259,491 | 250,000 | 1,967,664 | 1,968,790 | | | | | | 1,971,283 | | 15,751 | 15, /51 | | 11/30/2024 08/31/2025 | 1 |
| | United States Treasury Note/Bo | | 08/01/2019 | Bank of America-E | | 1,368,182 | 1,300,000 | 1,297,563 | 1,300,790 | | 181 | | 181 | | 1,297,743 | | 70,439 | 70,439 | 20.123 | 12/31/2025 | 1 |
| | United States Treasury Note/Bo | | 08/01/2019 | Bank of America E | | 226,659 | 220,000 | 220 , 858 | | | (57) |) | (57) | | 220,801 | | 5,858 | 5,858 | 2,201 | 02/29/2024 | |
| | United States Treasury Note/Bo | | 07/19/2019 | Various | | 31,685,999 | 30,810,000 | 31,684,603 | | | | | | | 31,684,603 | | 1,396 | 1,396 | 136 , 155 | 05/15/2029 | 1 |
| | United States Treasury Note/Bo | | 07/01/2019 | Nomura Sec In-E | | 7,200,281 | 7,200,000 | 7,202,555 | | | | | | | 7,202,555 | | (2,274) | (2,274) | 6, 197 | 06/15/2022 | 1 |
| | United States Treasury Note/Bo | | 08/06/2019 | Deutsche Bank Sec | | 1,000,153 | 1,000,000 | 995,863 | | | 130 | | 130 | | 995,993 | | 4, 160 | 4, 160 | 1,678 | 06/30/2021 | .[1 |
| 912828-7C-8 | United States Treasury Note/Bo | J | 07/19/2019 | Various | ļ | 18,988,883 | 19,000,000 | 18,976,314 | | | L | ļ | L | | 18,976,314 | | 12,569 | 12,569 | 7,228 | 07/15/2022 | |

| | | | | Show All Lo | ng-Term Bo | onds and Stoo | ck Sold, Red | deemed or C | Otherwise I | Disposed o | of During th | he Current | Quarter | | | | | | | |
|----------------------------|--|--------------|------------------------------|-------------|--------------------------|---------------------|------------------|------------------|-------------|--------------|--------------|--------------|-----------|--------------------------|-----------|---------------------|------------|------------------|--------------------------|-----------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | nange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Stock | Con- | Symbol |
| CUSIP | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- Disposa | I Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | | nized | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| | United States Treasury Note/Bo | 08/15/2019 | Nomura Sec In-E | Otook | 498.319 | 500.000 | 494.980 | Value | (Decirease) | 1,422 | HIZCG | 1,422 | Value | 496.402 | Diopodai | 1,916 | 1.916 | 1,999 | 04/30/2020 | 1 |
| 912828-UQ-1 | United States Treasury Note/Bo | 09/10/2019 | | | 548.322 | 550,000 | 546.715 | | | 1,026 | | 1,026 | | 547.741 | | 582 | 582 | 3,589 | 02/29/2020 | 1 |
| 912828-VF-4 | United States Treasury Note/Bo | | Nomura Sec In-E | | 1,991,556 | 2,000,000 | 1,971,179 | | | 9,976 | | 9,976 | | 1,981,154 | | 10,401 | 10,401 | 18,859 | 05/31/2020 | 1 |
| 912828-Y8-7 | United States Treasury Note/Bo | | | | 35,332,183 | 35,325,000 | 35, 195, 731 | | | (2) | | (2) | | 35, 195, 730 | | 136,453 | 136,453 | 8,865 | 07/31/2024 | 1 |
| | United States Treasury Note/Bo | | | | 25,825,837 | 26,000,000 | 25,870,087 | | | | | | | 25,870,087 | | (44, 250) | (44,250) | 37,092 | 08/15/2022 | |
| 912828-YB-0 912828-YC-8 | United States Treasury Note/Bo | | Various Various | | 78,350,846 19,119,646 | 79,550,000 L | 78,588,463 | | | 28 490 | | 28 490 | | 78,588,491 19.091.805 | | (237,644) | (237,644) | 138,578 | 08/15/2029 | . 1 |
| | United States Treasury Note/Bo United States Treasury Note/Bo | | Various | | 163,047,236 | 166,150,000 | 162,921,501 | | | 3,266 | | 3,266 | | 162,924,766 | · | 122,470 | | 118,772 | 08/31/2021 08/31/2024 | 1 |
| | United States Treasury Note/Bo | | | | 6.484.595 | 6.500.000 | 6.478.948 | | | | | | | 6.478.963 | | 5,632 | 5,632 | 4,257 | 09/31/2024 | 1 |
| | United States Treasury Note/Bo | | | | 11,964,880 | 12,000,000 | 11,958,321 | | | | | | | 11,958,321 | | 6,559 | 6,559 | 984 | 09/30/2021 | 1 |
| 0599999. 5 | Subtotal - Bonds - U.S. Governments | | | | 475,547,423 | 471,723,954 | 475,539,989 | 4,618,462 | | (6,047) | | (6,047) | | 475,521,728 | | 25,695 | 25,695 | 1,342,627 | XXX | XXX |
| | Fargo Public School District | 08/01/2019 | | | 2, 165,000 | 2,165,000 | 2, 135, 664 | 2, 143,002 | | 1,015 | | 1,015 | | 2, 144, 017 | | 20,983 | 20,983 | 73,069 | 08/01/2029 | 1FE |
| | Fargo Public School District | | | | 2,900,000 | 2,900,000 | 2,872,305 | 2,878,068 | | 809 | | 809 | | 2,878,877 | | 21, 123 | 21, 123 | 105, 125 | 08/01/2031 | 1FE |
| | Fargo Public School District | | | | 2,800,000 | 2,800,000 | 2,762,032 | 2,768,754 | | 945 | | 945 | | 2,769,700 | | 30,300 | 30,300 | 105,000 | 08/01/2033 | 1FE |
| | Fargo Public School District | | | | 1,280,000 | 1,280,000 | 1,292,660 | 1,283,047 | | (3,047) | | (3,047) | | 1,280,000 | | | FF. 400 | 46,400 | 08/01/2032 | |
| | Fargo Public School District | | | | 1,700,000 | 10.845.000 | 10,699,372 | 10.715.493 | | 1,890 | | 1,612 | | 10.717.105 | | 55, 489 127, 895 | 55,489 | 61,625 | 08/01/2032 XXX | IFE |
| 01026C-AC-5 | Alabama Economic Settlement | | Redemotion | essions | 10,845,000 | 95,000 | 95,559 | 10,715,493 | | (559) | | (559) | | 95,000 | | 127,895 | 127,895 | 391,219 1,502 | 09/15/2025 | 100 |
| 01F030-47-0 | Fannie Mae or Freddie Mac Pool #TBA | | | | 616,061 | 605,000 | 616,060 | | | (339) | | (339) | | 616.060 | | | | | 07/01/2034 | 1 |
| 30711X-AT-1 | Fannie Mae Connecticut Avenue | 09/25/2019 | | | 16,060 | 16,060 | 17,570 | 17,805 | | (1,745) | | (1,745) | | 16,060 | | | | 657 | .02/25/2025 | 1 |
| 30711X-CB-8 | Fannie Mae Connecticut Avenue | | Paydown | | 203,474 | 203,474 | 231,992 | | | (28,016) | | (28,016) | | 203,474 | | | | 7,356 | .09/25/2028 | 1 |
| 30711X-CB-8 | Fannie Mae Connecticut Avenue | | Paydown | | | | | | | (8, 195) | | (8, 195) | | | | | | 1,288 | 09/25/2028 | 2Z |
| 30711X-DK-7 | Fannie Mae Connecticut Avenue | | Paydown | | 299,273 | 299,273 | 325,331 | | | (26,058) | | (26,058) | | 299,273 | | | | 7,057 | 01/25/2029 | |
| 31287X-VH-6 31287X-VH-6 | Freddie Mac Gold Pool #C70616 | | | | 2,729 257,946 | 2,729 250,048 | 2,842 260,402 | 2,816 258,095 | | (88) | | (88) | | 2,729 257,946 | | | | 85 9.669 | 09/01/2032 09/01/2032 | . 1 |
| 31288A-V5-1 | Freddie Mac Gold Pool #C70436 | | Pavdown | | | | 15.884 | 15.778 | | (326) | | (130) | | 15.452 | | | | | 10/01/2032 | 1 |
| 3128K6-NT-3 | Freddie Mac Gold Pool #A45802 | | | | 47,388 | 47,388 | 47,951 | 47.837 | | (448) | | (448) | | 47.388 | | | | 1,690 | 07/01/2035 | 1 |
| 3128K6-NT-3 | Freddie Mac Gold Pool #A45802 | | Tax Free Exchange | | 233,339 | 231,149 | 233,894 | 233,334 | | 4 | | 4 | | 233,339 | | | | 8,738 | .07/01/2035 | 1 |
| 3128K7-NM-6 | Freddie Mac Gold Pool #A46696 | | | | 35,862 | 35,862 | 32,960 | 33,506 | | 2,356 | | 2,356 | | 35,862 | | | | 962 | 08/01/2035 | 1 |
| 3128L2-BJ-6 | Freddie Mac Gold Pool #A69941 | | | | 247 | 247 | 258 | 257 | | (9) | | (9) | | 247 | | | | 10 | 12/01/2037 | 1 |
| 3128L2-BJ-6 3128LX-A4-2 | Freddie Mac Gold Pool #A69941 Freddie Mac Gold Pool #G01827 | | Tax Free Exchange Pavdown | | 60,045 | 57,838 . .22,863 | | | | (1) 1,498 | | (1) 1,498 | | | | | | 2,803 | 12/01/2037 | . 1 |
| 3128LX-AE-0 | Freddie Mac Gold Pool #G01805 | 09/01/2019 | | | 53,222 | 53,222 | 51.808 | 52.047 | | 1, 174 | | 1, 174 | | 53.222 | | | | 1.579 | 04/01/2035 | 1 |
| 3128LX-EZ-9 | Freddie Mac Gold Pool #G01952 | | | | 17,978 | 17,978 | 17,669 | 17,713 | | 265 | | 265 | | 17.978 | | | | 683 | 10/01/2035 | 1 |
| 3128LX-EZ-9 | Freddie Mac Gold Pool #G01952 | | Tax Free Exchange | | 97,946 | 99,216 | | 97,947 | | (1) | | (1) | | | | | | 4,032 | 10/01/2035 | 1 |
| 3128LX-KD-1 | Freddie Mac Gold Pool #G02092 | | Paydown | | 57,012 | 57,012 | 55,498 | 55,738 | | 1,274 | | 1,274 | | 57,012 | | | | 1,863 | 02/01/2036 | 1 |
| 3128M4-XP-3 | Freddie Mac Gold Pool #G03086 | | Paydown | | 6, 125 | 6,125 | 6,284 | 6,263 | | (138) | | (138) | | 6, 125 | ļ | | | 236 | 06/01/2036 | |
| 3128M4-XP-3 3128M5-YX-2 | Freddie Mac Gold Pool #G03086Freddie Mac Gold Pool #G04026 | 08/22/2019 | Tax Free Exchange | } | 206,447 | 201,951 . 445 | 207,205 476 | 206,502 | · | (56) | · | (56) | · | 206,447 | · | · | | 9,699 | 06/01/2036 09/01/2037 | - 1 |
| 3128M5-YX-2 | Freddie Mac Gold Pool #G04026 | | Paydown | | 75,814 | 71,512 | 76,406 | 75,857 | | (27) | | (27) | | 75.814 | | | | 2.660 | 09/01/2037 | 1 |
| 3128M7-JC-1 | Freddie Mac Gold Pool #G05359 | 09/01/2019 | Pavdown | | 31.058 | 31.058 | 30.602 | 30.692 | | 367 | | 367 | | 31.058 | | | | 829 | 11/01/2033 | 1 |
| 3128M8-H4-9 | Freddie Mac Gold Pool #G06251 | | Paydown | | 278,574 | 278,574 | 274,916 | 275,283 | | 3,291 | | 3,291 | | 278,574 | | | | 7,513 | .02/01/2041 | 1 |
| 3128M8-H4-9 | Freddie Mac Gold Pool #G06251 | | Tax Free Exchange | | 1,022,637 | 1,037,249 | 1,021,204 | 1,022,850 | | (213) | | (213) | | 1,022,637 | | | | 30,656 | 02/01/2041 | 1 |
| 3128M8-NG-5 | Freddie Mac Gold Pool #G06391 | | | | 240,168 | 240 , 168 . | 237,813 | 238,037 | | 2, 131 | | 2, 131 | | 240 , 168 | | | | 6,329 | 03/01/2041 | |
| 3128M8-NG-5 | Freddie Mac Gold Pool #G06391 | | Tax Free Exchange | | 636,680 | 633,842 . .3,650 | 637 , 110 | 636,615 3,771 | | 65 (121) | | 65 (121) | | 636,680 | ···· | | | 16,621 | 03/01/2041 | . [|
| 3128M8-TZ-7 3128M8-TZ-7 | Freddie Mac Gold Pool #G06568Freddie Mac Gold Pool #G06568 | | Paydown | · | 751.966 | | 754.528 | 751.498 | | (121) | ļ | (121) | | | ļ | | | 94 | 02/01/2041 02/01/2041 | 1 |
| 3128M8-VG-6 | Freddie Mac Gold Pool #G06615 | | Pavdown | | 14,447 | 14.447 | 14,501 | 14.492 | | (46) | | (46) | | 14.447 | | | | 363 | 06/01/2041 | 1 |
| 3128M8-VG-6 | Freddie Mac Gold Pool #G06615 | | Tax Free Exchange | | 728,376 | 726,027 | 728,750 | 728,321 | | 55 | | 55 | | 728,376 | | | | 21,458 | .06/01/2041 | 1 |
| 3128M9-VV-1 | Freddie Mac Gold Pool #G07528 | | Paydown | | 598,704 | 598,704 | 576,861 | 578,631 | | 20,073 | | 20,073 | | 598,704 | | | | 12,063 | 09/01/2043 | 1 |
| 3128MB-R9-0 | Freddie Mac Gold Pool #G13012 | | Paydown | | 56 | 56 | 61 | 58 | ļ | (2) | ļ | (2) | | 56 | ļ | | | 2 | 03/01/2022 | |
| 3128MB-R9-0 | Freddie Mac Gold Pool #G13012 | | Tax Free Exchange | | 123 5.969 | 119 5.969 | 129 6.240 | 123 | | (192) | | (192) | | 123 5.969 | | | | 4 70 | 03/01/2022 | . 1 |
| 3128MD-PH-0 3128MD-PH-0 | Freddie Mac Gold Pool #G14724Freddie Mac Gold Pool #G14724 | | Paydown | | 5,969 | 5,969 | | | | (192) | | (192) | | 5,969 | | | | | 04/01/2028 04/01/2028 | 1 |
| | Freddie Mac Gold Pool #G14789 | | | · | 35. 162 | 35, 162 | | | | (1.527) | | (1,527) | | 35.162 | ļ | | | 704 | 04/01/2028 | 1 |
| | Freddie Mac Gold Pool #G16550 | 09/01/2010 | | | 18 036 | /8 Q36 | | | | 802 | | 802 | | 18 036 | | | | 088 | 05/01/2020 | 1 |

| | | | | | Show All Lo | ng-Term Bo | onds and Sto | ck Sold, Red | deemed or C | Otherwise [| Disposed (| of During t | he Current | Quarter | | | | | | | |
|-------------|--|------|--------------------------|------------------------------|-------------|--------------------|--------------------|------------------|--------------------|-------------|-----------------|----------------|-------------|-----------|--------------------|-----------|-----------|------------|---------------|--------------------------|-----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | ange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | | Book | Carrying | Exchange | Realized | | Stock | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairmen | | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| | Freddie Mac Gold Pool #G08779 | | 09/01/2019 | Paydown | | | 861,202 | 861,807 | | | (606) | | (606) | | 861,202 | | | | 18,005 | 09/01/2047 | . 1 |
| | Freddie Mac Gold Pool #G08784 | | 09/01/2019 | Paydown | | 276,645 | 276,645 | 284,670 | 284,512 | | (7,867) | | (7,867) | | 276,645 | | | | 6,564 | 10/01/2047 | . 1 |
| | Freddie Mac Gold Pool #G08835 | | 09/01/2019 08/01/2019 | Paydown | | 603,867 7.657 | 603,867 7,657 | 607,466 7,484 | 174,757 7,508 | | (3,621) | | (3,621) | | 603,867 7.657 | | | | 8,663 | 09/01/2048 | . 1 |
| | Freddie Mac Gold Pool #G08068 | | 08/22/2019 | Tax Free Exchange | | 272,600 | 278,012 | 271,720 | 272,602 | | (2) | | (2) | | 272,600 | | | | 9,753 | 07/01/2035 | 1 |
| | Freddie Mac Gold Pool #G08072 | | 08/01/2019 | Paydown | | 2,907 | 2,907 | 2,767 | 2,790 | | 117 | | 117 | | 2,907 | | | | 75 | 08/01/2035 | 1 |
| | Freddie Mac Gold Pool #G08072 | | 08/22/2019 | Tax Free Exchange | | 74,581 | 77,788 | 74,049 | 74,669 | | (88) | | (88) | | 74,581 | | | | 2,460 | 08/01/2035 | . 1 |
| | Freddie Mac Gold Pool #G08537 | | 09/01/2019 | Paydown | | 483,647 | 483,647 | 465,888 | 467,430 | | 16,217 | | 16,217 | | 483,647 | | | | 9,709 | 07/01/2043 | . 1 |
| | Freddie Mac Gold Pool #G08540 | | 09/01/2019 09/01/2019 | Paydown | | 520,570 217,358 | 520,570 217,358 | 496 , 168 | 498,177 201,977 | | 22,393 | | 22,393 | | 520,570 217,358 | | | | 10,375 | 08/01/2043 02/01/2043 | 1 |
| | Freddie Mac Gold Pool #G08528 | | 09/01/2019 | Pavdown | | 470.075 | 470,075 | 452.631 | 454 . 168 | | 15,301 | | 15,381 | | 470.075 | | | | 9,439 | 04/01/2043 | 1 |
| | Freddie Mac Gold Pool #G08650 | | 09/01/2019 | Paydown | | 140,076 | 140,076 | 143,939 | 143,720 | | (3,644) | | (3,644) | | 140,076 | | | | 3,280 | 06/01/2045 | . 1 |
| | Freddie Mac Gold Pool #G08732 | | 09/01/2019 | Paydown | | 275,708 | 275,708 | 284,647 | 284,304 | | (8,596) | | (8,596) | | 275,708 | | | | 5,536 | 11/01/2046 | . 1 |
| | Freddie Mac Gold Pool #G08737 | | 09/01/2019 | Paydown | | | 606,444 | 604,691 | 604,724 | | 1,720 | | 1,720 | | | | | | 12, 193 | 12/01/2046 01/01/2047 | . 1 |
| | Freddie Mac Gold Pool #G08741 Freddie Mac Gold Pool #G08747 | | 09/01/2019 09/01/2019 | Paydown | | | 1,309,311 | 1,298,633 | 1,298,910 | | 10,401 6,146 | | 10 , 401 | | 777,933 | | | | 26,262 | 01/01/204/ 02/01/2047 | 1 |
| | Freddie Mac Gold Pool #G08750 | | 09/01/2019 | Paydown | | 470,587 | 470,587 | 468,454 | 468,501 | | 2,086 | | 2,086 | | 470,587 | | | | 9,420 | 03/01/2047 | 1 |
| 3128MM-UC-5 | Freddie Mac Gold Pool #G18578 | | 09/01/2019 | Paydown | | 87,462 | 87,462 | | 89,821 | | (2,359) | | (2,359) | | 87,462 | | | | 1,733 | 12/01/2030 | . 1 |
| | Freddie Mac Gold Pool #G18582 | | 09/01/2019 | Paydown | | 163,424 | 163,424 | 171,857 | 170,873 | | (7,449) | | (7,449) | | 163,424 | | | | 3,308 | 01/01/2031 | . 1 |
| | Freddie Mac Gold Pool #G18590 Freddie Mac Gold Pool #G18614 | | 09/01/2019 09/01/2019 | Paydown | | 67,406 470,762 | 67,406 470,762 | 69,724 | 69,452 473,140 | | (2,045) | | (2,045) | | 67,406 470.762 | | | | 1, 125 | 03/01/2031 10/01/2031 | . 1 |
| | Freddie Mac Gold Pool #G18631 | | 09/01/2019 | Pavdown | | 402.758 | 470,762 | 473,334 | 404.747 | | (1,988) | | (1,988) | | 470,762 | | | | 6.728 | 02/01/2031 | 1 |
| | Freddie Mac Gold Pool #G18669 | | 09/01/2019 | Paydown | | 373,230 | 373,230 | 369,679 | 369,742 | | 3,488 | | 3,488 | | 373,230 | | | | 6,251 | 12/01/2032 | 1 |
| | Freddie Mac Gold Pool #G18658 | | 09/01/2019 | Paydown | | 470, 171 | 470, 171 | 469,892 | 469,753 | | 418 | | 418 | | 470, 171 | | | | 7,951 | 09/01/2032 | . 1 |
| | Freddie Mac Gold Pool #G18662 | | 09/01/2019 | Paydown | | 168,335 | 168,335 | 168,677 | 168,653 | | (318) | | (318) | | 168,335 | | | | 2,828 | 10/01/2032 | . 1 |
| | Freddie Mac Gold Pool #G18702Freddie Mac Gold Pool #G18677 | | 09/01/2019 09/01/2019 | Paydown | | 142,251 43,757 | 142,251 43,757 | 142,273 | 142,270 43,588 | | (19) 169 | | (19) | | 142,251 43,757 | | | | 3,395 | 08/01/2033 02/01/2033 | 1 |
| | Freddie Mac Gold Pool #G18681 | | 09/01/2019 | Paydown | | 73.189 | 73.189 | 73,356 | 39.417 | | (171) | | (171) | | 73.189 | | | | 1,055 | 03/01/2033 | 1 |
| | Freddie Mac Gold Pool #J02081 | | 08/01/2019 | Paydown | | 2,469 | 2,469 | 2,496 | 2,470 | | (1) | | (1) | | 2,469 | | | | 77 | 06/01/2020 | . 1 |
| | Freddie Mac Gold Pool #J02081 | | 08/22/2019 | Tax Free Exchange | | 7,936 | 7,940 | 8,029 | 7,943 | | (7) | | (7) | | 7,936 | | | | 298 | 06/01/2020 | . 1 |
| | Freddie Mac Gold Pool #J02208 Freddie Mac Gold Pool #J02208 | | 08/01/2019 08/22/2019 | Paydown | | 4,056 7,026 | 4,056 7,024 | 4, 121 7, 137 | 4,062 7,035 | | (6) (9) | | (6) | | 4,056 7,026 | | | | 139 285 | 07/01/2020 07/01/2020 | |
| | Freddie Mac Gold Pool #J14577 | | 09/01/2019 | Paydown | | 61, 138 | | | 64,108 | | (2,970) | | (2,970) | | 61,138 | | | | 1,436 | 03/01/2026 | 1 |
| | Freddie Mac Gold Pool #A83463 | | 08/01/2019 | Paydown | | 529 | 529 | 539 | 538 | | (9) | | (9) | | 529 | | | | 18 | 12/01/2038 | . 1 |
| | Freddie Mac Gold Pool #A83463 | | 08/22/2019 | Tax Free Exchange | | 103,354 | 101,661 | 103,599 | 103,353 | | 1 | | 1 | | 103,354 | | | | 4, 131 | 12/01/2038 | . 1 |
| | Freddie Mac Gold Pool #C01430 Freddie Mac Gold Pool #C01430 | | 08/01/2019 08/22/2019 | Paydown | | 3,241 | 3,241 | | 3,365 | | (124) | | (124) | | 3,241 62.575 | | | | 90 | 11/01/2032 | . 1 |
| | Freddie Mac Gold Pool #C03764 | | 09/01/2019 | Pavdown | | 142,525 | 142,525 | 141,634 | 141,695 | | 830 | | 830 | | 142.525 | | | | 3,248 | 02/01/2042 | 1 |
| | Freddie Mac Gold Pool #C03795 | | 09/01/2019 | Paydown | | 382,296 | 382,296 | 379,519 | 379,715 | | 2,582 | | 2,582 | | 382,296 | | | | 9,271 | 04/01/2042 | 1 |
| 31292L-GN-9 | Freddie Mac Gold Pool #C03805 | | 09/01/2019 | Paydown | | 270,842 | 270,842 | 269 , 107 | 269,226 | | 1,616 | | 1,616 | | 270,842 | | | | 6,322 | 04/01/2042 | . 1 |
| | Freddie Mac Gold Pool #C09029 | | 09/01/2019 | Paydown | | 230,221 | 230,221 | 223,674 | 224,237 | | 5,984 | | 5,984 | | 230,221 | | | | 4,608 | 03/01/2043 | . 1 |
| | Freddie Mac Gold Pool #A84218 Freddie Mac Gold Pool #A89729 | | 09/01/2019 09/01/2019 | Paydown | | 94, 157 91,600 | 94, 157 91,600 | 94,407 92,806 | 94,347 92,628 | | (190) | | (190) | | 94, 157 91, 600 | | | | 2,721 | 05/01/2038 11/01/2039 | 1 |
| | Freddie Mac Gold Pool #A89728 | | 09/01/2019 | Paydown | | 184,508 | 184,508 | 186,036 | 185,796 | | (1,288) | | (1,288) | | 184,508 | | | | 4,984 | 10/01/2039 | 1 |
| 312937-BL-8 | Freddie Mac Gold Pool #A89943 | | 08/01/2019 | Paydown | | 24,435 | 24,435 | 25,588 | 25,452 | | (1,018) | | (1,018) | | 24,435 | | | | 569 | 11/01/2039 | . 1 |
| | Freddie Mac Gold Pool #A89943 | | 08/22/2019 | Tax Free Exchange | | 346, 103 | 332,018 | 347,685 | 345,846 | | 257 | | 257 | | 346, 103 | | | | 9,499 | 11/01/2039 | . 1 |
| | Freddie Mac Gold Pool #A91160 | | 09/01/2019 08/01/2019 | Paydown | | 291,225 | 291,225 | 292,011 | 291,850 12,907 | | (625) | | (625) | | 291,225 | | | | 9, 116 369 | 02/01/2040 04/01/2040 | .]1 |
| | Freddie Mac Gold Pool #A91668 | | 08/01/2019 08/22/2019 | Tax Free Exchange | | 353.847 | 343,448 | 354,986 | 353,668 | | 179 | | | | 353.847 | | | ····· | 12,689 | 04/01/2040 04/01/2040 | 1 |
| 312941-3U-9 | Freddie Mac Gold Pool #A93511 | | 08/01/2019 | Paydown | | 10,864 | 10,864 | 11,523 | 11,453 | | (589) | | (589) | | 10,864 | | | | 304 | 08/01/2040 | 1 |
| | Freddie Mac Gold Pool #A93511 | | 08/22/2019 | Tax Free Exchange | | 480,435 | 455,321 | 482,925 | 479,994 | | 440 | | 440 | | 480,435 | | | | 14,924 | 08/01/2040 | . 1 |
| | Freddie Mac Gold Pool #A94378 | | 08/01/2019 | Paydown | | 2,789 | 2,789 | 2,865 | 2,855 | | (66) | · | (66) | | 2,789 | | | · | 64 | 10/01/2040 | . 1 |
| | Freddie Mac Gold Pool #A94378 Freddie Mac Gold Pool #A94386 | | 08/22/2019 09/01/2019 | Tax Free Exchange Paydown | | 614,096 22,361 | 599,680 | 615,983 | 613,812 | | 284 | | 284 | | 614,096 22,361 | | | · | 16,396 | 10/01/2040 10/01/2040 | 1 |
| | Freddie Mac Gold Pool #A93892 | | 08/01/2019 | Paydown | | 64,677 | | | | | (1,057) | | (1,057) | | 64,677 | | | | 1,217 | 09/01/2040 | 1 |
| 312942-KD-6 | Freddie Mac Gold Pool #A93892 | | 08/22/2019 | Tax Free Exchange | | 1,760,535 | 1,731,591 | 1,764,551 | 1,759,883 | | 652 | | 652 | | 1,760,535 | | | | 42,783 | 09/01/2040 | . 1 |
| 312942-N3-5 | Freddie Mac Gold Pool #A94010 | | 08/01/2019 | Paydown | | 2,622 | 2,622 | 2,732 | 2,719 | | (97) | <u> </u> | (97) | | 2,622 | | <u> </u> | ļ | 54 | 09/01/2040 | .[1 |

| | | | | Show All Lo | ng-Term Bo | onds and Stoc | k Sold, Red | deemed or (| Otherwise I | Disposed o | of During th | he Current | Quarter | | | | | | | |
|----------------------------|--|---------------|------------------------------|-------------|---------------|--------------------|------------------|-------------------|-------------|----------------|--------------|------------------|-----------|-------------------|-----------|-----------|------------|-----------------|--------------------------|-----------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | nange In Bo | ok/Adjusted | Carrying Va | alue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Stock | Con- | Symbol |
| CUSIP | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| 312942-N3-5 | Freddie Mac Gold Pool #A94010 | | Tax Free Exchange | | 415,751 | 400,604 | 417,504 | 415,411 | | 341 | | 341 | | 415,751 | | | | 10,316 | 09/01/2040 | 1 |
| 312943-2R-3 | Freddie Mac Gold Pool #A95284 | | Paydown | | 126,912 | 126,912 | 125,246 | 125,419 | | 1,492 | | 1,492 | | 126,912 | | | | 3,385 | 12/01/2040 | 1 |
| 312943-BR-3 312943-F3-2 | Freddie Mac Gold Pool #A94548 Freddie Mac Gold Pool #A94686 | | Paydown | | 437,786 | 437,786 159,285 | 432,040 | 432,645 | | 5, 141 | | 5, 141 1, 591 | | 437,786 | | | | 11, 127 | 10/01/2040 11/01/2040 | . 1 |
| 312943-F4-0 | Freddie Mac Gold Pool #A94687 | | Pavdown | | 122.672 | 122,672 | 121,311 | 121.446 | | 1,225 | | 1, 225 | | 122.672 | | | | 2.990 | 11/01/2040 | 1 |
| 312943-QC-0 | Freddie Mac Gold Pool #A94951 | | Paydown | | | | | | | 567 | | 567 | | | | | | 2,481 | 11/01/2040 | . 1 |
| 312943-QC-0 | Freddie Mac Gold Pool #A94951 | | Tax Free Exchange | | 712,324 | 715,646 | 712,068 | 712,363 | | (38) | | (38) | | 712,324 | | ļ | ļ | 21, 151 | 11/01/2040 | 1 |
| 312943-U7-6 | Freddie Mac Gold Pool #A95106 | | Paydown | | 211,692 | 211,692 | 211,047 | 211,084 | | 607 | | 607 | | 211,692 | | | | 5,350 | 11/01/2040 | |
| 312943-X8-1 312944-AC-5 | Freddie Mac Gold Pool #A95203 Freddie Mac Gold Pool #A95403 | | Paydown | | 293,056 | 293,056168,116 | 289,897 | 290,210 | | 2,846 8.434 | | 2,846 8.434 | | 293,056 | | | | 7,765 3,825 | 11/01/2040 | . 1 |
| 312945-A4-0 | Freddie Mac Gold Pool #A96327 | | Paydown | · | 304,646 | 304.646 | 301,813 | 302,091 | | 2,555 | | | | 304,646 | · | | | | 12/01/2040 | 1 |
| 312945-AL-2 | Freddie Mac Gold Pool #A96311 | | Paydown | | 157,366 | 157,366 | 155,411 | 155,612 | | 1,754 | | 1,754 | | 157,366 | | | | 3,844 | 01/01/2041 | |
| 312945-F2-9 | Freddie Mac Gold Pool #A96485 | | Paydown | | 18,385 | 18,385 | 18,753 | 18,709 | | (324) | | (324) | | 18,385 | | | | 386 | 01/01/2041 | 1 |
| 312945-F2-9 | Freddie Mac Gold Pool #A96485 | | Tax Free Exchange | | 600,839 | 590,210 | 602,014 | 600,614 | | 226 | | 226 | | 600,839 | | | | 15, 198 | 01/01/2041 | |
| 312945-TK-4 312945-TK-4 | Freddie Mac Gold Pool #A96854 Freddie Mac Gold Pool #A96854 | 08/01/2019 | Paydown | | 22,325 | 22,325654,561 | 21,784 | 21,843 | | 482 | | 482 | | 22,325 | | | | 475 17 . 164 | 02/01/2041 02/01/2041 | . 1 |
| 312945-TR-4 | Freddie Mac Gold Pool #A90034 | | Pavdown | | | | 44.795 | 44.748 | | (220) | | (226) | | 44 . 454 | | | | 1, 104 | 02/01/2041 | 1 |
| 312945-ZB-7 | Freddie Mac Gold Pool #A97038 | | Tax Free Exchange | | 1,621,333 | 1,610,484 | 1,622,815 | 1,621,119 | | 214 | | 214 | | 1,621,333 | | | | 47,599 | .02/01/2041 | 1 |
| 312946-N9-3 | Freddie Mac Gold Pool #A97616 | | Paydown | | 17,590 | 17,590 | 18,730 | 18,605 | | (1,015) | | (1,015) | | 17,590 | | | | 448 | .03/01/2041 | 1 |
| 312946-N9-3 | Freddie Mac Gold Pool #A97616 | | Tax Free Exchange | | | 666, 192 | 709,390 | 704,634 | | 710 | | 710 | | 705,344 | | | | 20,485 | 03/01/2041 | 1 |
| 31294L-UM-3 31294L-UM-3 | Freddie Mac Gold Pool #E02388 Freddie Mac Gold Pool #E02388 | 08/01/2019 | Paydown | | 2,422 | 2,42230,853 | 2,558 | 2,478 | | (56) | | (56) | | 2,422 | | | | 65 | 09/01/2022 09/01/2022 | 1 |
| 31296P-XG-2 | Freddie Mac Gold Pool #A15179 | | Pavdown | | 10.848 | 10,848 | 10,785 | 10,792 | | 56 | | 56 | | 10,848 | | | | 350 | 11/01/2033 | 1 |
| 31296P-XG-2 | Freddie Mac Gold Pool #A15179 | | Tax Free Exchange | | 284,406 | 285,888 | 284,235 | 284,411 | | (4) | | (4) | | 284,406 | | | | 11,148 | 11/01/2033 . | 1 |
| 31296X-RL-1 | Freddie Mac Gold Pool #A21391 | | Paydown | | 4,348 | 4,348 | 4,281 | 4,292 | | 56 | | 56 | | 4,348 | | | | 134 | 05/01/2034 | 1 |
| 31296X-RL-1 31296X-Y3-3 | Freddie Mac Gold Pool #A21391 Freddie Mac Gold Pool #A21630 | | Tax Free Exchange Paydown | | 305,351 | 309,32818,978 | 304,567 | 305,356 | | (5) 244 | | (5) 244 | | 305,351 | | | | 11,723 | 05/01/2034 05/01/2034 | |
| 31296X-Y3-3 | Freddie Mac Gold Pool #A21630 | | Tax Free Exchange | | 515,724 | 522,441 | 514,400 | 515,733 | | (9) | | (9) | | 515,724 | | | | 19,792 | 05/01/2034 | 1 |
| 31297F-HX-4 | Freddie Mac Gold Pool #A27446 | | Paydown | | 1,564 | 1,564 | 1,572 | 1,570 | | (6) | | (6) | | 1,564 | | | | 54 | 10/01/2034 | 1 |
| 31297F-HX-4 | Freddie Mac Gold Pool #A27446 | | Tax Free Exchange | | 213,334 | 212,578 | 213,607 | 213,333 | | 1 | | 1 | | 213,334 | | | | 8,639 | 10/01/2034 | 1 |
| 31297Q-AT-6 | Freddie Mac Gold Pool #A34518 | | Paydown | | 18,466 | 18,466 | 18,056 | 18, 128 | | 337 | | 337 | | 18,466 | | | | 539 | 04/01/2035 | |
| 31297Q-AT-6 31297V-7G-7 | Freddie Mac Gold Pool #A34518 Freddie Mac Gold Pool #A39895 | | Tax Free Exchange | | 42,867 | 43,689 76,549 | 42,719 75,197 | 42,891 | | (24) | | 1, 161 | | 42,867 76,549 | | | | 1,436 | 04/01/2035 11/01/2035 | - 1 |
| 31297V-7G-7 | Freddie Mac Gold Pool #A39306 | | Paydown | | 4,965 | 4,965 | 5, 253 | 5,211 | | (246) | | (246) | | 4,965 | | | | 151 | 11/01/2035 . | 1 |
| 31297V-KT-4 | Freddie Mac Gold Pool #A39306 | | Tax Free Exchange | | 47,685 | 45,441 | 48,075 | 47,689 | | (4) | | (4) | | 47,685 | | | | 1,569 | 11/01/2035 | 1 |
| 31297V-Y8-5 | Freddie Mac Gold Pool #A39735 | | Paydown | | 6,091 | 6,091 | 5,987 | 6,002 | | 90 | | 90 | | 6,091 | | | | 202 | 11/01/2035 . | 1 |
| 31297V-Y8-5 | Freddie Mac Gold Pool #A39735 | 08/22/2019 | Tax Free Exchange | | 64, 141 | | 64,003 | 64,161 | | (20) | | (20) | · | 64, 141 | | | | 2,406 | 11/01/2035 | 1 |
| 31307B-J6-8 31307B-J6-8 | Freddie Mac Gold Pool #J22985 Freddie Mac Gold Pool #J22985 | | Paydown | | 34,051 | 34,051 910,937 | 34,019 | 34,019 910.074 | | 32 | | 32 | | 34,051 910.074 | | | | 452 13,791 | 03/01/2028 | 1 |
| 3131WD-5T-9 | Freddie Mac Pool #ZI1758 | | Pavdown | | 1,483 | 1,483 | 1,463 | | | 20 | | 20 | | 1.483 | | | | 7 | 05/01/2020 | |
| 3131WD-5T-9 | Freddie Mac Pool #ZI1758 | | Capital Distribution | | 170 | | 170 | | | | | | | 170 | | | | | 05/01/2034 | 1 |
| 3131WD-7E-0 | Freddie Mac Pool #ZI1793 | | Paydown | | 2,848 | 2,848 | 2,810 | | | 38 | | 38 | | 2,848 | | | | 13 | 05/01/2034 | |
| 3131WD-7E-0 3131WD-BJ-4 | Freddie Mac Pool #ZI1793 Freddie Mac Pool #ZI0941 | | Capital Distribution Pavdown | | 288 1, 161 | 1, 161 | 288 | | | | | | | 288 | | | | | 05/01/2034 11/01/2033 | . 1 |
| 3131WD-BJ-4 3131WD-BJ-4 | Freddie Mac Pool #ZI0941 | | Capital Distribution | | 178 | | 1, 154 | | | ············· | | ············· | | 1, 161 | ļ | | | | 11/01/2033 | 1 |
| 3131WE-2S-2 | Freddie Mac Pool #Z12585 | | Paydown | | 788 | 788 | 790 | | | (2) | | (2) | | 788 | | | | 4 | 10/01/2034 | 1 |
| 3131WE-2S-2 | Freddie Mac Pool #Z12585 | | Capital Distribution | | 117 | | 117 | | | | | | | 117 | | | | | 10/01/2034 | |
| 3131WF-SC-6 | Freddie Mac Pool #ZI3215 | | Paydown | | 147 | 147 | 144 | | | 3 | | 3 | | 147 | | | | 1 | 04/01/2035 | . 1 |
| 3131WF-SC-6 3131WG-6B-0 | Freddie Mac Pool #ZI3215 Freddie Mac Pool #ZI4466 | | Capital Distribution Paydown | | 24 940 | 940 | 24 | | | (8) | | (8) | | 24 940 | | | | | 04/01/2035 07/01/2035 | 1 |
| 3131WG-6B-0 | Freddie Mac Pool #Z14466 | | Capital Distribution | | 127 | | | | | | | (0) | | 940 | | | | | 07/01/2035 | |
| 3131WG-FR-5 | Freddie Mac Pool #Z13776 | | Paydown | | 173 | 173 | 181 | | | (8) | | (8) | | 173 | | | | 1 | 11/01/2035 | 1 |
| 3131WG-FR-5 | Freddie Mac Pool #ZI3776 | | Capital Distribution | ļ | 25 | ļ ļ. | 25 | | | ļ | | | | 25 | | | | | 11/01/2035 | 1 |
| 3131WG-HH-5 3131WG-HH-5 | Freddie Mac Pool #Z13832 | | Paydown | | 249 36 | 249 | 245 | | | 4 | | 4 | | 249 | | | | 1 | 11/01/2035 | . 1 |
| | Freddie Mac Pool #Z13832 Freddie Mac Pool #Z16922 | | Capital Distribution Paydown | | 36 | 125 | | | | (5) | | (5) | | 125 | | | | 1 | 11/01/2035 | 11 |
| 01011111-11-2 | | | Conided Diedelbudien | | 120 | 120 | | | | | | (3) | | 123 | | | ····· | ······· | 12/01/2007 | 12 |

| | | | | | Show All Lo | ng-Term Bo | nds and Sto | ck Sold, Re | deemed or 0 | | | | | | | | | | | | |
|---------------|--|------|------------|-----------------------------------|-------------|---------------|-------------|----------------|-------------|------------|------------|-------------|-------------|-----------|----------------|-----------|-----------|------------|------------|--|-----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | | | ok/Adjusted | Carrying Va | alue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Stock | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | t Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| 3131WM-HW-9 | Freddie Mac Pool #Z18345 | | 09/01/2019 | Paydown | | 275 | 275 | 279 | | | (4) |) | (4) | | 275 | | | | 1 | 12/01/2038 . | 1 |
| | Freddie Mac Pool #Z18345 | | 08/22/2019 | . Capital Distribution | | 56 | | 56 | | | | | | | 56 | | | | | 12/01/2038 . | 1 |
| | Freddie Mac Pool #Z19870 | | 09/01/2019 | . Paydown | | 883 | 883 | 910 | | | (26) |) | (26) | | 883 | | | | 4 | 04/01/2040 . | |
| | Freddie Mac Pool #Z19870 Freddie Mac Pool #Z19449 | | 08/22/2019 | . Capital Distribution | | 189 7.137 | 7,137 | 189 7 . 436 | | | (299) | | (299) | | 189 7 . 137 | | | | 30 | 04/01/2040 . 11/01/2039 . | |
| | Freddie Mac Pool #Z19449 | | 08/22/2019 | Paydown | | | | | | | (299) | , | (299) | | | | | | 30 | 11/01/2039 . | 1 |
| | Freddie Mac Pool #ZJ0343 | | 09/01/2019 | Paydown | | 6,543 | 6,543 | 6,901 | | | (357) | | (357) | | 6,543 | | | | 27 | 08/01/2040 . | 1 |
| | Freddie Mac Pool #ZJ0343 | | 08/22/2019 | . Capital Distribution | | 251 | ,0,040 | 251 | | | (007) | | (007) | | 251 | | | | | 08/01/2040 . | 1 |
| | Freddie Mac Pool #ZJ0462 | | 09/01/2019 | Paydown | | 4,648 | 4,648 | 4,723 | | | (75) | | (75) | | 4,648 | | | | 16 | 09/01/2040 . | 1 |
| | Freddie Mac Pool #ZJ0462 | . | 08/22/2019 | . Capital Distribution | | 925 | | 925 | | | ļ | | | | 925 | | | | | 09/01/2040 . | 1 |
| | Freddie Mac Pool #ZJ0499 | . | 09/01/2019 | . Paydown | | 1,111 | 1,111 | 1, 152 | | | (41) |) | (41) | | 1, 111 | | | | 4 | 09/01/2040 . | 1 |
| | Freddie Mac Pool #ZJ0499 | · | 08/22/2019 | . Capital Distribution | | 213 | 4 000 | 213 | | | /00 | | | | 213 | | | | | 09/01/2040 . | |
| | Freddie Mac Pool #ZJ0579 Freddie Mac Pool #ZJ0579 | | 09/01/2019 | Paydown | | 1,386 320 | 1,386 | 1,418 | | | (33) | | (33) | ' | 1,386 | | | | 5 | 10/01/2040 . 10/01/2040 . | |
| | Freddie Mac Pool #ZJ0691 | | 09/01/2019 | Paydown | | 15,975 | 15,975 | 15,893 | | | 83 | | | | 15,975 | | | | 53 | 11/01/2040 . | 1 |
| | Freddie Mac Pool #ZJ0691 | | 08/22/2019 | . Capital Distribution | | 382 | | | | | | | | | | | | | | 11/01/2040 . | 1 |
| | Freddie Mac Pool #ZJ1095 | | 09/01/2019 | Paydown | | 2,008 | 2,008 | 2,043 | | | (35) | | (35) | | 2,008 | | | | 8 | 01/01/2041 . | 1 |
| | Freddie Mac Pool #ZJ1095 | | 08/22/2019 | . Capital Distribution | | 314 | | 314 | | | | | | | 314 | | | | | 01/01/2041 . | 1 |
| | Freddie Mac Pool #ZJ1192 | | 09/01/2019 | Paydown | | 12,676 | 12,676 | 12,391 | | | 285 | | 285 | | 12,676 | | | | 42 | 02/01/2041 . | 1 |
| | Freddie Mac Pool #ZJ1192 | | | . Capital Distribution | | 350 | | 350 | | | | | | | 350 | | | | | 02/01/2041 . | 1 |
| | Freddie Mac Pool #ZJ1240 | | | Paydown | | 16,568 | 16,568 | 16,671 | | | (103) |) | (103) | | 16,568 | | | | 55 | 02/01/2041 . | |
| | Freddie Mac Pool #ZJ1240 Freddie Mac Pool #ZJ1412 | | 08/22/2019 | . Capital Distribution Paydown | | 861 | 13,963 | 861 14,776 | | | (813) | | (813) | | 861 13,963 | | | | 52 | 02/01/2041 . 03/01/2041 . | |
| | Freddie Mac Pool #ZJ1412 | | 08/22/2019 | . Capital Distribution | | 354 | | 354 | | | (013) | , | (010) | | 354 | | | | J2 | 03/01/2041 . | 1 |
| | Freddie Mac Pool #ZJ6423 | | 09/01/2019 | Paydown | | 1,317 | 1,317 | 1,358 | | | (41) |) | (41) | | 1,317 | | | | 7 | 09/01/2032 . | 1 |
| | Freddie Mac Pool #ZJ6423 | | 08/22/2019 | . Capital Distribution | | 138 | | 138 | | | | | | | 138 | | | | | 09/01/2032 . | 1 |
| 3131X3-D3-8 | Freddie Mac Pool #ZK0122 | | 09/01/2019 | Paydown | | 1,582 | 1,582 | 1,582 | | | | | | | 1,582 | | | | 7 | 07/01/2020 . | 1 |
| 3131X3-D3-8 | Freddie Mac Pool #ZK0122 | | 08/22/2019 | . Capital Distribution | | 3 | | 3 | | | | | | | 3 | | | | | 07/01/2020 . | 1 |
| | Freddie Mac Pool #ZK0098 | | | Paydown | | 1,333 | 1,333 | 1,332 | | | 1 | | 1 | | 1,333 | | | | 6 | 06/01/2020 . | |
| | Freddie Mac Pool #ZK0098 Freddie Mac Pool #ZK5208 | | 08/22/2019 | . Capital Distribution Paydown | | 4 | | | | | 26 | | 26 | | | | | | 38 | 06/01/2020 . 03/01/2028 . | |
| | Freddie Mac Pool #ZK5208 | | 08/14/2019 | . Capital Distribution | | 441 | 10,211 | 441 | | | 20 | | 20 | | 441 | | | | | 03/01/2028 . | 1 |
| | Freddie Mac Pool #ZL1223 | | 09/01/2019 | Paydown | | 2,255 | 2,255 | 2,330 | | | (75) |) | (75) | | 2,255 | | | | 8 | 04/01/2041 . | |
| | Freddie Mac Pool #ZL1223 | | 08/22/2019 | . Capital Distribution | | 262 | | 262 | | | | | | | 262 | | | | | 04/01/2041 . | 1 |
| 3131XG-LD-8 | Freddie Mac Pool #ZL1224 | | 09/01/2019 | Paydown | | 23,820 | 23,820 | 24,575 | | | (756) |) | (756) | | 23,820 | | | | 89 | 04/01/2041 . | 1 |
| | Freddie Mac Pool #ZL1224 | . | 08/22/2019 | . Capital Distribution | | 443 | | 443 | | | | ļ | | ļ | 443 | ļ | | | | 04/01/2041 . | 1 |
| | Freddie Mac Pool #ZL1847 | | 09/01/2019 | Paydown | | 24,527 | 24,527 | 25,422 | | | (895) | | (895) | · | 24,527 | | | | 82 | 08/01/2041 . | |
| | Freddie Mac Pool #ZL1847 Freddie Mac Pool #ZL2323 | | 08/22/2019 | . Capital Distribution Paydown | | 9,501 | 9,501 | 311 9.887 | | | (387) | | (387) | | 311 9,501 | | | | 32 | 08/01/2041 . 11/01/2041 . | |
| | Freddie Mac Pool #ZL2323 | | 08/22/2019 | . Capital Distribution | | 1.824 | ə, JU I | 1,824 | | | (307) | · | (307) | ' | 1.824 | . | | | 32 | 11/01/2041 . | 1 |
| | Freddie Mac Pool #ZL3536 | | 09/01/2019 | Paydown | | 6,603 | 6,603 | 7,024 | | | (433) |) | (433) | | 6,603 | | | | 19 | 08/01/2041 . | 1 |
| | Freddie Mac Pool #ZL3536 | | 08/22/2019 | . Capital Distribution | | 239 | | 239 | | | | | | | 239 | | | | | 08/01/2042 . | 1 |
| 31329H-5X-5 | Freddie Mac Pool #ZA0862 | | 09/01/2019 | Paydown | | 337 | 337 | 349 | | | (12) |) | (12) | | | | | | 2 | 11/01/2032 . | 1 |
| | Freddie Mac Pool #ZA0862 | | 08/22/2019 | . Capital Distribution | | 33 | | 33 | | | ļ | | ļ | | 33 | | | | | 11/01/2032 . | 1 |
| | Freddie Mac Pool #ZA1763 | | | . Paydown | | 575 | 575 | 589 | | | (13) |) | (13) | | 575 | | | | 2 | 03/01/2023 . | 1 |
| | Freddie Mac Pool #ZA1763 Freddie Mac Pool #ZA2539 | | 08/22/2019 | . Capital Distribution | | 8 1,025 | 1,025 | | | | (21) | | (21) | | | | | | | 03/01/2023 . 09/01/2022 . | |
| | Freddie Mac Pool #ZA2539 | | 08/22/2019 | Paydown | | 1,025 | 1,025 | 1,046 | | | (21) | · | (21) | | 1,025 | | | | 5 | 09/01/2022 . | 1 |
| | Freddie Mac Pool #Z820955 | 1 | 09/01/2019 | Paydown | | 2,148 | 2,148 | 2,119 | | | 29 | | 29 | | 2, 148 | | | | 10 | 10/01/2035 . | 1 |
| | Freddie Mac Pool #ZS0955 | | 08/22/2019 | . Capital Distribution | | 55 | | 55 | | | | | | | 55 | | | | | 10/01/2035 . | 1 |
| 3132A1-VU-5 | Freddie Mac Pool #ZS1527 | | 09/01/2019 | Paydown | | 675 | 675 | 689 | | | (15) |) | (15) | | 675 | | | | 4 | 06/01/2036 . | 1 |
| | Freddie Mac Pool #ZS1527 | . | 08/22/2019 | . Capital Distribution | | 111 | | 111 | | | | | ļ | | 111 | | | | | 06/01/2036 . | 1 |
| | Freddie Mac Pool #ZS1980 | | | . Paydown | | 232 | 232 | 246 | | | (14) |) | (14) | | 232 | | | | 1 | 09/01/2037 . | 1 |
| | Freddie Mac Pool #ZS1980 | | 08/22/2019 | . Capital Distribution | | 39 | 44 000 | 39 | | | 470 | | 470 | | 39 | | | | 40 | 09/01/2037 . | |
| | Freddie Mac Pool #ZS3105 Freddie Mac Pool #ZS3105 | | 09/01/2019 | Paydown | | 11,860 554 | 11,860 | 11,687 554 | | | 173 | | 173 | | 11,860 .554 | | | | 40 | 02/01/2041 . 02/01/2041 . | 1 |
| | Freddie Mac Pool #ZS3105 | | 09/01/2019 | . Pavdown | | 8.064 | | 8.096 | | | (32) | 1 | (32) | | 8.064 | | | | 27 | 03/01/2041 . | 1 |
| J 104NU VID-J | 1100010 mg0 1001 #200102 | . 1 | | . 1 W.J W.VIII | | 0,004 | | | · | h | (02) | | (02) | · | | | | | | ۱۴۵۱ ۱ ۱ ۱ ۱ ۱ ۱ ۱ ۱ ۱ ۱ ۱ ۱ ۱ ۱ ۱ ۱ ۱ | 1 |

| | | | | | Show All Lo | ng-Term Bo | nds and Stoc | k Sold, Red | deemed or (| Otherwise [| Disposed o | of During tl | he Current | Quarter | | | | | | | |
|----------------------------|--|------|------------|---------------------------------|-------------|-----------------|--------------|-------------|-----------------|-------------|----------------|--------------|-------------|-----------|-----------|--------------|-----------|------------|------------|--------------------------|-----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | ange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | _ | _ | - | - | | | | - | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | | | | | | | | | and |
| | | | | | | | | | | | | Current | Change in | Foreign | D1-/ | | | | DI | | |
| | | | | | | | | | D: 1/ | | | Year's | Book/ | Exchange | Book/ | | | | Bond | 0, , , | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | | Book | Carrying | Exchange | | | Stock | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | t Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | | ` 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| 3132A3-QD-5 | Freddie Mac Pool #ZS3152 | | 08/22/2019 | Capital Distribution | | 339 | | 339 | | (======) | | | , | | 339 | ' | · · | | | 03/01/2041 | 1 |
| | Freddie Mac Pool #ZS3223 | | 09/01/2019 | Paydown | | 1,851 | 1,851 | 1,913 | | | (61) |) | (61) | | 1,851 | | | | 7 | .02/01/2041 | 1 |
| 3132A3-SL-5 | Freddie Mac Pool #ZS3223 | | 08/22/2019 | Capital Distribution | | 387 | | 387 | | | | | | | 387 | | | | | 02/01/2041 | . 1 |
| 3132A3-TF-7 | Freddie Mac Pool #ZS3250 | | 09/01/2019 | Paydown | | 7,535 | 7,535 | 7,555 | | | (20) |) | (20) | | 7,535 | | | | 25 | 06/01/2041 | . 1 |
| | Freddie Mac Pool #ZS3250 | | 08/22/2019 | Capital Distribution | | 388 | | 388 | | | | | | | 388 | | | | | 06/01/2041 | . 1 |
| | | | 09/01/2019 | Paydown | | 5,429 | 5,429 | 5,321 | | | 109 | | 109 | | 5,429 | | | | 25 | 07/01/2035 | . 1 |
| | | | 08/22/2019 | Capital Distribution | | 153 | | 153 | | | | | | | 153 | | | | | 07/01/2035 | . [1 |
| | | | 09/01/2019 | Paydown | | 1,631 | 1,631 | 1,563 | | | 68 | | 68 | | 1,631 | | | | 7 | 08/01/2035 | .] |
| | | | 08/22/2019 | Capital Distribution | | 43 22 | 22 | 43 22 | | | /41 | | | | 43 | | | | | 08/01/2035 | . L |
| 3132A6-D9-1 3132A6-D9-1 | Freddie Mac Pool #ZS5528 | | 09/01/2019 | Paydown | | 22 | 22 | 22 | | | (1) | / | (1) | | 22 | | | | | 03/01/2022 03/01/2022 | . 1 |
| | Freddie Mac Pool #ZS5528 Freddie Mac Pool #ZS6688 | | 08/22/2019 | Capital Distribution Paydown | | 2,113 | 2,113 | 2,178 | | | (66) | | (66) | | 2, 113 | | | | A | 03/01/2022 04/01/2028 | 1 |
| | Freddie Mac Pool #ZS6688 | | 08/22/2019 | Capital Distribution | | | | | | | (00) | · | (00) | | 78 | | | | 4 | 04/01/2028 | 1 |
| | Freddie Mac Pool #ZT1238 | | 09/01/2019 | Paydown | | 4,654 | 4,654 | 4,961 | | | (307) | ١ | (307) | | 4,654 | | | | 16 | 07/01/2042 | 1 |
| | Freddie Mac Pool #ZT1238 | | 08/22/2019 | Capital Distribution | | 165 | | 165 | | | (001) | , | (001) | | 165 | | | | | 07/01/2042 | 1 |
| | Freddie Mac Pool #SD8004 | | 09/01/2019 | Paydown | | 188,539 | 188,539 | 189,945 | | | (1,407) |) | (1,407) | | 188,539 | | | | 760 | 08/01/2049 | 1 |
| | Freddie Mac Gold Pool #Z40054 | | 08/01/2019 | Paydown | | 9,776 | 9,776 | 10,473 | 10,422 | | (646) | | (646) | | 9,776 | | | | 177 | .07/01/2042 | . 1 |
| | Freddie Mac Gold Pool #Z40054 | | 08/22/2019 | Tax Free Exchange | | 329,383 | 308,840 | 330,845 | 329,260 | | 123 | | 123 | | 329,383 | | | | 7,069 | 07/01/2042 | . 1 |
| | Freddie Mac Gold Pool #Q00250 | | 08/01/2019 | Paydown | | 25,284 | 25,284 | 26 , 185 | 26,084 | | (800) | | (800) | | 25,284 | | | | 610 | 04/01/2041 | . 1 |
| | Freddie Mac Gold Pool #Q00250 | | 08/22/2019 | Tax Free Exchange | | | 832,208 | 861,855 | 858,538 | | 513 | | 513 | | 859,051 | | | | 25,590 | 04/01/2041 | . 1 |
| | Freddie Mac Gold Pool #Q00246 | | 08/01/2019 | Paydown | | 5,284 | 5,284 | 5,481 | 5,459 | | (174) | | (174) | | 5,284 | | | | 148 | 04/01/2041 | . 1 |
| | Freddie Mac Gold Pool #Q00246 | | 08/22/2019 | Tax Free Exchange | | 509, 178 | 492,610 | 510,929 | 508,866 | | 312 | | 312 | | 509, 178 | | | | 16,379 | 04/01/2041 | . 1 |
| | | | 08/01/2019 | Paydown | | 46,975 | 46,975 | 48,913 | 48,685 | | (1,710) | | (1,710) | | 46,975 | | | | 997 | 08/01/2041 | . 1 |
| | | | 08/22/2019 | Tax Free Exchange | | 603,275 | 581,737 | 605,733 | 602,916 | | 359 | | 359 | | 603,275 | | | | 15,901 | 08/01/2041 | . 1 |
| | | | 09/01/2019 | Paydown | | 131,227 | 131,227 | 135,307 | 134,805 | | (3,578) | | (3,578) | | 131,227 | | | | 3,346 | 11/01/2041 | |
| | Freddie Mac Gold Pool #Q04571 Freddie Mac Gold Pool #Q04571 | | 08/01/2019 | Tax Free Exchange | | 3,554,998 | 3,414,176 | 3,570,481 | 3,552,864 | | (777) 2.134 | , | (777) | | 3,554,998 | | | | 100,908 | 11/01/2041 | |
| | Freddie Mac Gold Pool #Q10390 | | 08/01/2019 | Paydown | | 9, 178 | 9, 178 | 9,856 | 9,780 | | (603) | | (603) | | 9, 178 | | | | 199 | 08/01/2041 | 1 |
| | | | 08/22/2019 | Tax Free Exchange | | 471.789 | 442.543 | 475,250 | 471.604 | | 185 | , | 185 | | 471.789 | | | | 11.445 | 08/01/2042 | 1 |
| | Freddie Mac Gold Pool #Q14321 | | 09/01/2019 | Paydown | | 541,818 | 541,818 | 517,944 | 520, 101 | | 21,718 | | 21,718 | | 541,818 | | | | 11,211 | 12/01/2042 | 1 |
| | | | 09/01/2019 | Paydown | | 413,659 | 413,659 | 401,928 | 402,976 | | 10,683 | | 10,683 | | 413,659 | | | | 8,360 | .01/01/2043 | 1 |
| | Freddie Mac Gold Pool #Q17085 | | 09/01/2019 | Paydown | | 145, 126 | 145, 126 | 133,765 | 134,846 | | 10,280 | | 10,280 | | 145, 126 | | | | 2,413 | 04/01/2043 | . 1 |
| | Freddie Mac Gold Pool #Q44452 | | 09/01/2019 | Paydown | | 706,705 | 706,705 | 699,638 | 699,748 | | 6,957 | | 6,957 | | 706,705 | | | | 14, 168 | 11/01/2046 | . 1 |
| | Freddie Mac Gold Pool #Q43874 | | 09/01/2019 | Paydown | | 87, 185 | 87,185 | 86,531 | 86,550 | | 635 | | 635 | | | | | | 1,755 | 10/01/2046 | . 1 |
| | Freddie Mac Gold Pool #G60810 | | 09/01/2019 | Paydown | | 38,707 | 38,707 | 38,017 | 38,038 | | 669 | | 669 | | 38,707 | | | | 773 | 11/01/2046 | . 1 |
| | Freddie Mac Gold Pool #C90650 | | 08/01/2019 | Paydown | ļ | 1,211 | 1,211 | 1,283 | 1,242 | ļ | (31) | | (31) | | 1,211 | ļ | | ļ | 28 | 03/01/2023 | . 1 |
| | | | 08/22/2019 | Tax Free Exchange | | 15,875 | 15,509 | 16,432 | 15,903 | | (27) | | (27) | | 15,875 | | | | 444 | 03/01/2023 | . [] |
| | | | 09/01/2019 | Paydown | | 4,038 | 4,038 | 4, 134 | 4,080 | | (43) | | (43) | | 4,038 | | | | 122 | 12/15/2023 | |
| | | | 09/01/2019 | Paydown | | 548 | 548 | 541 | 544 | | 3 | | 3 | | 548 | | | | 24 | 09/15/2027 | . 1 |
| | Freddie Mac REMICS 2078 PE Freddie Mac REMICS 2086 GB | | 09/01/2019 | Paydown | ···· | 17,052 1,440 | 17,052 | 17,214 | 17,086 1,509 | | (33) | | (33) | | 17,052 | | | | /14 | 08/15/2028 09/15/2028 | 1 |
| 31351G-E9-6 31359L-AH-8 | Fannie Mae REMICS 2086 GB | | 09/01/2019 | Paydown | | 1,440 | | | | | (69) 744 | | (69) | | | | | | 1,026 | 08/17/2024 | 1 |
| | Fannie Mae REMICS 98-49 PD | | 09/01/2019 | Paydown | | 31,931 | | 32,030 | 31,896 | | 35 | | 35 | | 31,931 | | | | 1,413 | 07/20/2028 | 1 |
| | | | 09/01/2019 | Pavdown | | 1.892 | 1,892 | 1.892 | 1,892 | | | | | | 1,892 | | | | 75 | 09/25/2028 | 1 |
| | | | 09/01/2019 | Pavdown | I | 580 | 580 | 551 | 566 | | 14 | | 14 | | 580 | [| | L | 24 | 10/01/2023 | 1 |
| | | | 09/01/2019 | Pavdown | | 143,307 | 143,307 | 141,516 | 142,251 | | 1,056 | | 1,056 | | 143,307 | [| | [| 3,866 | 07/25/2031 | 1 |
| | | | 09/01/2019 | Paydown | | 4,434 | 4,434 | 4,694 | 4,554 | | (120) | | (120) | | 4,434 | | | | 148 | 07/01/2023 | . 1 |
| 31371L-A9-0 | Fannie Mae Pool #254832 | | 09/01/2019 | Paydown | | 2,932 | 2,932 | 3, 107 | 3,013 | | (81) |) | (81) | | 2,932 | | | | 82 | 08/01/2023 | . 1 |
| | | | 09/01/2019 | Paydown | | 6,949 | 6,949 | 7 , 138 | 7,022 | | (73) |) | (73) | | 6,949 | | | | 192 | 02/01/2024 | . 1 |
| | | | 09/01/2019 | Paydown | | 5, 100 | 5,100 | 5,405 | 5,249 | | (148) | | (148) | | 5, 100 | | | | 125 | 03/01/2024 | . 1 |
| | Fannie Mae Pool #255458 | | 09/01/2019 | Paydown | | 24,831 | 24,831 | 24,909 | 24,876 | | (45) | | (45) | | 24,831 | | | | 874 | 11/01/2034 | . 1 |
| | | | 09/01/2019 | Paydown | | 510 | 510 | 537 | 531 | ļ | (21) |) | (21) | | 510 | | | ļ | 17 | 11/01/2034 | . 1 |
| | Fannie Mae Pool #274657 | | 09/01/2019 | Paydown | ļ | 91 | 91 | 86 | 89 | ļ | 2 | ļ | 2 | | 91 | ļ | | ļ | 4 | 04/01/2024 | . 1 |
| | Fannie Mae Pool #357621 | | 09/01/2019 | Paydown | | 2,046 | 2,046 | 2,063 | 2,058 | | (12) |) | (12) | | 2,046 | | | | 75 | 09/01/2034 | . 1 |
| | Fannie Mae Pool #357807 | | 09/01/2019 | Paydown | | 12,167 | 12, 167 | 12,075 | 12,119 | | 47 | | 47 | | 12,167 | | | | 365 | 06/01/2020 | |
| | Freddie Mac REMICS 3722 CU | | 09/01/2019 | Paydown | ł | 528 , 185 | 528,185 | 493,874 | 517,367 | ···· | 10,819 | | 10,819 | | 528 , 185 | | | · | 12,273 | 09/15/2025 | - |
| 313/A4-FE-2 | Freddie Mac REMICS 3779 LB | | 09/01/2019 | Paydown | <u> </u> | | 339,830 | 320,741 | 331,22/ | | 8,603 | | 8,603 | | 339,830 | ļ | ļ | | 9,094 | 12/15/2030 | . |

| | | 1 | | | Show All Lo | ng-Term Bo | nds and Stoc | | | | | | | | | , | | | | | |
|-------------|--|------|--------------------------|--------------|-------------|----------------------|------------------------|-------------------|---------------------|------------|---------------------|-------------|------------|-----------|----------------------|-----------|-----------|------------|----------------|------------------------------|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | | | ok/Adjusted | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | n Adjusted | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | | | Stock | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | t Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| | Freddie Mac REMICS 3871 YZ | | 09/01/2019 | Paydown | | 1,252,829 | 1,252,829 | 1, 178, 129 | 1,221,455 | | 31,374 | | 31,374 | | 1,252,829 | | | | 29, 121 | 06/15/2026 . | 1 |
| | Freddie Mac Structured Agency | | 09/25/2019 | Paydown | | 13,487 | 13,487 | 15,013 | 15,223 | | (1,736) (10,572) | | (1,736) | | 13,487 | | | | 583 | 10/25/2024 . | |
| | Freddie Mac Structured Agency Freddie Mac Whole Loan Security | | 09/25/2019 09/01/2019 | Paydown | | 2, 114, 329 | 2, 114, 329 64, 535 | 2, 124, 901 | 65.420 | | (10,5/2) | | (10,572) | | 2, 114,329 | | | | | 10/25/2029 . 05/25/2045 . | 12 |
| | Fannie Mae Pool #493976 | | 09/01/2019 | Paydown | | 139 | 139 | 130 | 133 | | 7 | , | 7 | | 139 | | | | 6 | 04/01/2029 | 1 |
| | Fannie Mae Pool #499323 | | 09/01/2019 | Paydown | | 2,357 | 2,357 | 2,356 | 2,353 | | 4 | | 4 | | 2,357 | | | | 118 | 08/01/2029 . | 1 |
| | Fannie Mae Pool #524837 | | 09/01/2019 | Paydown | | 258 | 258 | 258 | 257 | | 1 | | 1 | | 258 | | | | 13 | 01/01/2030 . | 1 |
| | Fannie Mae Pool #545068 | | 09/01/2019 | Paydown | ļ | 5,300 | 5,300 | 5,460 | 5,412 | ļ | (112) | | (112) | | 5,300 | | | | 223 | 07/01/2031 . | |
| | Fannie Mae Pool #545639 Fannie Mae Pool #547781 | | 09/01/2019 09/01/2019 | Paydown | | 5, 102 632 | 5,102 632 | 5,257 626 | 5,216 627 | | (113) |) | (113) | | 5, 102 632 | | | | 223 | 04/01/2032 . 09/01/2030 . | |
| | Fannie Mae Pool #567084 | | 09/01/2019 | Paydown | · | 840 | | | | l | 5 (9) |) | | | 840 | | | | 32 | 12/01/2030 . | 1 |
| | Fannie Mae Pool #581418 | | 09/01/2019 | Paydown | | 614 | 614 | 631 | 626 | <u></u> | (12) | | (12) | | 614 | | | | 21 | 06/01/2031 . | 1 |
| | Fannie Mae Pool #580989 | | 09/01/2019 | Paydown | | 306 | 306 | 314 | 312 | | (5) | | (5) | | 306 | | | | 11 | 05/01/2031 . | 1 |
| | Fannie Mae Pool #597155 | | 09/01/2019 | Paydown | | 669 | 669 | 683 | 679 | | (10) | | (10) | | 669 | | | | 31 | 09/01/2031 . | 1 |
| | Fannie Mae Pool #597374 | | 09/01/2019 | Paydown | | 4,464 | 4,464 | 4,598 | 4,559 | | (94) | | (94) | | 4,464 | | | | 227 | 09/01/2031 . | 1 |
| | Fannie Mae Pool #597554 | | 09/01/2019 09/01/2019 | Paydown | | 3,642 | 3,642 4,138 | 3,718 | 3,695 | | (53) | | (53) | | 3,642 4,138 | | | | 170 | 09/01/2031 . 09/01/2031 . | |
| | Fannie Mae Pool #606786 | | 09/01/2019 | Paydown | | 2,000 | 2,000 | 2,063 | 2,045 | | (45) | | (45) | | 2,000 | | | | 79 | 11/01/2031 . | 1 |
| | Fannie Mae Pool #617341 | | 09/01/2019 | Paydown | | 8,869 | 8,869 | 9,120 | 9,049 | | (180) | | (180) | | 8,869 | | | | 377 | 12/01/2031 | 1 |
| | Fannie Mae Pool #625230 | | 09/01/2019 | Paydown | | 1,278 | 1,278 | 1,289 | 1,285 | | (7) | | (7) | | 1,278 | | | | 56 | 02/01/2032 . | 1 |
| | Fannie Mae Pool #625232 | | 09/01/2019 | Paydown | | 2,219 | 2,219 | 2,282 | 2,264 | | (46) | | (46) | | 2,219 | | | | 104 | 02/01/2032 . | 1 |
| | Fannie Mae Pool #628255 | | 09/01/2019 | Paydown | | 9,415 | 9,415 | 9,633 | 9,570 | | (155) | | (155) | | 9,415 | | | | 424 | 02/01/2032 . | |
| | Fannie Mae Pool #628257 Fannie Mae Pool #635729 | | 09/01/2019 09/01/2019 | Paydown | | 18,601 | 18,601 8,588 | 18,787 | | | (123) | | (123) | | 18,601 8,588 | | | | | 02/01/2032 03/01/2032 . | |
| | Fannie Mae Pool #635861 | | 09/01/2019 | Paydown | | 2,297 | 2,297 | 2,323 | 2,315 | | (1/4) | | (174) | | 2.297 | | | | 100 | 03/01/2032 . | 1 |
| | Fannie Mae Pool #636908 | | 09/01/2019 | Paydown | | 863 | | | | | (21) | | (21) | | | | | | 34 | 05/01/2032 . | 1 |
| | Fannie Mae Pool #AH0941 | | 09/01/2019 | Paydown | | 207,684 | 207,684 | 205,477 | 205,669 | | 2,015 | | 2,015 | | 207,684 | | | | 5,569 | 12/01/2040 . | 1 |
| | Fannie Mae Pool #AH1443 | | 09/01/2019 | Paydown | | 44,799 | 44,799 | 42,363 | 42,651 | | 2, 149 | | 2, 149 | | 44,799 | | | | 1,026 | 01/01/2041 . | 1 |
| | Fannie Mae Pool #AH4466 | | 09/01/2019 | Paydown | | 117,099 | 117,099 | 111,848 | 112,477 | | 4,622 | | 4,622 | | 117,099 | | | | 2,751 | 02/01/2041 . | |
| | Fannie Mae Pool #AH3778 Fannie Mae Pool #AH8894 | | 09/01/2019 09/01/2019 | Paydown | | 187,597 79,997 | 187,597 79,997 | 177,807 81,897 | 178,987 | | 8,611 (1,684) | | 8,611 | | 187,597 79,997 | | | | 4,375 2,226 | 01/01/2041 . 04/01/2041 . | |
| | Fannie Mae Pool #AH9357 | | 09/01/2019 | Paydown | | 34,077 | 34,077 | 35,515 | 35,360 | | (1,004) | | (1,283) | | 34,077 | | | | 825 | 04/01/2041 . | 1 |
| | Fannie Mae Pool #AI0634 | | 09/01/2019 | Paydown | | 28,818 | 28,818 | 30,488 | | | (1,507) | | (1,507) | | 28,818 | | | | 678 | 04/01/2041 . | 1 |
| 3138AM-VA-0 | Fannie Mae Pool #AI7808 | | 09/01/2019 | Paydown | | 44,011 | 44,011 | 46,377 | 46,127 | | (2, 116) | | (2, 116) | | 44,011 | | | | 1,216 | 07/01/2041 . | 1 |
| | Fannie Mae Pool #AJ1644 | | 09/01/2019 | Paydown | | 9,486 | 9,486 | 9,887 | 9,840 | | (353) | | (353) | | 9,486 | | | | 214 | 11/01/2041 . | 1 |
| | Fannie Mae Pool #AJ7715 | | 09/01/2019 09/01/2019 | Paydown | | 203,466 | 203,466 | 212,890 | 211,321 | <u> </u> | (7,855) (1,975) | | (7,855) | | 203,466 | | | ļ | 4,046 8.410 | 12/01/2026 . 04/01/2041 . | |
| | Fannie Mae Pool #AL0396 | | 09/01/2019 | Paydown | | | 2,422 | 2,650 | | · | (1,975) | | (1,975) | | | | | | 71 | 12/01/2035 . | 1 |
| | Fannie Mae Pool #AL2921 | | 09/01/2019 | Paydown | | 500,264 | 500,264 | 505,730 | 505, 171 | | (4,907) | | (4,907) | | 500,264 | | | | 12,046 | 08/01/2042 . | 1 |
| 3138EL-AF-0 | Fannie Mae Pool #AL3605 | | 09/01/2019 | Paydown | | 23,941 | 23,941 | 24 , 162 | 24, 139 | | (198) |) | (198) | | 23,941 | | | | 416 | 05/01/2043 . | 1 |
| | Fannie Mae Pool #AL5162 | | 09/01/2019 | Paydown | | 590,867 | 590,867 | 580,342 | 581,077 | | 9,790 | | 9,790 | | 590,867 | | | | 12,088 | 09/01/2043 . | 1 |
| | Fannie Mae Pool #AL6197 | | 09/01/2019 | Paydown | | 596,558 | 596,558 | 606,858 | 606, 191 | | (9,633) | | (9,633) | | 596,558 | | | | 11,851 | 01/01/2030 . | |
| | Fannie Mae Pool #AL7532 | | 09/01/2019 09/01/2019 | Paydown | | 245,390 1,317,722 | 245,390 1,317,722 | 1,272,219 | 1,272,656 | | (10,150) 45,066 | / | (10, 150) | | 245,390 1,317,722 | | | | 4,938 | 11/01/2027 . 03/01/2047 . | 1 |
| | Fannie Mae Pool #AL9372 | | 09/01/2019 | Pavdown | | 265.683 | 265.683 | 264.866 | 264,900 | | 783 | | 783 | | 265.683 | | | | 4,416 | 11/01/2031 . | 1 |
| | Fannie Mae Pool #AL8922 | | 09/01/2019 | Paydown | | 28,656 | 28,656 | | 29,920 | | (1,263) | | (1,263) | | 28,656 | | | | 575 | 05/01/2030 . | 1 |
| 3138M8-J6-1 | Fannie Mae Pool #AP4784 | | 09/01/2019 | Paydown | | 406,424 | 406,424 | 389,373 | 390,777 | | 15,647 | | 15,647 | | 406,424 | | | | 8, 179 | 09/01/2042 . | |
| | Fannie Mae Pool #AQ2896 | | 09/01/2019 | Paydown | ļ | 326,772 | 326,772 | 315,846 | 316,770 | ļ | 10,003 | | 10,003 | | 326,772 | | | ļ | 6,760 | 12/01/2042 . | |
| | Fannie Mae Pool #AQ9316 | | 09/01/2019 | Paydown | } | 51,041 277,409 | 51,041 277,409 | | 47, 193 281, 845 | ···· | 3,848 (4,436) | | 3,848 | | 51,041 277,409 | | | | | 01/01/2043 . | 1 |
| | Fannie Mae Pool #AR3315 Fannie Mae Pool #AR6322 | | 09/01/2019 09/01/2019 | Paydown | | 277,409 | 277,409 | | 281,845 | | (4,436) | | (4,436) | | 277,409 | | | | | 02/01/2043 . 02/01/2043 . | 1 |
| | Fannie Mae Pool #AR8293 | | 09/01/2019 | Pavdown | | 457.678 | 457.678 | 441.342 | 442.628 | | 15.049 | | 15.049 | | 457.678 | | | | 9.113 | 02/01/2043 . | 1 |
| | Fannie Mae Pool #AR9188 | | 09/01/2019 | Paydown | | 101,063 | 101,063 | 92,725 | | | 7,612 | | 7,612 | | 101,063 | | | | 1,715 | 03/01/2043 . | 1 |
| 3138W7-GB-4 | Fannie Mae Pool #AR9193 | | 09/01/2019 | Paydown | | 458,853 | 458,853 | 459,426 | 459,279 | | (426) |) | (426) | | 458,853 | | | | 9, 180 | 03/01/2043 . | 1 |
| | Fannie Mae Pool #AS0622 | | 09/01/2019 | Paydown | | 34,924 | 34,924 | | 35,777 | | (853) | | (853) | | 34,924 | | | | 714 | 10/01/2028 . | |
| | Fannie Mae Pool #AS8583 | | 09/01/2019 | Paydown | | 79,497 | 79,497 | | | <u> </u> | (1,244) | | (1,244) | | 79,497 | | | ļ | 1,409 | 01/01/2047 . | |
| 3138WM-FC-0 | Fannie Mae Pool #ATO162 | J | 09/01/2019 | Paydown | ļ | 290,864 | 290,864 | 266,822 | 268,916 | | 21,949 | | 21,949 | | 290,864 | | ļ | | 4,794 | 03/01/2043 . | <u> </u> |

| | | | | | Show All Lo | ng-Term Bo | nds and Stoc | k Sold, Red | deemed or C | | | | | | | | | | | | |
|---------------|---|------|--------------------------|--------------|-------------|---------------------|---------------------|--------------------|---------------------|------------|-----------------|-------------|----------------|-----------|----------------------|-----------|-----------|------------|-----------------|------------------------------|----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | ange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | | Book | Carrying | Exchange | | | Stock | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | t Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| | annie Mae Pool #AT0238 | | 09/01/2019 | Paydown | | 121,649 | 121,649 | 111,613 | 112,487 | | 9, 162 | | 9, 162 | | 121,649 | | | | 2, 137 | 03/01/2043 . | |
| | annie Mae Pool #AT1824 annie Mae Pool #AT2014 | | 09/01/2019 09/01/2019 | Paydown | | 231,597 508,516 | 231,597 508,516 | 228,467 482,777 | 228,687 484,852 | | 2,910 | | 2,910 | | 231,597 508,516 | | | | 4,671 10,224 | 05/01/2043 . | |
| | annie Mae Pool #AT2721 | | 09/01/2019 | Pavdown | | 350,724 | 350,724 | 345.134 | 345,535 | | 5,189 | | 5. 189 | | 350,724 | | | | 6.934 | 05/01/2043 . | 1 |
| | annie Mae Pool #AT3164 | | 09/01/2019 | Paydown | | 547,124 | 547,124 | 535 , 156 | 536,132 | | 10,992 | | 10,992 | | 547, 124 | | | | 10,932 | 04/01/2043 . | 1 |
| | annie Mae Pool #AT3202 | | 09/01/2019 | Paydown | | 21,598 | 21,598 | 21,524 | 21,526 | | 72 | | 72 | | 21,598 | | | | 371 | 05/01/2042 . | 1 |
| | annie Mae Pool #AT4253 | | 09/01/2019 | Paydown | ļ | 671,548 | 671,548 | 648,621 | 650,387 | ļ | 21, 161 | | 21, 161 | | 671,548 | | | | 14, 161 | 06/01/2043 . | |
| | annie Mae Pool #AT7620annie Mae Pool #AU1656 | | 09/01/2019 | Paydown | | 420,746 | 420,746 8.383 | 406,875 | 407,942 | | 12,804 | | 12,804 | | 420,746 | | | | 8,237 | 06/01/2043 . | |
| | annie Mae Pool #AV1085 | | 09/01/2019 | Paydown | | 8,383 | 8,383 | 50,011 | | | (2,391) | | (2,391) | | 8,383 47,404 | | | | 106 | 07/01/2028 . 09/01/2043 . | |
| | annie Mae Pool #AV1065 | | 09/01/2019 | Paydown | | 938 | 938 | 999 | | | (2,391) | | (2, 391) | | 938 | | | | 19 | 08/01/2043 . | |
| 3138YJ-US-3 F | annie Mae Pool #AY5092 | | 09/01/2019 | Paydown | | 119,857 | 119,857 | 124,763 | 124,479 | | (4,622) | | (4,622) | | 119,857 | | | | 2, 101 | 07/01/2045 . | 1 |
| | annie Mae Pool #AZ2953 | | 09/01/2019 | Paydown | | 37,363 | 37,363 | 38, 192 | 38, 105 | | (742) | | (742) | | 37,363 | | | | | 09/01/2030 . | |
| | annie Mae Pool #641881 | | 09/01/2019 | Paydown | | 12, 127 | 12, 127 | 12,356 | 12,289 | | (162) | | (162) | | 12, 127 | | | | 520 | 04/01/2032 . | [1 |
| | annie Mae Pool #642348annie Mae Pool #646186 | | 09/01/2019 | Paydown | | 1,490 | 1,490 | 1,513 | 1,506 | | (16) | | (16) | | 1,490 | | | | 64 | 05/01/2032 . 07/01/2032 . | |
| | annie Mae Pool #646147 | | 09/01/2019 | Paydown | | 18,485 | 18,485 | 19,044 | 18,893 | | (408) | | (408) | | 18.485 | | | | 851 | 06/01/2032 . | 1 |
| | annie Mae Pool #652823 | | 09/01/2019 | Paydown | | 435 | 435 | 453 | 449 | | (13) | | (13) | | | | | | 19 | 09/01/2032 . | 1 |
| 31390Q-G9-0 F | annie Mae Pool #652824 | | 09/01/2019 | Paydown | | 890 | 890 | 917 | 910 | | (20) |) | (20) | | 890 | | | | 29 | .09/01/2032 | 1 |
| | annie Mae Pool #653659 | | 09/01/2019 | Paydown | | 126 | 126 | 131 | 130 | | (4) | | (4) | | 126 | | | | 5 | 08/01/2032 . | 1 |
| | annie Mae Pool #653633 | | 09/01/2019 | Paydown | | 896 4.796 | | 937 | 926 4.940 | | (30) | | (30) | | | | | | 42 | 07/01/2032 . | |
| | annie Mae Pool #655589 annie Mae Pool #655879 | | 09/01/2019 09/01/2019 | Paydown | | 4,796 | 4,796 2,078 | 4,989 .2,147 | 4,940 | | (144) | | (144) | | 4,796 2,078 | | | | 207 80 | 08/01/2032 . 09/01/2032 . | |
| | annie Mae Pool #659994 | | 09/01/2019 | Pavdown | | 6.812 | 6,812 | 6,936 | 6,902 | | (90) | | (90) | | 6.812 | | | | 294 | 09/01/2032 . | 1 |
| | annie Mae Pool #664443 | | 09/01/2019 | Paydown | | 3,608 | 3,608 | 3,711 | 3,685 | | (76) | | (76) | | 3,608 | | | | 136 | 10/01/2032 . | 1 |
| | annie Mae Pool #664822 | | 09/01/2019 | Paydown | | 18,671 | 18,671 | 19, 188 | 19,055 | | (384) | | (384) | | 18,671 | | | | 750 | 10/01/2032 . | 1 |
| | annie Mae Pool #666904 | | 09/01/2019 | Paydown | | 5, 184 | 5, 184 | 5,332 | 5,295 | | (111) | | (111) | | 5, 184 | | | | 193 | 11/01/2032 . | |
| | annie Mae Pool #666360 | | 09/01/2019 09/01/2019 | Paydown | | 41,481 | 41,481 | 42,900 | 42,545 | | (1,064) | | (1,064) | | 41,481 22,215 | | | | 1,796 | 10/01/2032 . | |
| | annie Mae Pool #669052 annie Mae Pool #669478 | | 09/01/2019 | Paydown | | 3,058 | 22,215 | | 3,065 | | (332) | | (552) | | | | | | 112 | 10/01/2032 . 12/01/2032 . | 1 |
| | fannie Mae Pool #671615 | | 09/01/2019 | Paydown | | 80,618 | | 83,427 | 82,723 | | (2, 105) | | (2, 105) | | 80,618 | | | | 3, 137 | 11/01/2032 . | 1 |
| | reddie Mac REMICS 2489 PE | | 09/01/2019 | Paydown | | 51,863 | | 53,322 | 52,666 | | (803) | | (803) | | 51,863 | | | | 2, 142 | 08/15/2032 . | 1 |
| | annie Mae REMICS 03-48 TC | | 09/01/2019 | Paydown | | 6,545 | 6,545 | 7 , 130 | 6,735 | | (190) | | (190) | | 6,545 | | | | 163 | 06/25/2023 . | 1 |
| | annie Mae REMICS 05-40 ZM | | 09/01/2019 | Paydown | | 14,521 | 14,521 | 14,396 | 14,415 | | 106 | | 106 | | 14,521 | | | | 481 | 05/25/2035 . | [1 |
| | annie Mae REMICS 05-69 JM reddie Mac REMICS 2700 PH | | 09/01/2019 09/01/2019 | Paydown | | 141, 143 | 141,143343,692 | 132,619 | 137,848 | | 3,295 18,734 | | 3,295 | | 141, 143 343, 692 | | | | 4, 194 | 08/25/2025 . 11/15/2033 . | |
| | reddie Mac REMICS 2700 PH | | 09/01/2019 | Paydown | ļ | 257,845 | 257,845 | 261,309 | 258, 131 | <u> </u> | (287) | , | (287) | | 257,845 | | | | 9,508 | 06/15/2033 . | 1 |
| | reddie Mac REMICS 2853 EY | | 09/01/2019 | Paydown | | 75,821 | | 72,220 | 74,784 | | 1,038 | | 1,038 | | 75,821 | | | | 2,286 | 09/15/2024 . | 1 |
| 31395R-EZ-7 F | reddie Mac REMICS 2959 DY | | 09/01/2019 | Paydown | | 124,427 | 124,427 | 125,905 | 124,623 | | (196) | | (196) | | 124,427 | | | | 4,540 | 04/15/2025 . | 1 |
| | reddie Mac REMICS 2970 CM | | 09/01/2019 | Paydown | ļ | 103,046 | 103,046 | 104,874 | 103,341 | ļ | (295) |) | (295) | | 103,046 | ļ | | | 3,785 | 05/15/2025 . | 1 |
| | reddie Mac REMICS 3008 JM | | 09/01/2019 | Paydown | | 84,683 91,947 | 84,683 91,947 | 78,927 91,429 | | | 2,057 | | 2,057 | | 84,683 91.947 | | | | 2,571 | 07/15/2025 . 07/25/2024 . | |
| | annie Mae REMICS 09-51 CU | | 09/01/2019 | Paydown | | 91,947 | 91,947 | 69.393 | 91,606 | | 4.459 | | 4, 459 | | | | | | 2,711 | 07/25/2024 . 07/25/2038 . | 1 |
| | annie Mae REMICS 11-37 HJ | | 09/01/2019 | Paydown | | 991, 173 | 991,173 | 873,316 | 949,363 | | 41,810 | | 41,810 | | 991, 173 | | | | 19,903 | . 05/25/2026 . | |
| 31397U-U7-2 F | annie Mae REMICS 11-66 BY | | 09/01/2019 | Paydown | | 510,490 | 510,490 | 481,774 | 500,417 | | 10,072 | | 10,072 | | 510,490 | | | | 11,871 | 07/25/2026 . | 1 |
| | annie Mae REMICS 11-59 CB | | 09/01/2019 | Paydown | | 592, 138 | 592,138 | 581,221 | 587,631 | | 4,507 | | 4,507 | | 592, 138 | | | | 13,644 | 07/25/2026 . | |
| | annie Mae REMICS 11-61 EB | | 09/01/2019 | Paydown | | 653, 120 | 653,120 | 598,778 | 633,846 | | 19,274 | | 19,274 | | 653, 120 | | | | 13, 146 | 07/25/2026 . | [] |
| | reddie Mac REMICS 3488 GD reddie Mac REMICS 3552 KB | | 09/01/2019 09/01/2019 | Paydown | ļ | 206,895 | 206,895 | 182,956 282,006 | 199,589 293,634 | · | 7,305 5,180 | | 7,305 5,180 | | 206,895 298,815 | | | | 6,244 | 02/15/2023 . 07/15/2024 . | |
| | annie Mae REMICS 09-71 MB | | 09/01/2019 | Paydown | · | 298,815 | 298,815 | | 293,634 | · | 5, 180 | , | 5, 180 | | 298,815 | | | | | 07/15/2024 . 09/25/2024 . | 1 |
| | annie Mae REMICS 09-80 GL | | 09/01/2019 | Paydown | | 153,741 | 153,741 | 142, 121 | 151,361 | | 2,380 | | 2,380 | | 153,741 | | | | 4, 144 | 10/25/2024 . | |
| 31398J-5R-0 F | reddie Mac REMICS 3567 WB | | 09/01/2019 | Paydown | | 85,836 | 85,836 | 82,402 | 84, 136 | | 1,700 | | 1,700 | | 85,836 | | | | 2,563 | .08/15/2029 . | 1 |
| | reddie Mac REMICS 3563 B | | 09/01/2019 | Paydown | | 201,930 | 201,930 | 190,256 | 198,301 | | 3,629 | | 3,629 | | 201,930 | | | | 5,433 | 08/15/2024 . | |
| | reddie Mac REMICS 3561 B | | 09/01/2019 | Paydown | | 209,034 | 209,034 | 189,470 | 200,606 | | 8,428 | | 8,428 | | 209,034 | | | | 5,654 | 08/15/2029 . | [1 |
| | annie Mae REMICS 10-135 DB reddie Mac REMICS 3640 AD | | 09/01/2019 09/01/2019 | Paydown | | 1,058,471 45,594 | 1,058,471 45,594 | 965, 193 | 1,029,317 45,032 | | 29, 154 562 | | 29, 154 | | 1,058,471 45,594 | | | | 24,460 | 12/25/2025 . | |
| | annie Mae Pool #681600 | | 09/01/2019 | Paydown | · | 45,594 | 45,594 | 2.100 | | · | 362 | | (35) | | 45,594 | | | | | 11/01/2025 . | |
| ב-חט־תטטאו ט | QUILLE MAC FUUL TUUIUUU | 1 | או 20 /ו ט /פע | 1 ay 00 WII | <u> </u> | | | ∠, 100 | | · | (30) | / | (30) | · | | <u> </u> | | <u> </u> | 04 | 1/01/2002 . | |

| | | | | | Show All Lo | ng-Term Bo | nds and Stoc | | | | | | | | | | | | | | |
|---------------|--|------|--------------------------|----------------|-------------|---------------|----------------|------------------|--------------|------------|------------|----------------|------------|-----------|----------------|-----------|-----------|------------|------------|--------------------------|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | | | ok/Adjusted | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | 5 | | | | | | and |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | . | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | | Book | Carrying | Exchange | | | Stock | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| | Fannie Mae Pool #684587 | | 09/01/2019 | Paydown | | 5,499 | 5,499 | 5,747 | 5,688 | | (189) | | (189) | | 5,499 | | | | 206 | 03/01/2033 | |
| | Fannie Mae Pool #685386 Fannie Mae Pool #687374 | | 09/01/2019 09/01/2019 | Paydown | | 407 5, 144 | 407 5,144 | 426 5,278 | 421 5,245 | | (14) | | (14) | | 407 5, 144 | | | | 12 | 03/01/2033 12/01/2032 | . 1 |
| | Fannie Mae Pool #694533 | | 09/01/2019 | Pavdown | | 70,463 | | 72,632 | 72,116 | | (1,653) | | (1,653) | | 70,463 | | | | 2,689 | 03/01/2033 | 1 |
| | | | 09/01/2019 | Paydown | | 1,624 | 1,624 | 1,777 | 1,750 | | (126) | | (126) | | 1,624 | | | | 46 | 04/01/2033 | 1 |
| | Fannie Mae Pool #696906 | | 09/01/2019 | Paydown | | 19,008 | 19,008 | 19,780 | 19,580 | | (572) | | (572) | | 19,008 | | | | 676 | 04/01/2033 | 1 |
| | | | 09/01/2019 | Paydown | ļ | 466 | 466 | 476 | 473 | ļ | (7) | | (7) | | 466 | | | ļ | 15 | 04/01/2033 | |
| | Fannie Mae Pool #704038 | | 09/01/2019 | Paydown | | 383 | 383 | | 383 | | (1) | · | (1) | | 383 | | | | 11 | 05/01/2033 07/01/2033 | . 1 |
| | Fannie Mae Pool #720078 | | 09/01/2019 | Paydown | | 41,994 | | | | | (12) | | (12) | | 41,994 | | | | | 10/01/2033 | 1 |
| | Fannie Mae Pool #725419 | l | 09/01/2019 | Paydown | | 2.041 | 2,041 | 2,241 | 2,210 | <u></u> | (12) | | (12) | | 2,041 | | | | 56 | 04/01/2034 | |
| 31402C-P3-0 | Fannie Mae Pool #725042 | | 09/01/2019 | Paydown | | 2,640 | 2,640 | 2,623 | 2,624 | | 16 | | 16 | | 2,640 | | | | 90 | 01/01/2034 . | 1 |
| | Fannie Mae Pool #725206 | | 09/01/2019 | Paydown | | 1, 192 | 1,192 | 1 , 184 | 1, 185 | | 7 | | 7 | | 1, 192 | | | | 33 | 02/01/2034 | 1 |
| | Fannie Mae Pool #725221 | | 09/01/2019 | Paydown | | 1, 164 | 1,164 | 1,256 | 1,240 | | (75) | | (75) | | 1, 164 | | | | 33 | 01/01/2034 | 1 |
| | Fannie Mae Pool #725686 | | 09/01/2019 | Paydown | | 624 | 624 | 633 | 631 | | (7) | | (7) | | 624 | | | | 20 | 07/01/2034 | . 1 |
| | Fannie Mae Pool #725796 Fannie Mae Pool #725866 | | 09/01/2019 09/01/2019 | Paydown | | 127 | 127 80,146 | | 73,881 | | 6,266 | | 6,266 | | | | | | 3 | 09/01/2019 09/01/2034 | 1 |
| | Fannie Mae Pool #730812 | | 09/01/2019 | Paydown | | 14,207 | 14,207 | 13,994 | 14,031 | | 176 | | 176 | | 14,207 | | | | 474 | 08/01/2033 | 1 |
| | Fannie Mae Pool #730844 | | 09/01/2019 | Paydown | | 22,467 | 22,467 | 22,238 | 22,270 | | 196 | | 196 | | 22,467 | | | | 823 | 08/01/2033 | 1 |
| | Fannie Mae Pool #731906 | | 09/01/2019 | Paydown | | 1,347 | 1,347 | 1,316 | 1,322 | | 26 | | 26 | | 1,347 | | | | 34 | 11/01/2033 | 1 |
| | Fannie Mae Pool #735044 | | 09/01/2019 | Paydown | | 2,585 | 2,585 | 2,629 | 2,619 | | (33) | | (33) | | 2,585 | | | | 71 | 10/01/2034 | |
| | Fannie Mae Pool #735115 Fannie Mae Pool #735230 | | 09/01/2019 | Paydown | | 5,444 | 5,444 3,028 | 5,587 3,313 | 5,558 | | (114) | | (114) | | 5,444 3,028 | | | | 168 | 12/01/2034 02/01/2035 | . 1 |
| | Fannie Mae Pool #735224 | | 09/01/2019 | Paydown | | 84,270 | | | | | 2,715 | | 2,715 | | 84,270 | | | | 3, 122 | 02/01/2035 | 1 |
| | Fannie Mae Pool #735418 | | 09/01/2019 | Paydown | | 2,813 | 2,813 | 2,881 | 2.817 | | (3) | | (3) | | 2,813 | | | | 100 | 03/01/2020 | 1 |
| 31402R-JV-2 | Fannie Mae Pool #735676 | | 09/01/2019 | Paydown | | 16,555 | 16,555 | 17,674 | 17,505 | | (950) | | (950) | | 16,555 | | | | 487 | 07/01/2035 | 1 |
| | Fannie Mae Pool #735813 | | 09/01/2019 | Paydown | | 4,015 | 4,015 | 3,992 | 3,992 | | 23 | | 23 | | 4,015 | | | | 77 | 07/01/2035 . | 1 |
| | Fannie Mae Pool #735997 | | 09/01/2019 | Paydown | | 9, 143 | 9,143 | 9, 164 | 9, 156 | | (13) | | (13) | | 9, 143 | | | | 296 | 11/01/2035 | 1 |
| | Fannie Mae Pool #741908 | | 09/01/2019 | PaydownPaydown | | 23,001 | 23,00153,705 | 22,534 52,646 | 22,620 | | 381 | | 381 | | 23,001 | | | | 581 | 11/01/2033 | . 1 |
| | Fannie Mae Pool #745176 | | 09/01/2019 | Paydown | | 9,830 | 9,830 | 10,024 | 9,989 | | (159) | | (159) | | 9,830 | | | | 275 | 02/01/2036 | 1 |
| | Fannie Mae Pool #745355 | | 09/01/2019 | Paydown | | 1,876 | 1,876 | 1,841 | 1,845 | | 30 | | 30 | | 1,876 | | | | 63 | 03/01/2036 | 1 |
| 31403D-PP-8 | Fannie Mae Pool #745730 | | 09/01/2019 | Paydown | | 2,814 | 2,814 | 3,079 | 3,040 | | (226) | | (226) | | 2,814 | | | | 78 | 03/01/2035 | 1 |
| | Fannie Mae Pool #749880 | | 09/01/2019 | Paydown | | 4,495 | 4,495 | 4,703 | 4,662 | | (166) | | (166) | | 4,495 | | | | 112 | 10/01/2033 | 1 |
| | Fannie Mae Pool #751290 | | 09/01/2019 | Paydown | | 9,765 | 9,765 | 9,894 | 9,863 | | (98) | | (98) | | 9,765 | | | | 391 | 03/01/2034 | |
| | Fannie Mae Pool #753090 Fannie Mae Pool #755632 | | 09/01/2019 09/01/2019 | Paydown | | 799 415 | 799 415 | | 821 410 | ···· | (22) | \ | (22) | | 799 415 | | | ···· | 24 | 12/01/2033 | 1 |
| | Fannie Mae Pool #755702 | | 09/01/2019 | Paydown | | 15 | | 15 | 15 | | | | | | 15 | | | | 10 | 03/01/2034 | 1 |
| | Fannie Mae Pool #759631 | | 09/01/2019 | Paydown | | 1,864 | 1,864 | 1,872 | 1,869 | | (4) | | (4) | | 1,864 | | | | 68 | 02/01/2034 | 1 |
| | Fannie Mae Pool #771953 | | 09/01/2019 | Paydown | | 4,545 | 4,545 | 4,720 | 4,684 | ļ | (139) | | (139) | | 4,545 | | | | 149 | 02/01/2034 | 1 |
| | Fannie Mae Pool #773382 | | 09/01/2019 | Paydown | | 228 | 228 | 231 | 230 | | (2) | | (2) | | 228 | | | | 8 | 04/01/2034 | |
| | Fannie Mae Pool #773601 Fannie Mae Pool #774561 | | 09/01/2019 | Paydown | | 420 | 420 | 434 36 | 431 | | (11) | | (11) | | 420 36 | | | | 13 | 08/01/2034 04/01/2034 | |
| | Fannie Mae Pool #774561 | | 09/01/2019 | Paydown | | | | 36 | 265 | | | | | | | | | | 7 | 04/01/2034 | 1 |
| | Fannie Mae Pool #776617 | | 09/01/2019 | Paydown | | 534 | 534 | 540 | 539 | | (4) | | (4) | | 534 | | | | 18 | 04/01/2034 | |
| 31404T-ET-6 | Fannie Mae Pool #777846 | | 09/01/2019 | Paydown | | 174 | 174 | 175 | 174 | | , | | | | 174 | | | | 5 | 05/01/2034 | 1 |
| | Fannie Mae Pool #778875 | | 09/01/2019 | Paydown | | 8,026 | 8,026 | 8,141 | 8, 114 | | (88) | | (88) | | 8,026 | | | | 321 | 06/01/2034 . | |
| | Fannie Mae Pool #789685 | | 09/01/2019 | Paydown | | 809 | 809 | 844 | 837 | ļ | (29) | | (29) | | 809 | | | ļ | 26 | . 07/01/2034 | 1 |
| | Fannie Mae Pool #790612 Fannie Mae Pool #790881 | | 09/01/2019 09/01/2019 | Paydown | | 160 | 160 1,989 | 168 | 167 | | (7) | | (7) | | 160 1,989 | | | | 5 | 09/01/2034 09/01/2034 | . 1 |
| | Fannie Mae Pool #790881 | | 09/01/2019 | Paydown | | 1,989 | | | | | (25) | | (25) | | 1,989 | | | | | 03/01/2034 | 1 |
| | Fannie Mae Pool #797643 | | 09/01/2019 | Paydown | | 488 | 488 | 483 | 484 | | | | 4 | | 488 | | | | 16 | 08/01/2035 | 1 |
| | Fannie Mae Pool #797865 | | 09/01/2019 | Paydown | | 2,329 | 2,329 | 2,262 | 2,311 | | 18 | | 18 | | 2,329 | | | | 70 | 04/01/2020 | 1 |
| | Fannie Mae Pool #805443 | | 09/01/2019 | Paydown | | 1,910 | 1,910 | 1,975 | 1,962 | | (52) | | (52) | | 1,910 | | | | 76 | 11/01/2034 . | 1 |
| | Fannie Mae Pool #808177 | | 09/01/2019 | Paydown | | 168,227 | 168,227 | 167,754 | 167,727 | | 501 | | 501 | | 168,227 | | | | 6,525 | 03/01/2035 | |
| | Fannie Mae Pool #808316 | | 09/01/2019 | Paydown | | 7,415 | 7,415 | 7,752 | 7,691 | ···· | (277) | '} | (277) | | 7,415 | | | | 204 | 01/01/2035 | |
| 14UbF−WK−3 كد | Fannie Mae Pool #808950 | | 09/01/2019 | Paydown | | 308 | 308 | 309 | 308 | | | | | | 308 | | ļ | | 11 | 01/01/2035 | <u> </u> |

| | | | | | Show All Lo | ng-Term Bo | nds and Stoc | k Sold, Rec | | | | | | | | | | | | | |
|----------------------------|--|------|------------|----------------------------|-------------|-------------------|-------------------|--------------------|-------------------|------------|------------|-------------|------------|-----------|-------------------|-----------|-----------|------------|--------------|--------------------------|-----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | | | ok/Adjusted | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | | | Stock | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| 31406G-YX-1 | | | 09/01/2019 | Paydown | | 3,787 | 3,787 | 3,856 | 3,840 | | (53) | | (53) | | 3,787 | | | | 93 | 02/01/2035 | . 1 |
| | Fannie Mae Pool #810953 Fannie Mae Pool #812383 | | 09/01/2019 | Paydown | | 4,367 443 | 4,367 443 | 4,242 448 | 4,334 | | 34 | | 34 | | 4,367 443 | | | | 130 16 | 04/01/2020 05/01/2035 | |
| 31406P-C3-1 | Fannie Mae Pool #815590 | | 09/01/2019 | Pavdown | | 250 | 250 | 257 | 256 | | (6) | | (4) | | 250 | | | | 7 | 04/01/2035 | 1 |
| 31406P-HS-1 | Fannie Mae Pool #815741 | | 09/01/2019 | Paydown | | 2,098 | 2,098 | 2, 127 | 2,120 | | (22) | | (22) | | 2,098 | | | | 69 | 02/01/2035 | 1 |
| 31406P-TD-1 | Fannie Mae Pool #816048 | | 09/01/2019 | Paydown | | 1,715 | 1,715 | 1,666 | 1,702 | | 13 | | 13 | | 1,715 | | | | 51 | 03/01/2020 | . 1 |
| | | | 09/01/2019 | Paydown | ļ | 2,494 | 2,494 | 2,552 | 2,541 | | (47) | | (47) | | 2,494 | | | | 77 | 06/01/2035 | . 1 |
| 31407D-SV-8 31407P-F4-5 | Fannie Mae Pool #827732 Fannie Mae Pool #836387 | | 09/01/2019 | Paydown | | 6,485 5.549 | 6,485 5.549 | 6,832 5,569 | 6,776 5,539 | | (292) | | (292) | | 6,485 5,549 | | | | 227 | 06/01/2035 10/01/2020 | |
| | Fannie Mae Pool #844266 | | 09/01/2019 | Paydown | | 5,549 | 5,549 | | 5,539 | | 221 | | 221 | | 5,549 | | | | 500 | 11/01/2020 | 1 |
| | Fannie Mae Pool #844294 | | 09/01/2019 | Pavdown | | 380 | 380 | 394 | 391 | | (11) |) | (11) | | 380 | | | | 10 | 11/01/2035 . | 1 |
| 31408E-G5-5 | Fannie Mae Pool #849020 | | 09/01/2019 | Paydown | | 4,374 | 4,374 | 4,799 | 4,742 | | (368) | | (368) | | 4,374 | | | | 120 | 01/01/2036 . | . 1 |
| | | | 09/01/2019 | Paydown | | 149 | 149 | 151 | 151 | | (1) |) | (1) | | 149 | | | | 5 | 02/01/2036 . | . 1 |
| | Fannie Mae Pool #878661 | | 09/01/2019 | Paydown | ļ | 2,079 | 2,079 | 1,993 | 2,002 | | 77 | | 77 | | 2,079 | | | | 63 | 02/01/2036 | . 1 |
| | | | 09/01/2019 | Paydown | | 6, 113 62, 132 | 6,11362,132 | 6,510 61,229 | 6,491 | | (378) | | (378) | | 6,113 62,132 | | | | 122 | 08/01/2045 06/01/2046 | . 1 |
| | | | 09/01/2019 | Paydown | | 9, 134 | | 9,406 | 9,397 | | (264) | | (264) | | 9, 134 | | | | 213 | 06/01/2046 | 1 |
| | | | 09/01/2019 | Paydown | | 4, 170 | 4,170 | 4,146 | 4,147 | | 24 | | 24 | | 4, 170 | | | | 83 | 12/01/2046 | 1 |
| | Fannie Mae Pool #BE7864 | | 09/01/2019 | Paydown | | 12,425 | 12,425 | 12,796 | 12,784 | | (359) | | (359) | | 12,425 | | | | 290 | 01/01/2047 | . 1 |
| | Fannie Mae Pool #BM4097 | | 09/01/2019 | Paydown | | 15,810 | 15,810 | 16,557 | 16,550 | | (740) | | (740) | | 15,810 | | | | 366 | 07/01/2047 | . 1 |
| 3140J9-SN-2 | Fannie Mae Pool #BM5024 | | 09/01/2019 | Paydown | | 532,817 | 532,817 | 537,396 110.176 | 440 400 | | (4,579) | | (4,579) | | 532,817 | | | | 2,821 | 11/01/2048 | . 1 |
| | Fannie Mae Pool #CA0181 | | 09/01/2019 | Paydown | | 109, 106 742 | 109,106 | 766 | 110, 169 | | (1,063) | | (1,063) | | 109, 106 | | | | 2,228 | 08/01/2047 11/01/2036 | 1 |
| | | | 09/01/2019 | Paydown | | 6,987 | 6,987 | 7,238 | 7,200 | | (213) | | (213) | | 6,987 | | | | 195 | 01/01/2037 | 1 |
| | | | 09/01/2019 | Paydown | | 4,089 | 4,089 | 4,141 | 4,130 | | (41) | | (41) | | 4,089 | | | | 137 | 08/01/2035 | 1 |
| | Fannie Mae Pool #892496 | | 09/01/2019 | Paydown | | 271 | 271 | 270 | 270 | | 1 | | 1 | | 271 | | | | 9 | 08/01/2036 | . 1 |
| | Fannie Mae Pool #894199 | | 09/01/2019 | Paydown | | 230 | 230 | 239 | 237 | | (7) | | (7) | | 230 | | | | 7 | 10/01/2036 | . 1 |
| 31411D-QK-8 31411H-N8-9 | Fannie Mae Pool #905058 Fannie Mae Pool #908615 | | 09/01/2019 | Paydown | | 803 | | 810 | | | (6) | | (6) | | | | | | 24 | 11/01/2036 | . 1 |
| | | | 09/01/2019 | Paydown | | 12,004 | 12,004 | 12,234 | 12, 189 | | (185) | | (185) | | 12,004 | | | | 358 | 12/01/2037 | 1 |
| | | | 09/01/2019 | Paydown | | 21, 178 | 21,178 | 22,866 | | | (1,474) | | (1,474) | | 21, 178 | | | | 865 | .01/01/2037 | 1 |
| | | | 09/01/2019 | Paydown | | 15,567 | 15,567 | 15,244 | 15,293 | | 275 | | 275 | | 15,567 | | | | 466 | 01/01/2035 . | . 1 |
| | | | 09/01/2019 | Paydown | | 3,044 | 3,044 | 3,224 | 3,204 | | (160) |) | (160) | | 3,044 | | | | 92 | 09/01/2038 | . 1 |
| | | | 09/01/2019 | Paydown | | 24,972 143,680 | 24,972 143,680 | 24,972 143,814 | 24,972 143,716 | | (36) | | (36) | | 24,972 143,680 | | | | 882 4,762 | 10/01/2038 05/01/2035 | . 1 |
| 31412P-5V-9 31412Q-SM-2 | | | 09/01/2019 | Paydown | | 53,820 | | | 54.649 | | (829) | | (829) | | 143,680 | | | | 1,612 | 11/01/2039 | 1 |
| 31412Q-SU-4 | | | 09/01/2019 | Paydown | | 11,753 | 11,753 | 11,966 | 11,936 | | (829) | | (829) | | 11,753 | | | | 388 | 11/01/2039 . | 1 |
| 31412U-7H-7 | Fannie Mae Pool #935696 | | 09/01/2019 | Paydown | | 14,402 | 14,402 | 14,664 | 14,626 | | (224) | | (224) | | 14,402 | | | | 432 | 11/01/2039 | . 1 |
| 31412X-FA-7 | Fannie Mae Pool #937661 | | 09/01/2019 | Paydown | ļ | 11, 172 | 11, 172 | 11, 482 | 11,435 | | (263) | | (263) | | 11, 172 | | | | 325 | 06/01/2037 | . 1 |
| | | | 09/01/2019 | Paydown | | 11,597 516 | 11,597 | 11,882 | 11,841 | <u> </u> | (244) | | (244) | | 11,597 | | ļ | ļ | 437 | 09/01/2037 | - 1 |
| | | | 09/01/2019 | Paydown | | 516 | 516 145 | 549 152 | 545 | | (29) | | (29) | | 516 145 | | | | 16 4 | 08/01/2037 12/01/2037 | 1 |
| | | | 09/01/2019 | Paydown | | 5,643 | 5,643 | 5,777 | 5,758 | | (115) | | (115) | | 5,643 | | | | 216 | 12/01/2037 | 1 |
| 31414Q-AB-3 | Fannie Mae Pool #972602 | | 09/01/2019 | Paydown | | 6,216 | 6,216 | 6,355 | 6,334 | | (119) |) | (119) | | 6,216 | | | | 135 | 04/01/2038 | . 1 |
| | | | 09/01/2019 | Paydown | | 92,920 | 92,920 | 96,149 | 95,543 | | (2,624) | | (2,624) | | 92,920 | | | | 3,080 | 12/01/2034 | . 1 |
| 31416B-L8-9 | | | 09/01/2019 | Paydown | | 741 | 741 | 794 | 787 | | (46) | | (46) | | 741 | | | | 22 | 03/01/2037 | . 1 |
| | Fannie Mae Pool #995203 Fannie Mae Pool #AA3232 | | 09/01/2019 | Paydown | | 2,746 161,942 | 2,746 161,942 | 2,867 159,361 | 2,846 | | (100) | | (100) | | 2,746 161,942 | | | | 69 | 07/01/2035 04/01/2039 | - 1 |
| | | | 09/01/2019 | Paydown | · | 119,635 | 119,635 | 119,840 | 119,730 | · | (95) | | (95) | | 119,635 | | | | | 01/01/2039 | 1 |
| 31416R-M9-1 | Fannie Mae Pool #AA7583 | | 09/01/2019 | Paydown | | 6, 174 | 6, 174 | 6,482 | 6,445 | | (270) | | (270) | | 6,174 | | | | 169 | 06/01/2039 . | 1 |
| 31416S-KH-3 | Fannie Mae Pool #AA8395 | | 09/01/2019 | Paydown | | 7,947 | 7,947 | 8,274 | 8,233 | | (286) | | (286) | | 7,947 | | | | 199 | 06/01/2039 | . 1 |
| 31416T-FZ-7 | Fannie Mae Pool #AA9183 | | 09/01/2019 | Paydown | ļ | 2,771 | 2,771 | 2,822 | 2,814 | ļ | (43) | | (43) | | 2,771 | | | ļ | 83 | . 08/01/2039 | . 1 |
| | | . | 09/01/2019 | Paydown | ļ | 585,233 | 585,233 | 555,956 | 559,521 | ļ | 25,712 | | 25,712 | | 585,233 | | 04.000 | | 13,478 | 11/01/2040 | . 1 |
| 31416X-6N-5 | Fannie Mae Pool #AB2676 Fannie Mae Pool #AB2676 | | 08/19/2019 | Nomura Sec In-E Paydown | | | 844,972 5,778 | 865,634 5,919 | 862,825 | | 176 | | 176 | | 863,000 5,778 | | 24,220 | 24,220 | 21,277 | 04/01/2041 04/01/2041 | 1 |
| | Fannie Mae Pool #AB2678 | | 08/01/2019 | Various | | 1,907,149 | 1,788,585 | 1,832,741 | 1,827,069 | ···· | (122) | | (122) | | 1,828,027 | | 79, 122 | 79, 122 | 47,502 | 04/01/2041 | 1 |
| | Fannie Mae Pool #AB2678 | | | Paydown | | 46,556 | 46,556 | 47,706 | 47,558 | | (1,002) | | (1,002) | | | | | | 1, 119 | 04/01/2041 . | 1 |
| ט אט אטודו | . a muo 1001 mnoE010 | | | · w, womi | · | | | | , ,000 | | (1,002) | · | (1,002) | · | | | h | | , i la | | |

| | | | | | Show All Lo | ng-Term Bo | nds and Sto | ck Sold, Red | deemed or C | | | | | | | | | | | | |
|----------------------------|---|------|----------------------------|--------------------------|-------------|-------------------------|----------------------|------------------------|--------------------|------------|----------------|-------------|-------------|-----------|----------------------|-----------|-----------|------------|-------------------|--------------------------|-----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | nange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | _ | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | 5 | | | | | | and |
| | | | | | | | | | D: V | | | Year's | Book/ | Exchange | Book/ | | | | Bond | 01.1.1 | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| CLICID | | | | | Ni | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | T-4-1 O-i- | Stock | Con- | Symbol |
| CUSIP | | F | D:I | Nieren | Number of | 0 | | A -41 | Adjusted | Valuation | (Amor- | Impairment | | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | Description | For- | Disposal | Name | Shares of | Consid- | Dor Value | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification 31416X-E2-2 | Description Fannie Mae Pool #AB1952 | eign | Date .09/01/2019 | of Purchaser | Stock | eration 15,473 | Par Value 15,473 | Cost15,509 | Value 15,500 | (Decrease) | Accretion | nized | 13) | Value | Date 15,473 | Disposal | Disposal | Disposal | DuringYear 416 | Date 12/01/2040 | (a) |
| 31416X-JM-3 | Fannie Mae Pool #AB2067 | | .09/01/2019 | Paydown | | 162,018 | 162,018 | 153,689 | 154,693 | | (27) 7,325 | | 7,325 | | 162,018 | | | | 3,755 | 12/01/2040 | 1 |
| 31416X-SH-4 | Fannie Mae Pool #AB2319 | | .09/01/2019 | Paydown | | 259,278 | 259,278 | 242,952 | 244,888 | | 14,391 | | 14,391 | | 259,278 | | | | 5,882 | 02/01/2041 | 1 |
| 31417A-CT-4 | Fannie Mae Pool #AB3681 | | .09/01/2019 | Paydown | | 301,702 | 301,702 | 310 , 140 | 309,067 | | (7,366) | | (7,366) | | 301,702 | | | | 6,890 | 10/01/2041 | 1 |
| 31417A-JK-6 | Fannie Mae Pool #AB3865 | | .09/01/2019 | Paydown | | 54,545 | 54,545 | 55,807 | 55,640 | | (1,094) | | (1,094) | | 54,545 | | | | 1,097 | 11/01/2041 | 1 |
| 31417A-VT-3 31417D-KQ-5 | Fannie Mae Pool #AB4225 | | .09/01/2019 | Paydown | | 238,580 473,967 | 238,580 473,967 | 246 , 147 470 , 338 | 245,200 470,546 | | (6,621) | | (6,621) | | 238,580 473,967 | | | | 5,500 | 01/01/2042 10/01/2042 | 1 |
| 31417D-W3-3 | Fannie Mae Pool #AB6965 | | .09/01/2019 | Paydown | | 55.014 | | 54,292 | 54.498 | | 516 | | 516 | | | | | | 719 | 11/01/2027 | 1 |
| 31417E-SS-1 | Fannie Mae Pool #AB7728 | | .09/01/2019 | Paydown | | 336, 162 | 336 , 162 | 322,269 | 323,624 | | 12,538 | | 12,538 | | 336, 162 | | | | 5,664 | 01/01/2043 | 1 |
| 31417E-TF-8 | Fannie Mae Pool #AB7749 | | .09/01/2019 | Paydown | | 264,497 | 264,497 | 262,471 | 262,586 | | 1,911 | | 1,911 | | 264,497 | | | | 6,351 | 01/01/2043 | 1 |
| 31417F-4R-6 31417F-YA-0 | Fannie Mae Pool #AB8931Fannie Mae Pool #AB8804 | | .09/01/2019 | Paydown | | | 350,559 | 344,589 | 345,023 | ļ | 5,536 | | 5,536 | | 350,559 | | | | 7,145 | 04/01/2043 03/01/2043 | 1 |
| 31417F-YA-0 | Fannie Mae Pool #AB9864 | | .09/01/2019 | Paydown | | 516,123 | 516,123 | 528,058 | 527,058 | | (10,936) | | (10,936) | | 516,123 | | | | | 07/01/2043 | 1 |
| 31417G-EJ-1 | Fannie Mae Pool #AB9136 | | .09/01/2019 | Paydown | | 175, 168 | 175, 168 | 159,567 | 160,933 | | 14,235 | | 14,235 | | 175, 168 | | | | 2,949 | 04/01/2043 | 1 |
| 31417G-EQ-5 | Fannie Mae Pool #AB9142 | | .09/01/2019 | Paydown | | 382,338 | 382,338 | 370,599 | 371,526 | | 10,812 | | 10,812 | | 382,338 | | | | 7,966 | 04/01/2043 | 1 |
| 31417J-EB-2 | Fannie Mae Pool #ACO129 | | .09/01/2019 | Paydown | | 4,925 | 4,925 | 5,037 | 4,983 | | (58) | | (58) | | 4,925 | | | | 132 | 12/01/2024 | 1 |
| 31417J-SC-5 31417M-QZ-9 | Fannie Mae Pool #ACO514 Fannie Mae Pool #AC3171 | | .09/01/2019 | Paydown | | 3,236 3,206 | 3,236 | 3,295 | 3,286 | | (50) (198) | | (50) | | 3,236 | | | | 97 | 07/01/2039 09/01/2039 | 1 |
| 31417M-Q2-9 | Fannie Mae Pool #AC3242 | | .09/01/2019 | Paydown | | 299,807 | 299,807 | 298,776 | 298,809 | | (198) | | (198) | | 299,807 | | | | 7.749 | 09/01/2039 | 1 |
| 31417U-5Y-7 | Fannie Mae Pool #AC8062 | | .09/01/2019 | Paydown | | 115,296 | 115,296 | 117,386 | 117,090 | | (1,794) | | (1,794) | | 115,296 | | | | 3,459 | 12/01/2039 | 1 |
| 31418A-J3-3 | Fannie Mae Pool #MA1181 | | .09/01/2019 | Paydown | | 16,234 | 16,234 | 17,234 | 16,695 | | (461) | | (461) | | 16,234 | | | | 329 | 09/01/2022 | 1 |
| 31418A-S5-8 | Fannie Mae Pool #MA1439 | | .09/01/2019 | Paydown | | 74,927 | 74,927 | 68,746 | 69,279 | | 5,648 | | 5,648 | | 74,927 | | | | 1,203 | 05/01/2043 | 1 |
| 31418A-VH-8 31418C-5U-4 | Fannie Mae Pool #MA1515 Fannie Mae Pool #MA3558 | | .09/01/2019 .09/01/2019 | Paydown | | 290, 176 1, 368, 316 | 290,176 1,368,316 | 275,305 1,395,384 | 276,626 | | (27,068) | | (27,068) | | 290,176 1,368,316 | | | | 5,880 5,422 | 08/01/2043 01/01/2034 | 1 |
| 31418C-DL-5 | Fannie Mae Pool #MA2806 | | .09/01/2019 | Paydown | | 997,686 | 997,686 | 990,397 | 990,559 | | | | | | 997,686 | | | | 19.971 | 11/01/2046 | 1 |
| 31418C-FD-1 | Fannie Mae Pool #MA2863 | | .09/01/2019 | Paydown | | 941,674 | 941,674 | 910,020 | 910,288 | | 31,386 | | 31,386 | | 941,674 | | | | 18,987 | 01/01/2047 | 1 |
| 31418C-FJ-8 | Fannie Mae Pool #MA2868 | | .09/01/2019 | Paydown | | 473,789 | 473,789 | 475,454 | 475,326 | | (1,536) | | (1,536) | | 473,789 | | | | 7,935 | 01/01/2032 | 1 |
| 31418C-G6-5 | Fannie Mae Pool #MA2920 | | .09/01/2019 | Paydown | | 264,310 | 264,310 | 263,618 | 263,623 | | 687 | | 687 | | 264,310 | | | | 5,276 | 03/01/2047 | 1 |
| 31418C-HF-4 31418C-SG-0 | Fannie Mae Pool #MA2929 Fannie Mae Pool #MA3218 | | .09/01/2019 | Paydown | | 699,500 | 699,500 | 707,889 38,132 | 707,609 | | (8, 109) 79 | | (8, 109) | | 699,500 | | | | 16,601 | 03/01/2047 12/01/2032 | 1 |
| 31418C-UH-5 | Fannie Mae Pool #MA3283 | | .09/01/2019 | Paydown | | 117,474 | 117,474 | 119,640 | | | (2, 166) | | (2, 166) | | 117,474 | | | | 593 | 12/01/2032 | 1 |
| 31418C-UJ-1 | Fannie Mae Pool #MA3284 | | .09/01/2019 | Paydown | | 635,893 | 635,893 | 634,278 | 634,277 | | 1,615 | | 1,615 | | 635,893 | | | | 14,725 | 02/01/2033 | 1 |
| 31418C-V9-2 | Fannie Mae Pool #MA3339 | | .09/01/2019 | Paydown | | 41,239 | 41,239 | 41 , 198 | 41, 196 | | 43 | | 43 | | 41,239 | | | | 823 | 04/01/2033 | 1 |
| 31418C-WS-9 | Fannie Mae Pool #MA3356 | | .09/01/2019 | Paydown | | 417,846 373,430 | 417,846 | 417,780 375,650 | 375,612 | | 65 (2.182) | | 65 | | 417,846 373,430 | | | | 6,331 8,792 | 05/01/2048 | 1 |
| 31418C-XW-9 31418D-C5-9 | Fannie Mae Pool #MA3392 Fannie Mae Pool #MA3691 | | .09/01/2019 | Paydown | | 437.,430 | 437,819 | 439.769 | 3/3,012 | | (2, 182) | | (2, 182) | | 437 .819 | | | | 2.371 | 06/01/2033 07/01/2049 | 1 |
| 31418D-C9-1 | Fannie Mae Pool #MA3695 | | .09/01/2019 | Paydown | | 79,858 | 79,858 | | | | (1,566) | | (1,566) | | 79,858 | | | | 412 | 07/01/2049 | 1 |
| 31418D-CG-5 | Fannie Mae Pool #MA3670 | | .09/01/2019 | Paydown | | 95, 194 | 95, 194 | 94,569 | | | 625 | | 625 | | 95, 194 | | | | 543 | 05/01/2049 | 1 |
| 31418D-ES-7 | Fannie Mae Pool #MA3744 | | .09/01/2019 | Paydown | | 219,579 | 219,579 | 221,646 | | ļ | (2,067) | | (2,067) | | 219,579 | | | | 874 | 08/01/2049 | 1 |
| 31418D-FQ-0 31418M-UN-0 | Fannie Mae Pool #MA3774 | | .09/01/2019 .09/01/2019 | Paydown | | 112,813 | 112,813 | 114,844 | 12,505 | | (2,032) | | (2,032) | | 112,813 | | | | 282 | 09/01/2049 12/01/2039 | 1 |
| 31418R-HJ-3 | Fannie Mae Pool #AD3832 | | .09/01/2019 | Paydown | | 3,298 | 3,298 | 3,425 | 3,371 | | (383) | | (383) | | | | | | 74 | 12/01/2039 | 1 |
| 31418W-PE-4 | Fannie Mae Pool #AD8520 | | .09/01/2019 | Paydown | | 37,999 | 37,999 | 37,596 | 37,632 | | 368 | | 368 | | 37,999 | | | | 1,013 | 08/01/2040 | 1 |
| 31419B-CT-0 | Fannie Mae Pool #AE0981 | | .09/01/2019 | Paydown | | 121,682 | 121,682 | 116,605 | 117, 183 | | 4,499 | | 4,499 | | 121,682 | | | | 2,856 | 03/01/2041 | 1 |
| 60416Q-FT-6 | Minnesota Housing Finance Agency | | .09/03/2019 | Redemption | | 92,475 | 92,475 | 93,400 | 92,850 | | (375) | | (375) | | 92,475 | | | | 1,651 | 09/01/2042 | 1FE |
| 60416Q-FW-9 60416Q-FY-5 | Minnesota Housing Finance Agency Minnesota Housing Finance Agency | | .09/01/2019 .09/01/2019 | Redemption Redemption | | 204,878 | 204,878 | 204,878 | 204,878 | | | | | | 204,878 | | | | 3,530 | 09/01/2041 07/01/2044 | 1FE |
| 60416Q-GC-2 | Minnesota Housing Finance Agency | | .09/01/2019 | Redemption | | 199, 184 | 199, 184 | 199, 184 | 199, 184 | | | | | | 199, 184 | | | | 3,480 | 02/01/2044 | 1FE |
| 60416Q-GD-0 | Minnesota Housing Finance Agency | | .09/01/2019 | Redemption | | 335,747 | 335,747 | 335,747 | 335,747 | | | | | | 335,747 | | | | 5,622 | 04/01/2045 | 1FE |
| 60416Q-GE-8 | Minnesota Housing Finance Agency | | .09/03/2019 | Redemption | | 286,779 | 286,779 | 286,779 | 286,779 | | | | | | 286,779 | | | | 4,896 | 06/01/2045 | 1FE |
| 60416Q-GG-3 | Minnesota Housing Finance Agency | | .09/01/2019 | Redemption | | 126,306 | 126,306 | 126,306 | 126,306 | | | | | | 126,306 | | | | 2,469 | 02/01/2046 | 1FE |
| 604160-GX-6 604160-GZ-1 | Minnesota Housing Finance Agency Minnesota Housing Finance Agency | | .09/03/2019 | Redemption | | 151,937 270,546 | 151,937 270,546 | 151,937 | 151,937 270.546 | | | | · | | 151,937 270.546 | | | | 3,034 | 10/01/2047 12/01/2047 | 1FE |
| 60416Q-HA-5 | Minnesota Housing Finance Agency | | .09/03/2019 | Redemption | | 175,454 | 175,454 | 175,454 | 143,300 | | 32.154 | | 32, 154 | | 175,454 | | | | 4.015 | 03/01/2047 | 1FE |
| 60416Q-HC-1 | Minnesota Housing Finance Agency | | .09/03/2019 | Redemption | | 222, 192 | 222, 192 | 222, 192 | 222, 192 | | | | | | 222, 192 | | | | 5, 101 | 05/01/2048 | 1FE |
| 60416Q-HE-7 | Minnesota Housing Finance Agency | | .09/03/2019 | Redemption | | 123,041 | 123,041 | 123,041 | 123,041 | | | | | | 123,041 | | | | 2,987 | 09/01/2048 | 1FE |
| 60416Q-HG-2 | Minnesota Housing Finance Agency | J | .09/03/2019 | Redemption | | 66,950 | | | 66,950 | | ļ | ļ | ļ | | | ļ | | | 1,676 | 11/01/2048 | 1FE |

| | | | | Show All Lo | ng-Term Bo | onds and Stoc | k Sold, Red | deemed or (| Otherwise I | Disposed o | of During th | he Current | Quarter | | | | | | | |
|----------------------------|--|-----------|-----------------|-------------|--------------------|--------------------|--------------------|----------------------|-------------|-------------|--------------|-------------|-----------|----------------------|-----------|-----------|------------|-----------------|-------------------------------|------------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | nange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Stock | Con- | Symbol |
| CUSIP | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- Disp | osal Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | |
| ification | Description | eign Da | | Stock | eration | Par Value | Cost | Value | | , | | ` | | Disposal | Disposal | Disposal | \ / | DuringYear | Date | |
| | l l | | | Slock | | | | value | (Decrease) | Accretion | nized | 13) | Value | | Disposai | Disposai | Disposal | | | (a) |
| | Minnesota Housing Finance Agency | | | | 101,523 544,665 | 101,523 544,665 | 101,523 544,665 | 544,665 | | | | | | 101,523 | | | | 1,625 11,683 | 03/01/2049 . 07/01/2043 . | 1FE |
| | Subtotal - Bonds - U.S. Special Rever | | nedeliption | | 84,047,533 | 83.433.110 | 83,046,450 | 74.586.684 | | 597,534 | | 597.534 | | 83.944.189 | | 103.342 | 103.342 | 1.908.217 | XXX | XXX |
| 00081T-AJ-7 | ACCO Brands Corp | | 0010 F+ W | 1 | 244,432 | 240,000 | 239,526 | 239,557 | | | | | | 239,596 | | 4,836 | 4.836 | 8,233 | 12/15/2024 . | ^^^ |
| | Accordance Corp | | | | | | | | | 39 | | 39 | | | | 4,830 | 4,830 | 5, 127 | 12/ 15/2024 . 06/30/2022 . | JFE |
| 001192-AG-8 | Southern Co Gas Capital Corp | | | | 4,000,000 | 4.000.000 | 3,991,320 | 3.999.323 | | 677 | | 677 | | 4,000,000 | | | | 210,000 | 08/15/2019 . | 2FF |
| 00206R-DC-3 | AT&T Inc | | | | 1,083,730 | 1,000,000 | 1,058,798 | 1,039,629 | | (4,609) | | (4,609) | | 1,035,020 | | 48,710 | 48,710 | 39,308 | 04/01/2024 . | |
| 00392#-AA-0 | Microsoft Corp | | 2019 Redemption | | 144,705 | 144,705 | 144,705 | | | | | | | 144,705 | | | | 2,789 | 02/15/2029 . | 1PL |
| 00842C-AU-9 | Agate Bay Mortgage Trust 2015 | | | | 28,625 | 28,625 | 28,388 | | | 237 | | 237 | | 28,625 | | | | 449 | 10/25/2045 . | 1FE |
| 00842V-AU-7 | Agate Bay Mortgage Trust 2016 | | | | 19,791 | 19,791 | 19,606 | | | 185 | | 185 | | 19,791 | | | | 189 | 08/25/2046 . | 1FE |
| 00846U-AG-6 | Agilent Technologies Inc | | | | 10,231,542 | 10,000,000 | 9,953,500 | 9,991,231 | | 3,982 | | 3,982 | | 9,995,213 | | 4,787 | 4,787 | 817,653 | 07/15/2020 . | 2FE |
| 023650-AG-9 | America West Airlines 2000-1 P | | | - } | 168,698 | 168,698 | 184,471 | 175,006 | | (6,308) | | (6,308) | | 168,698 | ļ | | | 13,592 | 07/02/2020 . | 2FE |
| 023761-AA-7 023766-AD-0 | American Airlines 2017-1 Class American Airlines 2013-1 Class | | | | 206,625 | 206,625 | 206,625 | 206,625 | | (3,641) | | (3,641) | | 206,625 | | | | 7,542 .9,937 | 02/15/2029 . 01/15/2021 . | 1FE |
| 023765-AD-0 | American Airlines 2013-1 Class | | | | 183,202 | 183,202 | 185,603 | 183,860 | | (3,641) | | (657) | | 183.202 | | | | 10,259 | 07/15/2021 . | 0 |
| 02376W-AA-9 | American Airlines 2016-1 Class | | | | 362,140 | 362,140 | 378, 194 | 376, 123 | | (13,983) | | (13,983) | | 362,140 | | | | 14,848 | 01/15/2028 . | |
| 023772-AB-2 | American Airlines 2013-1 Class | | | | 48, 143 | 48,143 | 49,908 | 49,546 | | (1,403) | | (1,403) | | 48,143 | | | | 1,926 | 07/15/2025 . | 1FE |
| 02377B-AA-4 | American Airlines 2015-2 Class | | | | 272,402 | 272,402 | 272,402 | 272,402 | | | | | | 272,402 | | | | 10,896 | .09/22/2027 . | 1FE |
| 02377B-AB-2 | American Airlines 2015-2 Class | | | | 238,055 | 238,055 | 245,792 | 245,089 | | (7,034) | | (7,034) | | 238,055 | | | | 8,570 | 09/22/2027 . | 1FE |
| 02378W-AA-7 | American Airlines 2017-1 Class | | | | 14,706 | 14,706 | 14,706 | 14,706 | | | | | | 14,706 | | | | 728 | 02/15/2025 . | 2FE |
| 02379D-AA-8 | American Airlines 2019-1 Class | | | | 3,892,625 | 3,840,000 | 3,840,000 | | | | | | | 3,840,000 | | 52,625 | 52,625 | 10,060 | 02/15/2028 . | 2Z |
| 032095-AB-7 03350W-AB-5 | Amphenol Corp Andeavor Logistics LP / Tesoro | | | | 6,089,339 | 5,825,000 | 5,810,205 | 5,819,811 249,184 | | 1,116 | | 1,116 | | 5,820,927 249.193 | | 268,412 | 268,412 | 258,889 | 02/01/2022 . | 2FE 2FF |
| 03350W-AB-5 | Andeavor Logistics LP / Tesoro | | | | 6,989,455 | 250,000 | 249,170 | 6,988,684 | | | | | | 6,989,455 | | | | 241,306 | 12/01/2047 . 12/01/2027 . | 2FE 2FE |
| 03674X-AJ-5 | Antero Resources Corp | | | | 293,274 | 325,000 | 325,000 | 325,000 | | 112 | | 112 | | 325,000 | | (31,727) | (31,727) | 14,625 | 03/01/2027 . | |
| 04774#-AA-0 | ATLANTA FALCONS STADIUM | | | | 38,488 | 38.488 | 38,488 | 38,488 | | | | | | | | (01,727) | (01,721) | 1,382 | 09/01/2042 . | 2PL |
| 04774#-AB-8 | ATLANTA FALCONS STADIUM | | | | 27,529 | 27,529 | 27,529 | 27,529 | | | | | | 27,529 | | | | 988 | .09/01/2042 . | 2PL |
| 053773-AV-9 | Avis Budget Car Rental LLC / A | | | | 85,899 | 84,000 | | 83,403 | | 89 | | 89 | | 83,491 | | 2,408 | 2,408 | 4,389 | 04/01/2023 . | 3FE |
| 053773-AV-9 | Avis Budget Car Rental LLC / A | | | | 173, 116 | 170,000 | 168,708 | 169,083 | | 106 | | 106 | | 169, 189 | | 811 | 811 | 10,596 | 04/01/2023 . | 3FE |
| | Banc of America Mortgage 2004- | | | | 84, 183 | 84, 183 | | 83,706 | | 477 | | 477 | | 84, 183 | | | | 2,496 | 06/25/2034 . | 1FM |
| 05949A-WN-6 | Banc of America Mortgage Trust | 07/01 | | | (186) | | | | | (186) | | (186) | | (186) | | | | 21 | 11/25/2019 . | 1FM |
| 073914-C2-7 073914-C3-5 | Structured Asset Mortgage Inve | 08/01/ | | | 46 131 | 46 | 17 | | | 40 | | 40 113 | | 131 | | | | | 05/30/2030 . 05/30/2030 . | " " |
| 096630-AB-4 | Boardwalk Pipelines LP | | | | 10,000,000 | 10,000,000 | 10.434.300 | 10.039.586 | | (39.586) | | (39,586) | | 10.000.000 | | | | 575,000 | 09/15/2019 . | |
| 097023-00-6 | Boeing Co/The | | | | 4,972,100 | 5,000,000 | 4,957,750 | | | | | (00,000) | | 4,957,750 | | 14.350 | 14.350 | | 02/01/2050 . | 1Z |
| 11042B-AA-0 | British Airways 2013-1 Class B | | 2019 Redemption | | 205,879 | 205,879 | 206,456 | 206,005 | | (126) | | (126) | | 205,879 | | | | 8,685 | 06/20/2020 . | 1FE |
| 11042T-AA-1 | British Airways 2018-1 Class A | | | | 237,917 | 237,917 | 237,917 | 237,917 | | ļ | | ļ | | 237,917 | | ļ | | 6,781 | 09/20/2031 . | 1FE |
| 120111-BN-8 | Standard Industries Inc/NJ | | | | 268,458 | 255,000 | 271,475 | 267,822 | | (1,514) | | (1,514) | | 266,308 | | 2, 150 | 2, 150 | 11,528 | 10/15/2025 . | |
| 12189P-AE-2 | Burlington Northern and Santa | | | . | 12,558 | 12,558 | 12,558 | 12,558 | | | | | | 12,558 | | | | | 01/02/2020 . | |
| 12489W-MY-7 | Credit-Based Asset Servicing & | | | | 13,497 | 13,497 | F00 000 | | | | | | | F00 000 | | 13,497 | 13,497 | 330 | 08/25/2035 . | 1FM |
| 12508E-AJ-0 12591Y-BB-0 | CDK Global Inc | | | - | 518,745 42,445 | 500,000 | 500,000 | | | (87) | | (87) | | 500,000 | | 18,745 | 18,745 | 5, 104 | 05/15/2029 . 06/10/2047 . | 3FE |
| 125911-BB-0 | COMM 2012-LC4 Mortgage Trust | | | | | | | | | (87) | | (87) | | | | | | 1,609 | 12/10/2047 . | 1FM |
| 126307-AX-5 | CSC Holdings LLC | | | | 430,356 | 400,000 | 419,750 | | | (2,615) | | (2,615) | | 417.135 | | 13,221 | 13,221 | 21,528 | 12/10/2044 . | 4FE |
| 12636W-AD-8 | CNH Equipment Trust 2017-A | | | | 91,259 | 91,259 | 91,491 | 91,371 | | (111) | | (111) | | 91,259 | | | | 1,298 | 05/16/2022 . | 1FE |
| 126650-AW-0 | CVS Pass-Through Trust | | 2019 Redemption | | 16,278 | 16,278 | 17,602 | 17,379 | | (1, 102) | | (1, 102) | | 16,278 | | | | 575 | 01/11/2027 . | 2FE |
| 126650-BP-4 | CVS Pass-Through Trust | | | | 56,632 | | 60,415 | 59,422 | | (2,791) | | (2,791) | | 56,632 | | | | 2,280 | 12/10/2028 . | 2FE |
| 126650-BQ-2 | CVS Pass-Through Trust | | | | 14,581 | 14,581 | 16,985 | 16,382 | | (1,801) | | (1,801) | | 14,581 | | | | 675 | 01/10/2030 . | |
| 126650-BS-8 | CVS Pass-Through Trust | | | . | 18,636 | 18,636 | 23 , 130 | 22,532 | | (3,896) | | (3,896) | | 18,636 | ļ | | | 1,019 | 01/10/2032 . | |
| | CVS Pass-Through Trust | | | | 124, 194 | 124, 194 | 125 , 156 | 124,898 | | (704) | | (704) | | 124, 194 | | | | 4,909 | 01/10/2034 . | 2FE |
| 12672#-AA-6 14314J-AC-4 | CVS Health Corp | | | | 72,266 | 72,266 | 72,266 181.344 | | | (265) | | (265) | | 72,266 180.638 | | | | 2,267 | 09/10/2034 . 11/15/2021 . | 2 1FE |
| 14314J-AC-4 14314M-AC-7 | CarMax Auto Owner Trust 2017-1 | | | | 118,928 | 118,928 | 181,344 | 180,903 | | (156) | | (265) | | 180,638 | | | | 1,205 | 11/15/2021 . | IFE |
| | Carmax Auto Owner Trust 2019-1 | | | . | 26.447 | 26.447 | | 113,004 | | (150) | | (150) | | 26.447 | | | | 497 | 02/15/2021 . | |
| | Carrizo Oil & Gas Inc | | | | 168,422 | 176,000 | 170 . 450 | | | 356 | | 356 | | 170.806 | | (2,384) | (2,384) | 3,798 | 04/15/2023 . | |
| | Cedar Fair IP / Canada's Wonde | 09/12 | | | 83 329 | 81 000 | 81 459 | 81 432 | | (84) | | (84) | | 81 349 | | 1 980 | 1 980 | 3 447 | 06/01/2024 | |

| | | | | Show All Lo | ng-Term Bo | onds and Stoo | ck Sold, Red | deemed or (| Otherwise I | Disposed o | of During th | he Current | Quarter | | | | | | | |
|----------------------------|--|--------------|-------------------------------------|-------------|---------------------|--------------------------|----------------------|------------------------|-------------|---------------|--------------|--------------|-----------|-----------------------|-----------|------------------|------------------|---------------------|--------------------------|------------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | ange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Stock | Con- | Symbol |
| CUSIP | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- Disposa | l Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | ` 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| 15200M-AB-3 | Centerpoint Energy Transition | | Paydown | | | 998,471 | 997,879 | 998,536 | | (65) | | (65) | | 998,471 | | | | 52,260 | 02/01/2023 | 1FE |
| 15200N-AC-9 | CenterPoint Energy Restoration | | | | 938,780 | 938,780 | 938,630 | 938,667 | | 113 | | 113 | | 938,780 | | | | 39,832 | 08/15/2023 | 1FE |
| 153527-AM-8 | Central Garden & Pet Co | 08/09/2019 | | | 140,209 | 143,000 | 143,084 | 143,083 | | (5) | | (5) | | 143,078 | | (2,869) | (2,869) | 7 ,535 | 02/01/2028 | 4FE |
| 156686-AM-9 161571-FK-5 | CenturyLink Inc Chase Issuance Trust | 08/09/2019 | | | 132,716 | 132,000 . 250,000 | 133, 485 | 133,336 | | (67) 2,344 | | (67) | | 133,269 | | (553) | (553) | 9,697 2,633 | 01/15/2028 08/15/2021 | 4FE |
| 16411Q-AC-5 | Cheniere Energy Partners LP | 07/30/2019 | | | 500,000 | | 500,000 | 500,000 | | 2,344 | | 2,344 | | | | | | 2,633 | 10/01/2026 | 3FF |
| 16412X-AC-9 | Cheniere Corpus Christi Holdin | 07/09/2019 | | | 385,410 | 348,000 | 365,920 | 363,190 | | (1,230) | | (1,230) | | 361,960 | | 23, 450 | 23,450 | 10,847 | 03/31/2025 | 3FE |
| 16412X-AD-7 | Cheniere Corpus Christi Holdin | | Fort Washington | | 140,997 | 123,000 | 136,308 | 135,567 | | (1, 187) | | (1, 187) | | 134,380 | | 6,618 | 6,618 | 4,568 | 06/30/2024 | 3FE |
| 165167-CL-9 | Chesapeake Energy Corp | | Fort Washington | | 83,545 | 98,000 | 94,938 | | | 267 | | 267 | | 95,205 | | (11,660) | (11,660) | 4,915 | 03/15/2023 | 4FE |
| 165183-AF-1 | Chesapeake Funding II LLC | | | | 93,457 | | 93,501 | 93,475 | | (18) | | (18) | | 93,457 | ļ | | | 1, 178 | 06/15/2028 | 1FE |
| 17120C-AE-2 | Chrysler Capital Auto Receivab | | Paydown | ···· | 1,450,861 | 1,450,861 | 1,464,270 | 1,453,300 2.830.255 | ļ | (2,440) | | (2,440) | | 1,450,861 | | | | 28,130 | 06/15/2022 | 1FE |
| 17121F-AF-1 18453H-AA-4 | Chrysler Capital Auto Receivab Clear Channel Worldwide Holdin | | | | 2,812,922 | 2,812,922 . 291,000 . | 2,867,720 | 2,830,255 | | (17,333) | | (17,333) | | 2,812,922 | | 13.261 | 13,261 | 60,891 | 04/15/2021 08/15/2027 | . IFE |
| 19685T-AA-6 | COLT 2019-2 Mortgage Loan Trus | | | | 400,479 | 400,479 | 400,478 | | | 1 | | 1 | | | | 15,201 | 15,201 | 5,700 | 05/25/2049 | 1FE |
| 20267V-AD-9 | Commonbond Student Loan Trust | | | | 5,220 | 5,220 | 5,219 | 5,220 | | | | | | 5,220 | | | | 184 | 05/25/2041 | 2FE |
| 21871N-AA-9 | CoreCivic Inc | | Fort Washington | | 185, 185 | 212,000 | 212,000 | 212,000 | | | | | | 212,000 | | (26,815) | (26,815) | 8,581 | 10/15/2027 | 3FE |
| 221644-AA-5 | Cott Holdings Inc | | | | 148,007 | 142,000 | 147 , 148 | 146, 137 | | (613) | | (613) | | 145,524 | | 2,483 | 2,483 | 7,332 | 04/01/2025 | 4FE |
| 233050-AB-9 | DBUBS 2011-LC1 Mortgage Trust | 07/01/2019 | | | 5,753 | 5,753 | 6,043 | 5,783 | | (30) | | (30) | | 5,753 | | | | 152 | 11/10/2046 | 1FM |
| 23305Y-AD-1 23340T-AD-9 | DBUBS 2011-LC3 Mortgage Trust | | | | 161,206 181,168 | 161,206 181,168 | 162,808 | 161,328 182,431 | | (122) | | (122) | | 161,206 181,168 | | | | 4,874 5,491 | 08/10/2044 10/17/2022 | IFM |
| 24702J-AD-1 | Dell Equipment Finance Trust 2 | | | | 503.034 | 503.034 | 503,585 | 503.284 | | (1,204) | | (1,204) | | 503.034 | | | | 7,562 | 10/1//2022 | 1FE |
| 24736X-AA-6 | Delta Air Lines 2015-1 Class A | 07/30/2019 | | | 175,324 | 175,324 | 175,818 | 175,706 | | (382) | | (382) | | 175,324 | | | | 6,356 | 07/30/2027 | 1FE |
| 24737A-AA-5 | Delta Air Lines 2015-1 Class B | | Redemption | | 40,319 | 40,319 | 40,319 | 40,319 | | , | | | | 40,319 | | | | 1,714 | 07/30/2023 | 2FE |
| 25272K-AU-7 | Dell International LLC / EMC C | | | | 40,680 | 40,000 | 40,000 | 40,000 | | | | | | 40,000 | | 680 | 680 | 1,769 | 06/15/2021 | 3FE |
| | Dell International LLC / EMC C | | | | 371,800 | 352,000 | 375,558 | 367,063 | | (2,503) | | (2,503) | | 364,560 | | 7,240 | 7,240 | 16,023 | 06/15/2024 | 3FE |
| 25277L-AA-4 254687-EQ-5 | Diamond Sports Group LLC / Dia | | | | 302,174 | 290,000 . 1,150,000 | 292,610 1,332,766 | | | (34) | | (34) | | 292,576 1,330,362 | | 9,598 301,166 | 9,598 301,166 | 1,506 34,970 | 08/15/2026 02/15/2041 | 3Z |
| 25470D-AD-1 | Discovery Communications LLC | 08/09/2019 | | | 2.411.700 | 2.000.000 | 2.111.261 | 2.106.123 | | (1,560) | | (1,560) | | 2.104.563 | | 307, 137 | 307, 100 | | 06/01/2040 | 2FE |
| 25470D-AG-4 | Discovery Communications LLC | 08/09/2019 | | | 4, 175, 160 | 4.000.000 | 3,766,440 | 3,777,341 | | 3,011 | | 3,011 | | 3.780.352 | | 394.808 | 394,808 | 147 . 400 | 05/15/2042 | 2FE. |
| 25470X-AE-5 | DISH DBS Corp | | | | | 829,000 | 811,384 | 811,384 | | | | | | 811,384 | | 59,012 | 59,012 | 38,949 | 06/01/2021 | 4FE |
| 25470X-AW-5 | DISH DBS Corp | | | | 1,845,000 | 2,000,000 | 1,585,000 | 1,585,000 | | | | | | 1,585,000 | | 260,000 | 260,000 | 84,861 | 11/15/2024 | 4FE |
| 283677-AZ-5 | El Paso Electric Co | 07/10/2019 | | | 8,400,280 | 7,600,000 | 7,957,276 | 7,939,598 | | (3,732) | | (3,732) | | 7,935,865 | | 464,415 | 464,415 | 233,278 | 12/01/2044 | 2FE |
| 28414H-AC-7 28932M-AA-3 | Elanco Animal Health Inc Elm Road Generating Station Su | | | | 300,000 | 300,000356,059 | 300,000 | 300,000 | | | | | | 300,000 | | | | 10,751 | 08/28/2023 02/11/2030 | 3FE |
| 29365K-AC-7 | Entergy Texas Restoration Fund | 08/01/2019 | | | 997.423 | 997.423 | 996.674 | 997.268 | | 155 | | 155 | | 997.423 | | | | 43.687 | 11/01/2023 | 1FE |
| | Enterprise Fleet Financing LLC | | | [| 123,076 | 123,076 | 122,930 | 123,000 | | 76 | | 76 | | 123,076 | | | | 1,883 | 02/22/2022 | 1FE |
| 29373F-AB-0 | Enterprise Fleet Financing 201 | | | | 301,536 | 301,536 | 303,892 | | | (2,356) | | (2,356) | | 301,536 | | | | 1,571 | 02/20/2024 | 1FE |
| | Enterprise Fleet Financing LLC | | | | 691,429 | 691,429 | 694,697 | | | (3,268) | | (3,268) | | 691,429 | | | | 3,351 | 10/20/2023 | 1FE |
| 30288*-AA-8 34530Y-AE-3 | Freeport LNG | | | · | 322,000 | 322,000188.925 | 322,000 | 322,000 | | 570 | | 570 | | 322,000 | | | | 14,619 | 03/31/2038 02/15/2021 | 2FE |
| 34530Y-AE-3 | Ford Credit Auto Owner Trust 2 | 07/15/2019 | | | | | | | | (2.084) | | (2.084) | | | | | | | 03/15/2021 | IFE 1FF |
| 35104V-AB-8 | Foursight Capital Automobile R | | | | 169,502 | 169,502 | 170.349 | 169.884 | | (383) | | (383) | | 169.502 | | | | 3,255 | 10/15/2021 | 1FE |
| 35104W-AA-8 | Foursight Capital Automobile R | | Paydown | | 13, 128 | 13, 128 | 13,076 | 13,118 | | 10 | | 10 | | 13, 128 | | | | 154 | 01/15/2021 | 1FE |
| 35671D-AU-9 | Freeport-McMoRan Inc | | | | 30,613 | 31,000 | 29,993 | 30, 158 | | 156 | | 156 | | 30,314 | | 299 | 299 | 1,055 | 03/01/2022 | 3FE |
| 35671D-AZ-8 | Freeport-McMoRan Inc | | | | 249,373 | 249,000 | 246,853 | 29,423 | | 235 | | 235 | | 247 , 138 | | 2,234 | 2,234 | 4,591 | 03/15/2023 | 3FE |
| 361448-BA-0 36228F-2Q-8 | GATX Corp GSR Mortgage Loan Trust 2004-6 | 07/22/2019 | US Bancorp Investments . Pavdown | | 3,030,930 57.080 | 3,000,000 . 57,080 | 2,985,630 57.749 | 2,986,920 57.366 | | 678 | | 678 | | 2,987,598 57.080 | | 43,332 | 43,332 | 90 , 125 2 , 215 | 03/15/202805/25/2034 | 2FE |
| 36228F-2Q-8 36242D-BU-6 | GSR Mortgage Loan Trust 2004-6 | 09/01/2019 | | | 57,080 | | 57,749 | 46.921 | | (286) | | (286) 876 | | 57,080 | | | | | 05/25/2034 | 1FM |
| 36242D-EK-5 | GSR Mortgage Loan Trust 2004-3 | | | | 14,461 | 14,461 | 13,810 | 14,394 | | 67 | | 67 | | 14,461 | | | | 433 | 11/25/2019 | 1FM |
| 36248E-AA-3 | GS Mortgage Securities Trust 2 | | Paydown | | 73,845 | | 76,355 | 74,738 | | (892) | | (892) | | 73,845 | | | | 1,890 | 12/10/2043 | 1FM |
| 36248F-AG-7 | GS Mortgage Securities Trust 2 | | Paydown | | 133,463 | 133,463 | 135,353 | 133,638 | | (176) | | (176) | | 133,463 | | | | 4,216 | 03/10/2044 | 1FM |
| 369604-BF-9 | General Electric Co | 09/30/2019 | | ļ | 667,872 | 690,000 | 736,968 | 735,535 | ļ | (905) | | (905) | | 734,630 | | (66,758) | (66,758) | 27,751 | 10/09/2042 | 2FE |
| 369604-BH-5 382550-BE-0 | General Electric Co | | | ···· | 2,928,446 | 2,875,000 . 308,000 | 3, 187, 766 | 307.689 | | (5,420) | | (5,420) | | 3, 172,740 307,730 | | (244,294) 5.363 | (244,294) | 6,828 | 03/11/2044 11/15/2023 | . 2FE |
| 382550-BE-0 39121J-A*-1 | Goodyear lire & Hubber Co/The | | | | | | | | | 41 | | 41 | | 307,730 | | 5,363 | 5,363 | | 11/15/2023 07/01/2021 | . ort |
| | Great River Energy | 07/01/2019 | | | 404,000 | 404,000 | 404,000 | 404,000 | | | | | | 404,000 | | | | 18,091 | 07/01/2021 | 1FE |
| 40414L-AP-4 | | 07/08/2019 | | [| 884.917 | | 888 . 172 | | [| (1.758) | | (1.758) | | 879.803 | [| 5.114 | 5. 114 | 20.928 | 12/01/2022 | 2FF |

| | | | | | Show All Lo | ng-Term Bo | onds and Sto | ck Sold, Red | deemed or C | Otherwise [| Disposed o | of During t | he Current | Quarter | | | | | | | |
|--------------------------|---|------|------------------------------|------------------------------|-------------|----------------------|----------------------|----------------------|----------------------|-------------|---------------|-------------|-------------|-----------|----------------------|-----------|-----------|------------|----------------|------------------------------|------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | ange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | | Book | Carrying | Exchange | Realized | | Stock | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairmen | | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | ` 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| 40573L-AU-0 | Cigna Corp | | .08/27/2019 | Tax Free Exchange | | 5,690,863 | 5,700,000 | 5,690,823 | 5,690,823 | | 40 | | 40 | | 5,690,863 | | | | 258,400 | 08/15/2038 . | 2FE |
| | Harland Clarke Holdings Corp | | .08/09/2019 | Fort Washington | | 89,676 | 102,000 | 100,435 | 43,480 | | 789 | | 789 | | 101,255 | | (11,578) | (11,578) | 6,623 | 03/01/2020 . | 4FE |
| | Harland Clarke Holdings Corp | | .07/01/2019 | . Call 100.0000 | | 60,000 | 60,000 | 59,250 | 59,273 | | 302 | | 302 | | 59,575 | | 425 | 425 | 3,403 | 03/01/2020 . | 4FE |
| | Harland Clarke Holdings Corp Harley-Davidson Inc | | .08/09/2019 .07/25/2019 | Fort Washington Various | | 8,113 | 11,000 | 11,275 | 11,214 | | (59) 4.496 | | (59) | | 11, 155 | | (3,043) | (3,043) | 916 524,708 | 08/15/2022 . 07/28/2025 . | 4FE |
| | Harley-Davidson Motorcycle Tru | | .08/15/2019 | Paydown | | 74,072 | 74,072 | 73,791 | 73,978 | | | | 95 | | 74,072 | | 941,200 | | | 01/15/2021 . | 1FE |
| | L3Harris Technologies Inc | | .07/18/2019 | Jeffries & Co-E | | 328 . 170 | 300.000 | 297.561 | 297.573 | | 116 | | 116 | | 297.689 | | 30.481 | 30.481 | 7,957 | 06/15/2028 . | 2FE |
| 419839-AA-3 | Hawaiian Airlines 2013-1 Class | | .07/15/2019 | Redemption | | | 741,479 | 748,086 | 743,252 | | (5,464) | | (5, 464) | | 741,479 | | | | 36,613 | 01/15/2022 . | 3FE |
| | Hertz Corp/The | | .08/02/2019 | Fort Washington | | 166,066 | 166,000 | 165,865 | | | 34 | | 34 | | 165,899 | | 167 | 167 | 6,801 | 01/15/2021 . | 4FE |
| | Hertz Corp/The | | .07/18/2019 | Fort Washington | | 98 , 123 | 98,000 | 96,960 | 96,990 | | 303 | | 303 | | 97,293 | | 829 | 829 | 4,382 | 10/15/2020 . | 4FE |
| | Hertz Corp/The | | .09/12/2019 .09/17/2019 | Fort Washington Paydown | | 142,651 | 137,000 155,822 | 137,000 155,456 | 137,000 | | | | 365 | | 137,000 | | 5,651 | 5,651 | 8,270 2,091 | 06/01/2022 . 07/17/2037 . | 4FE |
| | Honda Auto Receivables 2016-2 | | . 09/17/2019 . 09/15/2019 | Paydown | | | | | 792,912 | | 7.088 | | 7.088 | | | | | | | 07/17/2037 . | 1FE |
| | Horizon Pharma USA Inc | | 08/02/2019 | Fort Washington | | 215.880 | 200,000 | 212.000 | 732,312 | | (1,448) | | (1.448) | | 210.552 | | 5.328 | 5.328 | 13.319 | 11/01/2024 | 4FE |
| | Hyundai Auto Receivables Trust | | .08/15/2019 | Paydown | | 500,000 | 500,000 | 501,582 | 500,389 | | (389) | | (389) | | 500,000 | | | | 7,449 | 07/15/2022 . | 1FE |
| | Ingles Markets Inc | | | Fort Washington | | 156,443 | 153,000 | 149,244 | 150,976 | | 287 | | 287 | | 151,263 | | 5, 179 | 5, 179 | 6,623 | 06/15/2023 . | 3FE |
| | International Business Machine | | .08/15/2019 | MarketAxess | | 506,215 | 500,000 | 499,970 | | | 4 | | 4 | | 499,974 | | 6,241 | 6,241 | 3,656 | 05/13/2021 . | 1FE |
| | Iron Mountain Inc | | | Fort Washington | | 315,510 | 312,000 | 310,050 | 310, 150 | | 157 | | 157 | | 310,307 | | 5,203 | 5,203 | 16,644 | 08/15/2024 . | 4FE |
| | JBS USA LUX SA / JBS USA Food | | | Fort Washington | | 139,579 24,672 | 130,000 24,672 | 132,920 12,410 | 12.410 | | (74) | | 12,261 | | 132,846 24,672 | | 6,732 | 6,732 | 2,512 835 | 04/15/2029 . 11/25/2033 . | 3FE |
| | JP Morgan Chase Commercial Mor | | | Pavdown | | 5.750.000 | 5.750.000 | 5.778.325 | 5.750.171 | | (171) | | (171) | | 5.750.000 | | | | 242.923 | 12/05/2027 . | 1FM |
| | JP Morgan Chase Commercial Mor | | 09/01/2019 | Pavdown | | | | 2,499,604 | | | (157, 165) | | (157, 165) | | | | | | 251, 143 | 12/05/2027 | 1FE |
| 46634S-AC-9 | JP Morgan Chase Commercial Mor | | .09/01/2019 | Paydown | | 631,884 | 631,884 | 647,651 | 635, 149 | | (3,265) | | (3, 265) | | 631,884 | | | | 15,953 | 05/15/2045 | 1FM |
| | JP Morgan Chase Commercial Mor | | .09/01/2019 | Paydown | | 1, 234, 161 | 1,234,161 | 1,251,391 | 1,234,464 | | (303) | | (303) | | 1,234,161 | | | | 29,878 | 11/15/2043 . | 1FM |
| | JP Morgan Chase Commercial Mor | | .09/01/2019 | Paydown | | 20,059 | 20,059 | 20,723 | 20,312 | | (253) | | (253) | | 20,059 | | | | 498 | 07/15/2046 . | 1FM |
| | JP Morgan Chase Commercial Mor | | .09/01/2019 .09/01/2019 | Paydown | | 84,053 12,766 | 84,053 12,766 | | 84,381 13,016 | | (328) | | (328) | | | | | | 2, 182 229 | 05/05/2030 . 12/15/2047 . | 1FM |
| | JPMBB Commercial Mortgage Secu | | .07/01/2019 | Pavdown | | 208.904 | 208.904 | 210.991 | 209.388 | | (230) | | (485) | | 208.904 | | | | 4.799 | 12/ 13/2047 . | 1FM |
| | JP Morgan Chase Commercial Mor | | .09/01/2019 | Pavdown | | 91.528 | 91.528 | 99.064 | 95.464 | | (3,937) | | (3,937) | | 91.528 | | | | 2.234 | 12/15/2046 . | 1FM |
| | Kraft Heinz Foods Co | | .07/25/2019 | Barclays Capital | | 6,706,210 | 7,000,000 | 6,977,989 | 6,979,352 | | 227 | | 227 | | 6,979,580 | | (273,370) | (273,370) | 202,465 | 06/01/2046 . | 2FE |
| | Kraft Heinz Foods Co | | .09/27/2019 | Fort Washington | | 123,867 | 123,000 | 122,523 | | | | | | | 122,523 | | 1,344 | 1,344 | 77 | 04/01/2030 . | 2Z |
| | Liberty Mutual Group Inc | | .09/27/2019 | . Taxable Exchange | | 1,419,758 | 1,080,000 | 1,332,472 | 1,312,148 | | (7,341) | | (7,341) | | 1,304,807 | | 114,951 | 114,951 | 72,540 | 03/15/2035 . | 2FE |
| | Liberty Mutual Group Inc | | .09/27/2019 .08/27/2019 | . Taxable Exchange | | 3,070,091 467,047 | 2,221,000 | 2,717,084 405,044 | 2,694,390 | | (8,269) | | (8,269) | | 2,686,121 | | 383,969 | 383,969 | 130,731 | 05/01/2042 . 04/07/2036 . | 2FE 2FE |
| | Mapleleaf Midstream | | .08/21/2019 | Redemption | | | 345,000 | | 377.020 | | (1,382) | | (1,382) | | 377.020 | | | | 13,228 | 09/30/2025 . | 2PL |
| | Medtronic Inc | | .07/12/2019 | Securian Asset Momt | | 10.042.600 | 10.000.000 | 9.945.700 | 9.986.049 | | 3.214 | | 3.214 | | 9.989.263 | | 53.337 | 53.337 | 340.313 | 03/15/2021 . | 1FF |
| | Medtronic Inc | | .07/12/2019 | Securian Asset Mgmt | | 1,613,412 | 1,423,000 | 1,410,637 | 1,412,093 | | 245 | | 245 | | 1,412,339 | | 201,073 | 201,073 | 51,361 | 03/15/2035 . | 1FE |
| | Medtronic Inc | | .07/12/2019 | Securian Asset Mgmt | | 199,275 | 165,000 | 175,794 | 175,425 | | (116) | | (116) | | 175,308 | | 23,967 | 23,967 | 6,296 | 03/15/2045 . | 1FE |
| | MRFC Mortgage Pass-Through Tru | | .09/01/2019 | Paydown | | 155 | 155 | 151 | 153 | | 2 | | 2 | | 155 | | | | 5 | 06/25/2028 . | 1FM |
| | Mercedes-Benz Auto Lease Trust | | .08/15/2019 .07/22/2019 | Paydown | } | | | | | } | 76 59 | | 76 | · | 68,635 998,839 | · | 104,357 | 104,357 | 934 | 04/15/2020 . | 1FE |
| | Metropolitan Edison Co | | | . Morgan J P-B . Maturity | | 1, 103, 197 | 1,000,000 | 998,780 955.000 | 955.000 | | 59 | | 59 | | 998,839 | | 104,35/ | 104,35/ | 23, 1/2 | 01/15/2029 . 09/15/2019 . | 2FE |
| | NBCUniversal Media LLC | | .09/03/2019 | Call 101.9960 | | 15.299.400 | 15.000.000 | 14,979,185 | 14.996.404 | | 1.790 | | 1.790 | | 14.998.194 | | 1.806 | 1.806 | 949,588 | 04/30/2020 . | 1FE |
| | New Home Co Inc/The | | .08/21/2019 | Fort Washington | | 123,704 | 130,000 | 128,762 | 129,086 | | 152 | | 152 | | 129,239 | [| (5,535) | (5,535) | 8,027 | 04/01/2022 | |
| | Nexstar Broadcasting Inc | | | Fort Washington | | 188,240 | 181,000 | 183, 455 | | | (54) | | (54) | | 183,401 | | 4,839 | 4,839 | 5,034 | 08/01/2024 . | |
| | Nissan Auto Receivables 2015-A | | | Paydown | | 18,164 | 18,164 | 18,224 | 18, 172 | | (8) | | (8) | | 18, 164 | | | | 159 | 09/15/2021 . | 1FE |
| | Northrop Grumman Corp | | .08/01/2019 | Maturity | | 10,000,000 | 10,000,000 | 10,035,765 | 10,002,594 | | (2,594) | | (2,594) | | 10,000,000 | | | | 505,000 | 08/01/2019 . | 2FE |
| 68389X-AG-0 | Orange Cogen Funding Corp | | .07/08/2019 .09/15/2019 | Maturity Redemption | | 7,000,000 115,200 | 7,000,000 115,200 | 6,973,890 115,200 | 6,998,302 115,200 | | 1,698 | | 1,698 | | 7,000,000 115,200 | ···· | | ···· | 350,000 | 07/08/2019 . 03/15/2022 . | 1FE 2FE |
| | Performance Food Group Inc | | .09/25/2019 | Fort Washington | | 37,575 | 36,000 | 36,000 | 115,200 | | | | | | 36,000 | | 1,575 | 1.575 | , ,003 | 10/15/2027 . | 47 |
| | Pennsylvania Electric Co | | .07/24/2019 | Morgan J P-B | | 1,552,890 | 1,500,000 | 1,497,135 | | | 34 | | 34 | | 1,497,169 | | 55,721 | 55,721 | 7,950 | 06/01/2029 . | 2FE |
| 713448-BN-7 | PepsiCo Inc | | .09/30/2019 | Call 100.7121 | | 10,071,213 | 10,000,000 | 10,025,700 | 10,003,310 | | (2,381) | | (2,381) | | 10,000,929 | | (929) | (929) | 164,963 | 01/15/2020 . | 1FE |
| | Pilgrim's Pride Corp | | .09/18/2019 | Fort Washington | | 79,604 | 74,000 | 75,203 | | | (41) | | (41) | | 75, 161 | ļ | 4,443 | 4,443 | 2,053 | 09/30/2027 . | 3FE |
| | Prudential Home Mortgage Secur | | .09/01/2019 | Paydown | | 6,795 | 6,795 | 6,737 | 6,756 | | 39 | | 39 | | 6,795 | | | | 358 | 04/25/2022 . | 1FM |
| /43948-AH-4 | Prudential Home Mortgage Secur | | .09/01/2019 .09/01/2019 | Paydown | | 1,403 13 | 1,403 | 1,388 12 | 1,395 | | 8 | | 8 | | 1,403 | | | | 69 | 04/25/2022 . | |
| | Prudential Home Mortgage Secur | | .09/01/2019 .09/01/2019 | | | 45 | 13 45 | 42 | 13 | | 1 | | 1 | | 13 | · | | | າ | 04/25/2024 . | |
| / 4404 0=6N=3 | | | או 20 /ו ט /טע. | . i ayuuwii | · | C+2 | 40 | <u> </u> | 44 | | <u> </u> | · | <u> </u> | <u> </u> | <u> </u> | | · | | <u> </u> | 4202 /ט2 /דע. | . 11 111 |

| | | | | | Show All Lo | ng-Term Bo | onds and Sto | ck Sold, Red | | | | | | | | | | | | | |
|-------------|---|-------|--------------------------|-------------------------------|-------------|-------------------|-----------------------------------|------------------|----------------------|------------|---------------|-------------|-------------|-----------|----------------------|-----------|-----------|------------|----------------|------------------------------|------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | ange In Bo | ok/Adjusted | Carrying Va | alue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | | Book | Carrying | Exchange | Realized | | Stock | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | |
| ification | Description | eign | Disposar | of Purchaser | Stock | eration | Par Value | Cost | Value | - | Accretion | | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| 748767-AF-7 | | eigii | | Call 102,4380 | SIUCK | 48,146 | | | | (Decrease) | Accretion | nized | 13) | value | 47.000 | Disposai | Disposai | Disposai | | | . , |
| | Range Resources Corp | | 08/28/2019 07/23/2019 | Fort Washington | | 98.440 | 47,000 107,000 | 47,000 88,024 | 47,000 92,078 | | 2,001 | | 2,001 | | 94,079 | | 4,361 | 4,361 | 2,947 5,053 | 05/15/2023 . 08/15/2022 . | 3FE |
| | RASC Series 2003-KS10 Trust | | 09/01/2019 | Paydown | | 77,037 | | | | | 77,037 | | 77,037 | | 77,037 | | 4,301 | 4,301 | 2,647 | 12/25/2033 . | 1FM |
| | Reves Holdings LLC | | 07/31/2019 | Redemption | | 1.700.000 | 1,700,000 | 1.700.000 | 1.700.000 | | | | | | 1.700.000 | | | | | 07/31/2022 | 2PL |
| | Rite Aid Corp | | . 09/12/2019 | Fort Washington | | 260.538 | 325,000 | 314,489 | 316.640 | | 1.227 | | 1,227 | | 317.867 | | (57.329) | (57,329) | | .04/01/2023 | 5FE |
| | Rockwell Collins Inc | | 07/15/2019 | Maturity | | 3,000,000 | 3,000,000 | 3,050,070 | 3,003,317 | | (3,317) | | (3,317) | | 3,000,000 | | | | 157,500 | .07/15/2019 | |
| 78470N-AB-2 | SoFi Professional Loan Program | | 09/25/2019 | Paydown | | 282,703 | 282,703 | 284,743 | 284,539 | | (1,836) | | (1,836) | | 282,703 | | | | 5, 137 | 10/27/2036 . | 1FE |
| | Sofi Professional Loan Program | | 09/15/2019 | Paydown | | 31,486 | 31,486 | 31,486 | | | | | | | 31,486 | | | | 549 | 06/15/2048 . | 1FE |
| | Scripps Escrow Inc | | 07/12/2019 | Fort Washington | | 10 , 138 | 10,000 | 10,000 | | | | | | | 10,000 | | 138 | 138 | | 07/15/2027 . | 4Z |
| | EW Scripps Co/The | | 08/07/2019 | Fort Washington | ļ | 196,858 | 197,000 | 197,000 | 160,257 | ļ | (25) | | (25) | | 196,712 | | 146 | 146 | 7,340 | 05/15/2025 . | 4FE |
| | Sequoia Mortgage Trust 2013-5 | | 09/01/2019 | Paydown | | 46,392 | 46,392 | 47,343 | | ļ | (951) | | (951) | | 46,392 | | | | 273 | 05/25/2043 . | 1FE |
| | Sequoia Mortgage Trust 2015-3 | | 09/01/2019 | Paydown | ···· | 3,502 | 3,502 | 3,588 | 3,581 | | (80) | | (80) | | 3,502 | | | | 65 | 07/25/2045 . | 1FM |
| | Sequoia Mortgage Trust 2015-4 ServiceMaster Co LLC/The | | 09/01/2019 09/12/2019 | Paydown | | 43,956 245,929 | 43,956 236,000 | | 43,255 | | 700 | | 700 | | | | 9.929 | 9.929 | 935 | 11/25/2030 . 11/15/2024 . | 1FM |
| 82436@-AA-8 | Sherwin-Williams Co/The | | 09/12/2019 | Redemption | | | | 73.768 | 73.768 | | | | | | 73.768 | | 9,929 | 9,929 | 2.214 | 11/15/2024 . | 4FE |
| | Silgan Holdings Inc | | 08/01/2019 | . Call 100.0000 | | 3.335.000 | 3,335,000 | 3,330,249 | 3.332.829 | | 383 | | 383 | | 3.333.212 | | 1.788 | 1.788 | 183,425 | 02/01/2022 . | 3FE |
| | Sinai Health System | | 07/20/2019 | Redemotion | | 195.000 | 195,000 | 195.000 | 195,000 | | | | | | 195.000 | | | | 5,916 | 01/20/2036 . | 1FE |
| | Sinclair Television Group Inc | | 09/04/2019 | Fort Washington | | 168 . 658 | 161.000 | 162,208 | | | (45) |) | (45) | | 162, 162 | | 6.496 | 6.496 | 4,451 | .03/15/2026 | 4FE |
| 842400-GG-2 | Southern California Edison Co | | .07/10/2019 | Morgan St(Ny)-B | | 15, 121, 200 | 15,000,000 | 14,989,500 | 14,989,949 | | 103 | | 103 | | 14,990,051 | | 131, 149 | 131,149 | 468,333 | 04/01/2047 | 1FE |
| 85205T-AK-6 | Spirit AeroSystems Inc | | 08/06/2019 | . Morgan St(Ny)-B | | 324,423 | 300,000 | 284,949 | 285,015 | | 750 | | 750 | | 285,765 | | 38,658 | 38,658 | 8,932 | 06/15/2028 . | 2FE |
| | Sprint Corp | | 07/25/2019 | Fort Washington | | | 81,000 | | | | (351) | | (351) | | 84,523 | | 4,273 | 4,273 | 3,591 | 06/15/2024 . | 4FE |
| | Structured Asset Securities Co | | 09/01/2019 | Paydown | | 5,600 | 5,600 | 5,597 | 5,590 | | 11 | | 11 | | 5,600 | | | | 200 | 08/25/2033 . | 1FM |
| 86765L-AP-2 | Sunoco LP / Sunoco Finance Cor | | 07/17/2019 | Tax Free Exchange | | 269,000 | 269,000 | 269,000 | | | | | | | 269,000 | | | | 5,515 | 04/15/2027 . | 3FE |
| 87165L-BJ-9 | Synchrony Credit Card Master N | | 09/15/2019 | Paydown | | 1, 150,000 | 1,150,000 | 1, 141, 914 | | | 2,471 | | 2,471 | | 1,150,000 | | | | 13,628 | 09/15/2022 . | |
| | TCF Auto Receivables Owner Tru | | 09/15/2019 | Paydown | | 295,073 | 295,073 | 294,243 | 294,394 | | 678 | | 678 | | 295,073 | | | | 4,977 | 04/15/2021 . | 1FE |
| | TCF Auto Receivables Owner Tru | | 07/15/2019 09/18/2019 | Paydown | | 96,476 | 96,476 11,000,000 | 96, 175 | 96,382 11,001,423 | | 94 (1.105) | | (1, 105) | | 96,476 11,000,318 | | (318) | (318) | 962 | 04/15/2021 . 12/01/2019 . | 1FE |
| | Andeavor Logistics LP / Tesoro | | 09/24/2019 | Tax Free Exchange | | 2,970,288 | 2,915,000 | 2,978,523 | 350,000 | | (1, 103) | | (8, 234) | | 2,970,288 | | (310) | (310) | 115,038 | 12/01/2019 . | 2FE |
| | 3M Co | | 08/20/2019 | Various | | 6,975,920 | 7,000,000 | 6,973,330 | | | (0,204) | | (0,204) | | 6,973,330 | | 2.590 | 2,590 | 113,000 | 02/14/2023 . | 17 |
| | Warner Media LLC | | 07/31/2019 | Tax Free Exchange | | (16,850) | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | | | | | (16,850) | (16,850) | 408,613 | 07/15/2045 | 2FE |
| | Towd Point Mortgage Trust 2018 | | 09/01/2019 | Paydown | | 101,562 | 101,562 | | | | 2,334 | | 2,334 | | 101,562 | | | | 1,999 | .06/25/2058 | 1FE |
| 89190B-AD-0 | Toyota Auto Receivables 2017-B | | 09/15/2019 | Paydown | | 139,827 | 139,827 | 138 , 188 | 138,608 | | 1,219 | | 1,219 | | 139,827 | | | | 1,641 | 07/15/2021 . | 1FE |
| 909318-AA-5 | United Airlines 2018-1 Class A | | 09/01/2019 | Redemption | | 495,652 | 495,652 | 495,652 | 495,652 | | | | | | 495,652 | | | | 17,348 | 03/01/2030 . | 1FE |
| | United Airlines 2013-1 Class A | | 08/15/2019 | Redemption | | 166,964 | 166,964 | 166,964 | 166,964 | | | | | | 166,964 | | | | 7, 179 | 08/15/2025 . | 1FE |
| | United Airlines 2013-1 Class B | | 08/15/2019 | Redemption | ļ | 47 , 165 | 47, 165 | 50,113 | 49,324 | | (2, 158) | | (2, 158) | | 47 , 165 | | | | 2,535 | 08/15/2021 . | 2FE |
| | United Airlines 2018-1 Class B | | 09/01/2019 | Redemption | | 274, 148 | 274, 148 | 274, 148 | 274, 148 | ļ | | | | | 274, 148 | | | | 12,611 | 03/01/2026 . | 2FE |
| | United Airlines 2014-2 Class A | | 09/03/2019 | Redemption | · | 194,890 | 194,890 | 194,890 | 194,890 | | | | | | 194,890 | · | | | 7,308 | 09/03/2026 . | 1FE |
| | United Airlines 2014-2 Class B | | 09/03/2019 | Redemption | | 136,353 | 136,353 | 136,353 | 136,353 | | | | | | 136,353 | | | | 6,306 6,252 | 09/03/2022 . 01/07/2026 . | 2FE |
| | United Airlines 2016-1 Class B | | 07/07/2019 | Redemption | · | | | 96,000 | 96,000 | | | | | | | | 1,560 | 1,560 | | 10/15/2025 . | |
| | United Rentals North America I | | 07/19/2019 | Fort Washington | ļ | 75.600 | 70.000 | 70.000 | 70.000 | | | | | | 70.000 | | 5.600 | 5,600 | 3,324 | 10/ 15/2025 . | 3FF |
| | Verizon Communications Inc | 1 | 09/15/2019 | Redemption | [| 37.067 | 37.067 | | | | | | | | 37.067 | | | | 942 | 05/15/2035 . | 2 |
| 92552V-AK-6 | | | 09/23/2019 | Fort Washington | | 109,755 | 108,000 | 108,000 | 108,000 | | | | | | 108,000 | | 1,755 | 1,755 | 6,244 | 09/15/2025 | 4FE |
| | Vistra Operations Co LLC | | 08/09/2019 | Morgan J P-B | | 1,757,595 | 1,750,000 | 1,746,220 | | | 42 | | 42 | | 1,746,262 | | 11,333 | 11,333 | 12,960 | 07/15/2029 | 3FE |
| | WFRBS Commercial Mortgage Trus | | 09/01/2019 | Paydown | | 15,868 | 15,868 | 17 , 177 | 16,603 | | (735) | | (735) | | 15,868 | | | | | 05/15/2047 . | 1FM |
| 929160-AV-1 | Vulcan Materials Co | | 08/01/2019 | Jeffries & Co-E | | 16,904,210 | 17,000,000 | 16,744,760 | 16,746,205 | | 2,403 | | 2,403 | | 16,748,608 | | 155,602 | 155,602 | 450,000 | 06/15/2047 . | 2FE |
| | Wabash Valley Power Associatio | | 07/30/2019 | Redemption | | 155,231 | 155,231 | 155, 446 | 155,318 | | (87) |) | (87) | | 155,231 | | | | 5,914 | 04/30/2024 . | 1 |
| | Walgreens Boots Alliance Inc | | 09/15/2019 | Redemption | ļ | 35,258 | 35,258 | 35,258 | 35,258 | ļ | | | ļ | | 35,258 | ļ | | ļ | 1,303 | 11/15/2035 . | 2 |
| | Wells Fargo Mortgage Backed Se | | 09/01/2019 | Paydown | ļ | 21,520 | 21,520 | 20,263 | 21, 173 | ļ | 348 | | 348 | | 21,520 | | | | 690 | 01/25/2034 . | 1FM |
| | Western Midstream Operating LP | | 07/12/2019 | . Goldman Sachs | | 4,963,800 | 5,000,000 | 4,971,750 | 4,973,647 | | 1,258 | | 1,258 | | 4,974,904 | | (11,104) | (11, 104) | 196,875 | 03/01/2028 . | 2FE |
| 96328D-AU-8 | Wheels SPV 2 LLC | | 09/20/2019 | Paydown | | 890,770 | 890,770 | 887,882 | 889,700 | | 1,069 | | 1,069 | | 890,770 | | | | 10,944 | 05/20/2025 . | 1FE |
| | Wheels SPV 2 LLC | | 09/20/2019 | Paydown | } | 205,999 | 205,999 | 205,387 | 205,452 | ļ | 547 178 | | 547 | | 205,999 | · | (3.872) | (3.872) | 4,216 | 04/20/2027 . | 1FE |
| | Whiting Petroleum Corp | | 07/30/2019 09/15/2019 | Fort Washington Redemption | · | 276,344 88.981 | 280,000 88,981 | 279,974 | 70,145 88.981 | | 1/8 | | 1/8 | | 280,216 88.981 | | (3,8/2) | (3,8/2) | 10, 122 | 04/01/2023 . 07/15/2026 . | 4FE |
| | Walgreens Boots Alliance Inc | 1 | 09/15/2019 | Redemption | | | | | | | | | | | | | | | 3,721 | 08/15/2026 . | 2 |
| 97652T_RF_2 | WinWater Mortgage Loan Trust 2 | | 09/01/2019 | Paydown | | 8.466 | | 8,693 | | | (228) | 1 | (228) | | 8,466 | | | | 55 | 00/13/2020 . | 2FE |
| | World Omni Auto Receivables Tr | 1 | 09/15/2019 | Paydown | ļ | 23.297 | 23.297 | 23.297 | | | (220) | | (220) | | 23.297 | | | | | 04/15/2022 . | |
| JU IJ J | HOLLS SHITT NOTO HODOLYDDIGG II | 1 | 10/2010 | . j . w, womii | | | | | h | p | | · | · | h | | · | h | | | אשט וטו ודע. | 11 bearing |

| | | | | | Show All Lo | ng-Term Bo | nds and Stoc | ck Sold, Rec | deemed or C | Otherwise I | Disposed o | of During tl | he Current | : Quarter | | | | | | | |
|----------------------------|---|---------|----------------|-------------------------------------|------------------------|--------------------|---------------------|---------------------|--------------------|--|-------------|--------------|--------------|-----------|--------------------|-----------|------------|----------------------|-------------------|------------------------------|----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | nange In Bo | ok/Adjusted | Carrying Va | alue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Stock | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | t Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | |
| ification | Description | eian | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | | DuringYear | Date | (a) |
| | AMRESCO INC | o.g | .08/01/2019 | Pavdown | Otoon | 6.339 | 6.339 | 2,545 | 2.546 | (Booroaco) | 3.793 | IIIZGG | 3,793 | Value | 6.339 | D.opood. | D.opood. | D.opeca. | 332 | .07/01/2029 | 6* |
| 00687Y-AA-3 | Adient Global Holdings Ltd | D | .07/22/2019 | Fort Washington | | 119,648 | 159,000 | 153,038 | 153,498 | | 333 | | 333 | | 153,831 | | (34, 184) | (34, 184) | 7,299 | 08/15/2026 | 4FE |
| | Air Canada 2015-1 Class A Pass | A | .09/15/2019 | Redemption | | 357,501 | 357,501 | 350,642 | 351,306 | | 6, 196 | | 6, 196 | | 357,501 | | | | 12,870 | 03/15/2027 . | 1FE |
| | Air Canada 2017-1 Class A Pass | A | .07/15/2019 | Redemption | | 44, 160 | 44, 160 | 44 , 160 | 44, 160 | | | | | | 44, 160 | | | | 1,568 | 01/15/2030 . | 1FE |
| | Air Canada 2017-1 Class AA Pas | A | .07/15/2019 | Redemption | | 307,200 | 307,200 | 307,200 | 307,200 | | | | | | 307,200 | | | | 10 , 138 | 01/15/2030 . | 1FE |
| Q0458*-AF-6 | AquaSure | D | .07/12/2019 | Redemption | | 156,840 | 156,840 | 156,840 | 4 000 000 | | | | | | 156,840 | | | | 3,331 | 01/12/2034 . | 2FE |
| C0445#-AL-0 C1466#-AA-6 | ARC Resources Ltd | Δ | .08/23/2019 | Redemption | | 1,600,000 | 1,600,000 53,772 | 1,600,000 53,772 | 1,600,000 | | · | | ļ | | 1,600,000 | | | | 52,960 | 08/23/2021 . 03/03/2024 . | 1 |
| 29358Q-AH-2 | Ensco Rowan plc | | .07/10/2019 | Fort Washington | | 188,855 | 251,000 | 253,430 | 253,209 | | (129) | | (129) | | 253,080 | | (64, 225) | (64,225) | | 02/03/2024 . | 5FE |
| 30709Q-AA-1 | FAN Engine Securitization Ltd | | .09/15/2019 | Paydown | | 55,624 | 55,624 | 55,624 | 55,624 | | | | | | 55,624 | | | | 1,044 | 10/15/2019 | |
| Q3946*-AC-7 | Foxtel Managment PTY | D | .09/24/2019 | Maturity | ļ [| 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | ļ | ļ | ļ | ļ | ļ | 1,000,000 | | | ļ [. | 62,000 | 09/24/2019 . | 2FE |
| 37952U-AB-9 | Global SC Finance II SRL | D | .09/17/2019 | Paydown | | 250,000 | 250,000 | 249,984 | 249,993 | | 7 | | 7 | | 250,000 | | | | 4,967 | 04/17/2028 . | 1FE |
| | Global SC Finance II SRL | D | .09/17/2019 | Paydown | | 175,000 154,105 | 175,000 | 174,963 | 174,979 | | 21 | | 21 | | 175,000 | | 3.264 | 3.264 | 3,722 8.320 | 07/17/2029 . | |
| 380355-AB-3 857449-#E-2 | goeasy Ltd | | .07/25/2019 | Fort Washington | | 4.074 | 147,000 | 151,778 | 151,671 | | (830) | | (830) | | | | 3,264 | 3,264 | 8,320 | 11/01/2022 01/02/2020 | 3FE |
| 857449-#E-2 | International Aero Engines | | .07/02/2019 | Redemption | | 138.839 | 138.839 | 138,839 | 138.839 | | | | | | | | | | 11.746 | 01/02/2020 . | 1 |
| 857449-#G-7 | International Aero Engines | | .07/22/2019 | Call 102.5935 | | 5,606 | 5,465 | 5,465 | 5.465 | | | | | | 5,465 | | | | 630 | 01/02/2020 | 1 |
| 857449-#G-7 | International Aero Engines | | .07/02/2019 | Redemption | | 137, 102 | 137 , 102 | 137 , 102 | 137, 102 | | | | | | 137, 102 | | | | 11,599 | .01/02/2020 | 1 |
| 857449-#J-1 | International Aero Engines | | .07/22/2019 | Call 102.5935 | | 6,870 | 6,696 | 6,696 | 6,696 | | | | | | 6,696 | | | | 772 | 01/02/2020 | 1 |
| 857449-#J-1 | International Aero Engines | | .07/02/2019 | Redemption | | 135,763 | 135,763 | 135,763 | 135,763 | | | | | | 135,763 | | | | 11,486 | 01/02/2020 . | 1 |
| 857449-#K-8 | International Aero Engines | | .07/22/2019 | Call 102.5935 | | 7,452 | 7,264 | 7,264 | 7,264 | | | | | | 7,264 | | | | 837 | 01/02/2020 . | |
| 857449-#K-8 496902-AQ-0 | International Aero Engines | D | .07/10/2019 | Redemption Fort Washington | | 143,305 | 143,305 | 143,305 281.023 | 143,305 281.022 | | | | (1) | | 143,305 | | 3.842 | 3.842 | 12, 124 12,537 | 01/02/2020 07/15/2027 | I |
| | Precision Drilling Corp | Δ | .07/10/2019 | Fort Washington | | 90.675 | 93.000 | 93.000 | 93.000 | | | | | | 93.000 | | (2.325) | (2,325) | 6.571 | 01/15/2026 . | 3FF |
| | Virgin Australia 2013-1A Pass | D | .07/18/2019 | Call 104.9998 | | 112,975 | 107,595 | 111,899 | 111,838 | | (553) | | (553) | | 111,285 | | (3,690) | (3,690) | 9,340 | 10/23/2023 | |
| | Virgin Australia 2013-1B Pass | D | .07/18/2019 | Call 102.2992 | | 119,776 | 117,084 | 122,353 | 118,942 | | (564) | | (564) | | 118,377 | | (1,293) | (1,293) | 7,863 | 10/23/2020 | |
| | Vodafone Group PLC | D | .07/31/2019 | First Bst(NY) - B | | 14,418,720 | 13,600,000 | 13,505,344 | 13,512,276 | | 7,068 | | 7,068 | | 13,519,344 | | 899,376 | 899,376 | 377, 117 | 05/30/2025 . | 2FE |
| | Countrywide Financial Corp | | .08/27/2019 | Class Action Proceeds | | 609 | | | | | | | | | | | 609 | 609 | | | |
| | Amresco Inc | | .09/14/2019 | Class Action Proceeds | | (6,339) | | | | | | | | | | | (6,339) | (6,339) | | | |
| | Subtotal - Bonds - Industrial and Misce | ellaneo | | | ı | 296,918,585 | 291, 339, 182 | 295,049,068 | 261,959,086 | | (184,658) | | (184,658) | | 291,952,679 | | 4,278,808 | 4,278,808 | 11,602,132 | XXX | XXX |
| | Buckeye Partners LP | | .07/23/2019 | Morgan St(Ny)-B Various | | 306,960 618,356 | 400,000 | 397,896 671,538 | 397,899 | | 2 48 | | 2 | | 397,901 671,671 | | (90,941) | (90,941) (53,315) | 25,713 21,998 | 01/22/207803/30/2067 | 3FE |
| | Subtotal - Bonds - Hybrid Securities | | 61 02/2019 | Valituus | | 925.316 | 1,085,000 | 1,069,434 | 1.069.523 | | 50 | | 50 | | 1,069,572 | | (144, 256) | (144, 256) | 47.711 | XXX | XXX |
| | iShares JP Morgan USD Emerging ETF | 1 | .09/10/2019 | TDANEDOOV | 8.500.000 | 965,457 | 1,085,000 | 1,069,434 | | 55. 174 | 50 | | 55, 174 | | 938,409 | | 27.048 | 27.048 | 29,886 | ^^^ | |
| | Subtotal - Bonds - SVO Identified Fund | | 61 02 /01 /6ע. | I NADEDUUN | 0,300.000 | 965,457 | | 938.409 | 883,235 | 55, 174 | | | 55, 174 | | 938.409 | | 27.048 | 27.048 | 29,886 | XXX | XXX |
| | Total - Bonds - Part 4 | us | | | | , . | 050 400 040 | , | 353.832.483 | 55, 174 | 400 404 | | 463,665 | | 864,143,682 | | , | 4.418.532 | 15.321.792 | XXX | |
| | | | | | | 869,249,314 | 858,426,246 | 866,342,722 | , . , . | XXX XXX | 408,491 | V/V/ | | | | V/// | 4,418,532 | 4,418,532 XXX | | XXX | XXX |
| | Total - Bonds - Part 5 | | | | | XXX | XXX | XXX | XXX | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | | XXX |
| | Total - Bonds | | | | | 869,249,314 | 858,426,246 | 866,342,722 | 353,832,483 | 55, 174 | 408,491 | | 463,665 | | 864, 143, 682 | | 4,418,532 | 4,418,532 | 15,321,792 | XXX | XXX |
| | Citigroup Inc | | .08/06/2019 | Wells Fargo Securities . | 300,000.000 | 303,330 | | 301,875 | 301,875 | | | | | | 301,875 | | 1,455 | 1,455 | 12,712 | | P3FEU |
| | Colony Capital Inc Digital Realty Trust Inc | | .08/01/2019 | Various | 4,000.000 749.000 | 89,901 19,888 | | 100,000 | 100,000 | | | | · | | 100,000 18.553 | | (10,099) | (10,099) 1,335 | 5,344 583 | | P2L |
| | Goldman Sachs Group Inc/The | | .07/10/2019 | Fort Washington | 212,000.000 | 203,909 | | 202, 175 | 202.175 | | L | | | | 202, 175 | | 1,734 | 1,734 | 7, 102 | | P3FEU |
| 49446R-74-5 | Kimco Realty Corp | | .09/16/2019 | Call 25.0000 | 24,891.000 | 622,275 | | 599,931 | 599,931 | | | | | | 599,931 | | 22,344 | 22,344 | 31,989 | | P2FEL |
| | National Retail Properties Inc | | .08/28/2019 | Various | 15,357.000 | 392,018 | | 383,740 | 383,740 | | | | | | 383,740 | | 8,278 | 8,278 | 10,942 | | P2FEL |
| | Public Storage | | .07/23/2019 | Wells Fargo Preferred | 10,000.000 | 270,394 | | 250,000 | | ļ | | | ļ | | 250,000 | | 20,394 | 20,394 | 4,317 | | P2FEL |
| | Spire Inc | | .08/28/2019 | Various | 4,100.000 | 112,653 | | 102,500 | 00.000 | | ···· | | · | | 102,500 | | 10, 153 | 10,153 | 1,123 | | P3FEL |
| | STAG Industrial Inc STAG INDUSTRIAL | | .08/05/2019 | TRADEBOOK | 1,400.000 2.850.000 | 38,075 77,876 | | 36,009 71,253 | 36,009 71,253 | | | | | | 36,009 71,253 | | 2,066 | 2,066 | 1,203 | | P3FEL |
| | Subtotal - Preferred Stocks - Industrial | Land M | | | 4,000.000 | 2.130.319 | XXX | 2.066.036 | 1.713.536 | | | | | | 2.066.036 | | 64.283 | 64.283 | 79.029 | XXX | XXX |
| | Subtotal - Preferred Stocks - Industrial Fotal - Preferred Stocks - Part 4 | anu iv | nacenaneo | us (Unanimated) | | | XXX | -,, | .,, | | - | | + | + | -,, | | 64,283 | 7 - | 79,029 79,029 | XXX | XXX |
| | | | | | | 2,130,319 | | 2,066,036 | 1,713,536 | VVV | VVV | VVV | VVV | VVV | 2,066,036 | VVV | , | 64,283 | , | | |
| | Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| | Total - Preferred Stocks | , , | 00 (40 (0040 | In | | 2,130,319 | XXX | 2,066,036 | 1,713,536 | 1 | 1 | | | + | 2,066,036 | | 64,283 | 64,283 | 79,029 | XXX | XXX |
| 00123Q-10-4 | AGNC Investment Corp | | .08/19/2019 | Return of Capital Waddell & Reed | 2.210.000 | 59,738 | | 59,738 659,295 | 55,041 | (29.949) | ···· | | (29,949) | | | | (239, 130) | (239, 130) | | | |
| | | | | | | | | | | | | | | | | | | | | | |

| | | | | | Show All Lo | ng-Term Bo | nds and Stoc | k Sold, Red | deemed or C | Otherwise [| Disposed of | of During t | he Current | Quarter | | | | | | | |
|---------------|---|------|--------------------------|---------------------------------------|-------------|-------------------|--------------|-------------------|-------------------|-------------|--------------|-------------|-------------|---------------|-------------------|-----------|-----------|------------|------------|----------|----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | ange In Bo | ok/Adjusted | Carrying Va | alue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | | Book | Carrying | Exchange | Realized | | Stock | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicato |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| | Adobe Systems Inc | | 07/16/2019 | Waddell & Reed | 570.000 | 174,560 | | 72,401 | 92,758 | (66,239) | , 1001011011 | 200 | (66,239) | | 72,401 | | 102, 159 | 102, 159 | | | L () |
| | Agree Realty Corp | | 09/24/2019 | Various | 3,900.000 | 284,586 | | 257,245 | | | | | | | 257,245 | | 27,340 | 27,340 | 1,824 | | L |
| | Agree Realty Corp | | 08/19/2019 | Return of Capital | | 24,230 | | 24,230 | 19,334 | | | | | | 24,230 | | | | | | L |
| | Alexandria Real Estate Equitie | | 08/19/2019 | . Return of Capital | | 1,533 | | 1,533 | 1,269 | | | | | | 1,533 | | | | | | L |
| 02079K-10-7 A | | | 07/16/2019 | . Waddell & Reed | 230.000 | 265,546 | | 75,664 | 238, 190 | (162,527) | | | (162,527) | | | | 189,882 | 189,882 | | | L |
| | American Electric Power Co Inc | | 09/18/2019 | Barclays Capital | 800.000 | 74,286 | | 66,823 | | | | | | | 66,823 | | 7,464 | 7,464 | 1,072 | | L |
| | American Tower Corp | | 07/16/2019 09/24/2019 | . Waddell & Reed . Stifel Nicolaus | 690.000 | 144,750 56,217 | | 105,660 | 90 , 168 | (7,718) | | | (7,718) | \ | 105,660 | | 39,090 | 39,090 | 1,627 | | - |
| | Apartment investment & managem AvalonBay Communities Inc | | 09/30/2019 | Various | 9,000,000 | 1.856.480 | | 1,628,204 | 1,113,920 | 9.955 | | | 9.955 | | 1,628,204 | | (1,044) | (1,044) | 34,792 | | |
| | Bank of America Corp | | 07/02/2019 | Waddell & Reed | 200.000 | 5,818 | | 5,957 | , 110,020 | , 3,333 | | | , 5,555 | | 5,957 | | (140) | (140) | 34,792 | | |
| | Boston Properties Inc | | 09/24/2019 | Various | 7,600.000 | 988, 174 | | 986,052 | 697,810 | 96,416 | | | 96,416 | | 986,052 | | 2, 123 | 2, 123 | 19,000 | | L |
| 105368-20-3 B | Brandywine Realty Trust | | 09/25/2019 | Various | 61,547.000 | | | 753,086 | 788,625 | (35,539) | | | (35,539) | | 753,086 | | 142,967 | 142,967 | 34,056 | | L |
| | Brandywine Realty Trust | | 08/19/2019 | Return of Capital | | 3,485 | | 3,485 | 3,485 | | | | | | 3,485 | | | | | | L |
| | Broadcom Inc | | 08/06/2019 | Waddell & Reed | 1,500.000 | 423,878 | | 358,285 | 381,420 | (23, 135) | | | (23, 135) | | 358,285 | | 65,593 | 65,593 | 7,950 | | L |
| | Buckeye Partners LP | | 07/29/2019 | Various | 8, 100.000 | | | 258,908 | 000 004 | (070, 000) | | | (070, 000) | | 258,908 | | 76,281 | 76,281 | 6,075 | | - |
| | OME Group Inc CVS Health Corp | | 09/12/2019 09/26/2019 | . Waddell & Reed Waddell & Reed | 3,994.000 | 814,989 49,820 | | 471,087 75,968 | 693,034 52,416 | (276,836) | | | (276,836) | | 471,087 75,968 | | 343,903 | | 15,029 | | |
| | Camden Property Trust | | 09/24/2019 | Various | 2.700.000 | 288.487 | | 244.262 | 132.075 | 4, 172 | | | 4. 172 | | 244.262 | | 44, 225 | (26, 146) | 5.475 | | |
| | Capital One Financial Corp | | | Waddell & Reed | 800.000 | 68,695 | | 60.494 | 60,472 | | | | 22 | | 60.494 | | 8.201 | 8,201 | 960 | | L |
| | CatchMark Timber Trust Inc | | | | 1,400.000 | 14,983 | | 14, 126 | | | | | | | 14, 126 | | 857 | 857 | 189 | | L |
| 14912Y-20-2 C | CatchMark Timber Trust Inc | | | Return of Capital | | 14, 175 | | 14, 175 | | | | | | | 14, 175 | | | | | | L |
| | Cheniere Energy Partners LP | | | Various | 2,200.000 | 103,974 | | 80,271 | 39,710 | (9,001) | | | (9,001) | | | | 23,703 | 23,703 | 1,309 | | L |
| | Citigroup Inc | | 08/15/2019 | Waddell & Reed | 2,500.000 | 156,919 | | 101,839 | 130 , 150 | (28,311) | | | (28,311) | | 101,839 | | 55,081 | 55,081 | 3,525 | | L |
| | Citizens Financial Group Inc | | 07/02/2019 | . Waddell & Reed | 10,400.000 | 370, 126 | | 353,916 | | | | | | | 353,916 | | 16,210 | 16,210 | 3,328 | | <u>-</u> |
| | City Office REIT Inc | | 09/26/2019 08/19/2019 | Various | 30,321.000 | 402,270 2,478 | | 375,997 2,478 | 308,883 | 67,113 | | | 67, 113 | | 375,997 | | 26,273 | 26,273 | 21,376 | | L |
| | Clearway Energy Inc | | 06/ 19/2019 | Various | 8.793.000 | 149, 176 | | 122,011 | 147,086 | (26.521) | | | (26,521) | | 122,011 | | 27 . 165 | 27.165 | 3,497 | | |
| 20030N-10-1 | | | 08/07/2019 | Waddell & Reed | 6,000.000 | 245,813 | | 218,757 | 204,300 | 14,457 | | | 14,457 | | 218,757 | | 27,056 | 27,056 | 3,660 | | L |
| | Coresite Realty Corp | | 07/09/2019 | TRADEBOOK | 400.000 | 48,398 | | 41,358 | 34,892 | 6,466 | | | 6,466 | | 41,358 | | 7,040 | 7,040 | 1,368 | | L |
| | Coresite Realty Corp | | 08/19/2019 | Return of Capital | | 4,739 | | 4,739 | 4,549 | | | | | | 4,739 | | | | | | L |
| | Corporate Office Properties Tr | | 09/26/2019 | Various | 1,300.000 | 38,653 | | 35,683 | | | | | | | 35,683 | | 2,971 | 2,971 | | | L |
| | CoStar Group Inc | | 07/17/2019 | . Waddell & Reed | 560.000 | 326 , 195 | | 224,647 | 148,430 | 21,656 | | | 21,656 | | 224,647 | | 101,548 | 101,548 | | | L |
| 222/95-50-2 | Cousins Properties Inc Crown Castle International Cor | | 09/24/2019 | Various Various | 1,200.000 | 41,086 | | 41,877 | 74,412 | (8,652) | | | (8,652) | | 41,877 | | (791) | (791) | 348 | | L |
| 228227-10-1 | | | 08/26/2019 | Return of Capital | | | | 293,751 | 1, 162 | (8,002) | | | (8,052) | | 293,751 | | 04,802 | 04,852 | 1,041 | | |
| | CyrusOne Inc | 1 | 09/30/2019 | Various | 4,600.000 | 348,372 | | 218,880 | 189,575 | (19,882) | | | (19,882) | | 218,880 | | 129,492 | 129,492 | 5,520 | | L |
| | CyrusOne Inc | | 08/19/2019 | Return of Capital | | 17,588 | | 17,588 | 16,108 | | | | | | 17,588 | | | 20, 102 | | | L |
| 23311P-10-0 D | DCP Midstream LP | | 09/16/2019 | Various | 12,400.000 | 317,752 | | 412,963 | | | | | | | 412,963 | | (95,211) | (95,211) | 24,648 | | L |
| 233331-10-7 D | | | 09/19/2019 | TRADEBOOK | 500.000 | 66,000 | | 59,404 | | | | | ļ | | 59,404 | | 6,595 | 6,595 | 945 | | L |
| 235851-10-2 D | Danaher Corp | - | 07/16/2019 | . Waddell & Reed | 930.000 | 130,216 | | 103,070 | 65,997 | (913) | | | (913) | · | 103,070 | ļ | 27, 145 | 27 , 145 | 369 | | L |
| | Digital Realty Trust Inc | | 09/26/2019 | Various | 1,600.000 | 204,220 | | 190,540 | 21, 107 | ···· | | | · | | 190,540 | | 13,680 | 13,680 | 2,916 | | L |
| | Digital Healty Trust Inc | | 08/19/2019 | Stifel Nicolaus | 1,200,000 | 29, 176 | | 29, 176 | | 3.400 | | | 3,400 | | 29, 176 | | 5.614 | 5.614 | 910 | | |
| | Ouke Energy Corp | | 09/12/2019 | Various | 1,700.000 | 158,082 | | 145,066 | , ,540 | | | | | | 145,066 | | 13,016 | 13,016 | 4,760 | | L |
| | Easterly Government Properties | | | Various | 15,700.000 | 327,259 | <u>[</u> | 309,000 | 243,292 | 65,708 | | | 65,708 | | 309,000 | | 18,258 | 18,258 | 10,270 | | |
| 27616P-10-3 E | Easterly Government Properties | | 08/19/2019 | Return of Capital | | 13,937 | | 13,937 | 13,937 | | | | | | 13,937 | | | | | | L |
| 29364G-10-3 E | | | | Various | 5,500.000 | 611,705 | | 523, 123 | | | | | | | 523, 123 | | 88,583 | 88,583 | 9, 100 | | L |
| | Interprise Products Partners L | | 07/12/2019 | Instinet | 1,800.000 | 55,280 | | 51,983 | | ļ | | | ļ | | 51,983 | ļ | 3,297 | 3,297 | | | L |
| 29444U-70-0 E | quinix Inc | - | 07/12/2019 | Various | 600.000 | 311,176 | | 304,806 | | | | | | · | 304,806 | | 6,370 | 6,370 | | | L |
| 294/2R-10-8 E | quity Lifestyle Properties In | | 09/24/2019 | Stifel Nicolaus Various | 100.000 | 13,583 | | 8,573 .676,609 | 9,713 | (1,140) | | | (1, 140) | | 8,573 676,609 | | 5,010 | 5,010 | 178 | | <u>L</u> |
| 297178-10-7 E | Equity Residential | | 09/25/2019 | Stifel Nicolaus | 200.000 | 896,843 | | | | (476) | | | (476) | | 52.387 | | 12.554 | 12.554 | 17,261 | | |
| 30034W-10-6 | | | 09/24/2019 | Various | 2,700.000 | 176,120 | | | | (4/0) | | | (4/0) | ` | 155.137 | | 20.984 | 20,984 | 1.663 | | |
| | Extra Space Storage Inc | | | Various | 2,000.000 | 230,794 | | 148,624 | 180,960 | (32,336) | | | (32, 336) | | 148,624 | | 82,169 | 82,169 | 3,880 | | |
| 35086T-10-9 F | Four Corners Property Trust In | | 09/24/2019 | Stifel Nicolaus | 1,400.000 | 39,284 | | 39,389 | | | | | | | 39,389 | | (105) | (105) | 805 | | L |
| 40414L-10-9 H | | | 09/30/2019 | Various | 8,500.000 | 296,925 | | 274,236 | | | | | ļ | | 274,236 | | 22,689 | 22,689 | 4,218 | | L |
| 41068X-10-0 H | Hannon Armstrong Sustainable I | . | 07/05/2019 | Instinet Corp-E | 1,900.000 | 53,809 | | 42,944 | 36, 195 | 6,749 | | | 6,749 | | 42,944 | | 10,865 | 10,865 | 1,900 | | L |

| | | | | Show All Lo | ng-Term Bo | onds and Stoc | ck Sold, Red | deemed or C | Otherwise I | Disposed (| of During th | ne Current | Quarter | | | | | | | |
|----------------------------|---|--------------|-------------------|------------------------|---------------------|---------------|--------------|-------------|-------------|-------------|--------------|-------------|-----------|--------------------|-----------|------------|-----------------|------------------|----------|-------------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | nange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | Book/ | Unrealized | | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Stock | Con- | Symbol |
| CUSIP | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- Disposa | l Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| 42225P-50-1 | Healthcare Trust of America In | | Various | 45,200.000 | 1,245,203 | | 1,267,064 | 1, 136, 419 | 122, 180 | | | 122, 180 | | 1,267,064 | | (21,861) | (21,861) | 41,943 | | L |
| 427825-50-0 | Hersha Hospitality Trust | | Various | 15,514.000 | 233,010 | | 281,216 | | | | | | | 281,216 | | (48,206) | (48,206) | 8,688 | | _ L |
| 427825-50-0 | Hersha Hospitality Trust | | | | 6,454 | | 6,454 | 1,764 | | | | | | 6,454 | | | | | | L |
| 431284-10-8 | Highwoods Properties Inc | | | 1,100.000 | 48,680 | | 51,294 | 0.004 | | | | | | 51,294 | | (2,614) | (2,614) | 1,045 | | . L |
| 431284-10-8 44106M-10-2 | Highwoods Properties Inc Service Properties Trust | | | 59.600.000 | 2,624 | | 2,624 | 1.186.836 | 120.813 | | | 120.813 | | 2,624 1.560.864 | | | | 86.875 | | . L |
| 44107P-10-4 | Host Hotels & Resorts Inc | | | 101, 100.000 | 1,761,966 | | 1,987,019 | 1, 145, 289 | 264, 197 | | | 264, 197 | | 1,987,019 | | (225,052) | (225,052) | 59,635 | | |
| 456237-10-6 | Industrial Logistics Propertie | | | 4,600.000 | 101,265 | | 110,400 | | 19,918 | | | 19,918 | | 110,400 | | (9, 135) | (9, 135) | 4,554 | | Ĺ |
| 49427F-10-8 | Kilroy Realty Corp | | Various | 2,700.000 | 207,871 | | 207,461 | | | | | | | 207,461 | | 409 | 409 | 534 | | L |
| | Kilroy Realty Corp | | | | 3,837 | | 3,837 | 2,958 | | | | | | 3,837 | | | | | | . L |
| 502175-10-2 | LTC Properties Inc | | | 2,800.000 | 140,585 | ļ | 121,367 | 116,704 | 4,663 | | | 4,663 | | 121,367 | } | 19,218 | 19,218 | 4,351 | | . L |
| | Lam Research Corp | | | 900.000 1,114.000 | 181,045 | | 153,334 | 122,553 | 30,781 | | | 30,781 | | 153,334 | | | 27,711 | 1,980 1,351 | | . L |
| | Estee Lauder Cos Inc/The | | | 1,114.000 | 213,398 | | | 118,911 | (1,978) | | | (1,978) | | 165,048 | | 8.728 | 48,350 8,728 | 1,351 . | | |
| | Macerich Co/The | | | 3,300.000 | 107.638 | | 180 . 689 | 142,801 | 37,888 | | | 37,888 | | 180.689 | | (73,051) | (73,051) | 5,700 | | |
| | Macerich Co/The | | | | 10,922 | | 10,922 | 6,164 | | | | | | 10,922 | | | | | | Ĺ |
| 57636Q-10-4 | MasterCard Inc | | | 840.000 | 232,459 | | 63,539 | 126,396 | (104,952) | | | (104,952) | | 63,539 | | 168,921 | 168,921 | 719 | | L |
| 59156R-10-8 | MetLife Inc | | | 22,700.000 | 1,022,272 | | 899,403 | 932,062 | (32,659) | | | (32,659) | | 899,403 | | 122,869 | 122,869 | 29,510 | | . L |
| 594918-10-4 | Microsoft Corp | | | 500.000 | 67,269 | | 48 , 188 | 50,785 | (2,597) | | | (2,597) | | 48 , 188 | | 19,082 | 19,082 | 460 | | . L |
| | Mid-America Apartment Communit | | | 1,600.000 2.700.000 | 199,835 | | 161,507 | 105,270 | 5,836 | | | 5,836 | | 161,507 | | 38,329 | 38,329 | 3,648 . 1,107 | | . L |
| 61174X-10-9 | Monster Beverage Corp | 07/29/2019 | | 4,240.000 | 274,875 | | 239,411 | 202,786 | 29.503 | | | 29,503 | | 239,411 | | 35,464 | 35,464 | 1, 107 | | |
| 63633D-10-4 | National Health Investors Inc | 07/18/2019 | | 700.000 | 55.602 | | 57.247 | | 20,000 | | | | | 57.247 | | (1,644) | (1.644) | 1.470 | | L |
| 637417-10-6 | National Retail Properties Inc | | Various | 2,700.000 | 144,688 | | 106,358 | 130,666 | (24,308) | | | (24,308) | | 106,358 | | 38,331 | 38,331 | 3,421 | | L |
| | National Retail Properties Inc | | | | 4,727 | | 4,727 | 2,487 | | | | | | 4,727 | | | | | | L |
| | NextEra Energy Partners LP | | | 3,600.000 | 187,751 | | 149,545 | | | | | | | 149,545 | | 38,206 | 38,206 | 3,509 | | . L |
| 681919-10-6 681936-10-0 | Omnicom Group Inc | | | 1,000.000 | 84, 183 | | 73,887 | 7.806 | | | | | | 73,887 15,781 | | 10,296 | 10,296 | 650 | | . L |
| | ONEOK Inc | | | 1.800.000 | 135,781 | | 119,972 | 97.110 | 22.862 | | | 22.862 | | 119,972 | | 15.841 | 15.841 | 4.707 | | . L |
| 69007J-10-6 | Outfront Media Inc | 07/26/2019 | | 6.200.000 | 168.060 | | 135, 119 | 112,344 | 22,775 | | | 22.775 | | 135, 119 | | 32,941 | 32.941 | 4,464 | | L |
| 700517-10-5 | Park Hotels & Resorts Inc | | | 11,900.000 | 295,972 | | 306,425 | 309, 162 | (2,737) | | | (2,737) | | 306,425 | | (10,453) | (10,453) | 22,610 | | L |
| 70450Y-10-3 | PayPal Holdings Inc | | | 3,780.000 | 452,016 | | 204, 251 | 317,860 | (113,609) | | | (113,609) | | 204,251 | | 247,765 | 247,765 | | | L |
| 70509V-10-0 | Pebblebrook Hotel Trust | | | 6, 100.000 | 161,669 | | 215,497 | 59,451 | 23,566 | | | 23,566 | | 215,497 | | (53, 829) | (53,829) | 4,978 | | . L |
| 717081-10-3 718546-10-4 | Pfizer Inc Phillips 66 | | | 23,343.000 | | | 987,357 | 533,970 | (22,360) | | | (22,360) | | 987,357 363,922 | | (139, 259) | (139,259) | 21,985 3,420 | | . L |
| 718546-10-4 | Physicians Realty Trust | | | | | | 363,922 | | | | | | | 363,922 | | (646) | | | | . |
| 71943U-10-4 | Physicians Realty Trust | | | | 29,907 | | 28,753 | 20,313 | | | | | | 28,753 | | (040) | (040) | | | L |
| 74340W-10-3 | Prologis Inc | | Various | 5,500.000 | 456,541 | | 292,211 | 293,600 | (32,635) | | | (32,635) | | 292,211 | | 164,330 | 164,330 | 5,830 | | L |
| 74460D-10-9 | Public Storage | | TRADEBOOK | 400.000 | 98,990 | | 81,921 | 80,964 | 957 | | | 957 | | 81,921 | | 17,069 | 17,069 | 1,600 | | L |
| 74736A-10-3 | QTS Realty Trust Inc | 07/26/2019 | | 4,200.000 | 188,909 | ļ ļ. | 187,482 | | ļ | | | | | 187,482 | | 1,427 | 1,427 | 2,200 | | . L |
| 756109-10-4 | Realty Income Corp | | | 600.000 | 45,323 | | 41,991 | 0.040 | | | | | | 41,991 | | 3,332 | 3,332 | 543 | | . L |
| 756109-10-4 | Realty Income Corp Regency Centers Corp | | | 1.700.000 | 4,533 | | 4,533 | 3,049 | | | | | | 4,533 | | 4,866 | 4,866 | 2,633 | | |
| 76131N-10-1 | Retail Opportunity Investments | | | 38,800.000 | 691,685 | | 748,587 | 615,824 | 132,764 | | | 132,764 | | 748,587 | | (56,902) | (56,902) | 15,701 | | L |
| 76131N-10-1 | Retail Opportunity Investments | | | | 8,114 | | | 7,778 | | | | | | 8,114 | | | | | | L |
| 78440X-10-1 | SL Green Realty Corp | | Various | 4,400.000 | 351, 121 | | 382,573 | 110,712 | 24,011 | | | 24,011 | | 382,573 | | (31, 452) | (31,452) | 8,670 | | . L |
| 78573L-10-6 | Sabra Health Care REIT Inc | | Various | 11,600.000 | 249,248 | | 205,903 | 191, 168 | 14,735 | | | 14,735 | | 205,903 | | 43,344 | 43,344 | 12,105 | | . L |
| 79466L-30-2 | salesforce.com inc | | Waddell & Reed | 4, 140.000 | 654,456 | | 306 , 153 | 567,056 | (260,903) | | | (260,903) | | 306, 153 | | 348,303 | 348,303 | 40.700 | | . <u>L</u> |
| 828806-10-9 838518-10-8 | Simon Property Group Inc South Jersey Industries Inc | | | 3,900.000 | 613, 165 68, 448 | | 451,087 | 655, 161 | (204,074) | | | (204,074) | | 451,087 63,720 | | 162,078 | 162,078 | 18,720 1,150 | | . L |
| | Spirit AeroSystems Holdings In | | | 700.000 | 52,756 | | 64,828 | | 14,365 | | | 14,365 | | | | (12,072) | (12,072) | | | 1 |
| | Spirit Realty Capital Inc | | | 2,590.000 | 122,009 | | 98,361 | 29,610 | 2,583 | | | 2,583 | | 98,361 | | 23,649 | 23,649 | 3,763 | | Ĺ |
| 85254J-10-2 | STAG Industrial Inc | | Return of Capital | | 9,634 | | 9,634 | 9,428 | | | | | | 9,634 | | | | | | L |
| 85571B-10-5 | Starwood Property Trust Inc | | | 6,600.000 | 160 , 106 | | 147 , 791 | 130,086 | 17,705 | | | 17,705 | | 147,791 | | 12,316 | 12,316 | 9,504 | | . L |
| | STORE Capital Corp | | | 4,700.000 | 165,796 | | 149,861 | 28,310 | 1,522 | | | | | 149,861 | | 15,935 | 15,935 | 3,432 | | . L |
| | Sun Communities Inc | | | 700.000 | 105,465 | | 58,318 | 70,436 | (12,118) | | | (12, 118) | | 58,318 | | 47 , 147 | 47 , 147 | 1,547 | | . <u>L</u> |
| 18666/4-10-4 | Sun Communities Inc | | Return of Capital | L | 13,809 | L L. | 13,809 | 13,809 | L | L | L | L | | 13,809 | L | L | L | L L | | L |

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| | | | | | 1 | | nds and Sto | | | | | | | | | | | | | | |
|-------------|-------------------------------------|----------|--------------------------|--|-------------|---------------|-------------|-------------|-------------|------------|--------------|-------------|------------|-----------|-------------|------------|------------|------------|------------|----------|-----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | | | ok/Adjusted | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | Total | Total | | | | | | | nation |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | | | and |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Bond | | Admini- |
| | | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Interest/ | Stated | strative |
| | | | | | | | | | | | | | | | , | | Dealized | | Stock | | |
| OLIOID | | | | | | | | | Book/ | Unrealized | | Temporary | Carrying | Book | Carrying | | Realized | T | | Con- | Symbol |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | Value | /Adjusted | Value at | Gain | Gain | Total Gain | Dividends | tractual | /Market |
| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | Received | Maturity | Indicator |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | DuringYear | Date | (a) |
| 867892-10-1 | Sunstone Hotel Investors Inc | | 07/11/2019 | Various | 13,500.000 | 184,016 | | 171,678 | 175,635 | (3,957) | | | (3,957) | | 171,678 | | 12,338 | 12,338 | 8,640 | | . L |
| 87612E-10-6 | Target Corp | | 09/04/2019 | Waddell & Reed | 1,900.000 | 201, 186 | | 130,792 | 125,571 | 5,221 | | | 5,221 | | 130,792 | | 70,395 | 70,395 | 3,686 | | |
| 902653-10-4 | UDR Inc | | 09/24/2019 | Stifel Nicolaus | 1,200.000 | 57,546 | | 43, 189 | 43,349 | (4,598) | | | (4,598) | | 43, 189 | | 14,358 | 14,358 | 1, 177 | | . L' |
| 902653-10-4 | UDR Inc | | 08/19/2019 | Return of Capital | | 12,459 | | 12,459 | 11, 166 | | | | | | 12,459 | | | | | | . L' |
| 90290N-10-9 | USA Compression Partners LP | | 07/24/2019 | UBS Securities | 4,200.000 | 78,960 | | 70,969 | 54,516 | 16,453 | | | 16,453 | | 70,969 | | 7,992 | 7,992 | 4,410 | | . L |
| | Ulta Beauty Inc | | 07/24/2019 | Waddell & Reed | 1, 154.000 | 407 , 152 | | 269,797 | 282,545 | (12,748) | | | (12,748) | | 269,797 | | 137, 354 | 137,354 | | | . L |
| 92276F-10-0 | | | 09/24/2019 | Various | 2,600.000 | 186,794 | | 179, 142 | | ļ | | | | | 179, 142 | | 7,652 | 7,652 | | | . L |
| 92343E-10-2 | | | 07/24/2019 | . Waddell & Reed | 1,810.000 | | | 285,102 | 268,405 | 16,697 | | | 16,697 | | 285, 102 | | 106,267 | 106,267 | | | . L |
| | Vornado Realty Trust | | 09/30/2019 | Various | 1,300.000 | 82,603 | | 90,939 | | 10,300 | | | 10,300 | | 90,939 | | (8,336) | (8,336) | 2,574 | | . L |
| 931142-10-3 | | | 09/10/2019 | Waddell & Reed | 2,200.000 | 247,966 | | 178,274 | 204,930 | (26,656) | | | (26,656) | | 178,274 | | 69,692 | 69,692 | 3,953 | | . L |
| | Weingarten Realty Investors | | 09/24/2019 | Various | 9,200.000 | 262,289 | | 279,925 | 225,771 | 51,203 | | | 51,203 | | 279,925 | | (17,635) | (17,635) | 10,902 | | . L |
| | Welltower Inc | | 09/26/2019 | Various | 5,700.000 | 510,824 | | 434,049 | 34,617 | (3,595) | | | (3,595) | | 434,049 | | 76,775 | 76,775 | 9,918 | | . L |
| 95040Q-10-4 | Welltower Inc | | 08/19/2019 | Return of Capital | | 9,316 | | 9,316 | 8,322 | | | | | | 9,316 | | | | | | . L |
| | Western Midstream Partners LP | | 09/05/2019 | Various | 22,500.000 | 572,636 | | 727,669 | | | | | | | 727,669 | | (155,033) | (155,033) | 26,147 | | . L |
| | Williams Cos Inc/The | | 09/09/2019 | Various | 38,300.000 | 937,977 | | 1,062,845 | 762,930 | 197,596 | | | 197,596 | | 1,062,845 | | (124,867) | (124,867) | 27,702 | | . L |
| 98978V-10-3 | | | 09/05/2019 | . Waddell & Reed | 959.000 | 123,005 | | | 45,251 | (3,091) | | | (3,091) | | | | 36,980 | 36,980 | 331 | | . L |
| | Microfabrica Inc | | 08/30/2019 | . Securian Asset Mgmt | 5,750.000 | 18,753 | | | | | | | | | | | 18,753 | 18,753 | | | . U |
| | Alamos Gold Inc | | 07/19/2019 | Franklin Templeton | 16,200.000 | 108,701 | | 108,375 | 58,320 | 50,055 | | | 50,055 | | 108,375 | | 326 | 326 | 324 | | . L |
| | AIA Group Ltd | B | 07/31/2019 | Franklin Templeton | 25,600.000 | 265,214 | | 75,209 | 212,502 | (138,055) | | | (138,055) | 762 | | (683) | 190,688 | 190,005 | 1,539 | | . U |
| | Akzo Nobel NV | B | 07/09/2019 | Franklin Templeton | 2,024.000 | 185,971 | | | | | | | | | | (12,396) | 114,784 | 102,388 | 13,587 | | . U |
| H01301-12-8 | | C | 09/20/2019 | Franklin Templeton | 1,201.000 | 71,763 | | 4, 101 | | | | | | | 4, 101 | | 67,663 | 67,663 | | | . L |
| F06106-10-2 | | . B | .08/02/2019 | Franklin Templeton | 7, 187.000 | 186, 198 | | 102,014 | 155,331 | (63,426) | | | (63, 426) | | 102,014 | (12,643) | 96,827 | 84, 184 | 10,786 | | . U |
| | Brookfield Infrastructure Part | . D | 09/26/2019 | Various | 8,000.000 | 365,314 | | 213,600 | 276,240 | (62,640) | | | (62,640) | | 213,600 | | 151,714 | 151,714 | 9, 146 | | . L |
| | Brookfield Renewable Partners | C | 09/30/2019 | Various | 10,000.000 | 375, 109 | | 305,961 | 259,000 | 46,961 | | | 46,961 | | 305,961 | | 69 , 148 | 69, 148 | 11,742 | | . L |
| G25508-10-5 | | B | 09/24/2019 | Franklin Templeton | 19,316.000 | 657,640 | | 469, 135 | 467,422 | (87,636) | | | (87,636) | 42,953 | 469, 135 | (55,533) | 244,038 | 188,505 | 14, 195 | | . U |
| | Drilling Co of 1972 A/S/The | B | 08/22/2019 | Franklin Templeton | 604.000 | 38,627 | | 4,525 | | | | | | | 4,525 | (303) | 34,404 | 34, 101 | | | . U |
| | Ezaki Glico Co Ltd | B | 09/27/2019 | Franklin Templeton | 6,700.000 | 292,411 | | 321, 196 | 341, 144 | (20,244) | | | (20, 244) | 296 | 321, 195 | 7,013 | (35,797) | (28,784) | 2, 163 | | . U |
| | HSBC Holdings PLC | B | 09/05/2019 | Franklin Templeton | 77,871.000 | 568,923 | | 661,324 | 574,896 | 10,266 | | | 10,266 | 3,412 | 661,324 | (4,092) | (88,309) | (92,401) | 22,404 | | . U |
| | Kingfisher PLC | B | 09/20/2019 | Franklin Templeton | 139,914.000 | 342,987 | | 480,439 | 370,366 | 76,052 | | | 76,052 | 34,021 | 480,440 | (49,210) | (88,242) | (137,452) | 13, 117 | | . U |
| | Landis+Gyr Group AG | B | 09/05/2019 | Franklin Templeton | 962.000 | 78,916 | | | 54,065 | 22,308 | | | 22,308 | 756 | | (987) | 2,775 | 1,788 | 1,994 | | |
| 66987V-10-9 | | | 07/19/2019 | Franklin Templeton | 1,100.000 | 102,887 | | 91,216 | 93,447 | (2,231) | | | (2,231) | (45,004) | 91,216 | 00.640 | 11,671 | 11,671 | 3,118 | | . - |
| | PANASONIC CORP | B | 09/05/2019 | Franklin Templeton | 45, 100.000 | 348,856 | | 477,920 . | 407,665 | 85,588 | | | 85,588 | (15,334) | 477,920 | 30,642 | (159,706) | (129,064) | 6,253 | | |
| | Roche Holding AG | B | 07/22/2019 | Franklin Templeton | 414.000 | 111,683 | | 96,516 . | 102,688 | (4,490) | | | (4,490) | (1,681) | 96,516 | 1,462 | 13,705 | 15, 167 | 3,563 | | |
| | Ryohin Keikaku Co Ltd | B | 08/27/2019 | Franklin Templeton | 800.000 | 134,889 | | 206,111 | 193,813 | 14,348 | | | 14,348 | (2,050) | 206,111 | | (79,747) | (71,222) | 1,431 | | |
| | Telefonica Deutschland Holding | B | 08/02/2019 | Franklin Templeton | 63,819.000 | 159,701 | | 296,205 | 249,998 | 27,041 | | | 27,041 | 19, 166 | 296,205 | (25,484) | (111,020) | (136,504) | 19,309 | | . |
| | Teva Pharmaceutical Industries | | 09/20/2019 | Franklin Templeton | 14,300.000 | 112,245 | | 621,470 | 220,506 | 400,964 | | | 400,964 | 1.427 | 621,470 | (0.407) | (509, 225) | (509, 225) | 567 | | |
| | Vestas Wind Systems A/S | B | 07/17/2019 07/17/2019 | Franklin Templeton Class Action Proceeds | 505.000 | 37,842 | | 35,252 | | (4,320) | | | (4,320) | 1,42/ | 35,251 | (2,497) | 5,088 | 2,591 | 56/ | | . 0 |
| 670872-10-0 | | | 07/17/2019 | Class Action Proceeds Class Action Proceeds | | 55 | | | | | | | | | | | 18,428 | 55 | | | - |
| | | | | | | | | 04 004 6=: | 04 040 === | 040.6== | | | 040.7== | 00.5 | 04.004.00 | /440 / | | | 000 5 | | |
| | ubtotal - Common Stocks - Industria | al and N | iiscellaneo | us (Unaffiliated) | | 37,748,711 | XXX | 34,684,974 | 24,218,776 | 249,375 | | | 249,375 | 93,837 | 34,684,973 | (116, 186) | 3,179,936 | 3,063,750 | 906,860 | XXX | XXX |
| 9799997. T | otal - Common Stocks - Part 4 | | | | | 37,748,711 | XXX | 34,684,974 | 24,218,776 | 249,375 | | | 249,375 | 93,837 | 34,684,973 | (116, 186) | 3,179,936 | 3,063,750 | 906,860 | XXX | XXX |
| 9799998. T | otal - Common Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| | otal - Common Stocks | | | | | 37,748,711 | XXX | 34,684,974 | 24,218,776 | 249.375 | | | 249,375 | 93.837 | 34,684,973 | (116, 186) | 3,179,936 | 3,063,750 | 906.860 | XXX | XXX |
| | | _ | | | | | | | | - / / | | 1 | | | | | | | - ' | | |
| | otal - Preferred and Common Stocks | 8 | | | | 39,879,030 | XXX | 36,751,010 | 25,932,312 | 249,375 | | - | 249,375 | | 36,751,009 | (116, 186) | | 3,128,033 | 985,889 | XXX | XXX |
| 9999999 - 7 | Totals | | | | | 909, 128, 344 | XXX | 903,093,732 | 379,764,795 | 304,549 | 408,491 | 1 | 713,040 | 93,837 | 900,894,691 | (116, 186) | 7.662.751 | 7,546,565 | 16,307,681 | XXX | XXX |

| Showing all Options | Caps Floors | Collars, Swaps and Forwards Open as of Current Sta | atement Date |
|---------------------|-------------|--|--------------|
| | | | |

| | | | | | Showing a | all Options | s, Caps, Fl | loors, Colla | rs, Swaps a | and Forwaı | rds Open a | s of Curre | ent Stateme | nt Date | | | | | | | | |
|--|--|----------------------|--------------------------|--|---------------|---------------------------|--------------|--------------|--|---|--|-----------------|-------------------------------|---------|-----------------|--------------------------------------|---|---|---|------------|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 Cumulative Prior | 12 Current | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) Hedged, Used for Income Generation | Schedule/ Exhibit | Type(s) of Risk(s) | Exchange, Counterparty | Trade | Date of Maturity or | Number of | Notional | Strike Price, Rate or Index Received | Year(s) Initial Cost of Un- discounted Premium (Received) | Year Initial Cost of Un- discounted Premium (Received) | Current Year | Book/ Adjusted Carrying | | | Unrealized Valuation Increase/ | Total Foreign Exchange Change in | Current Year's (Amorti- zation)/ | Adjustment to Carrying Value of Hedged | Potential | Credit Quality of Refer- ence | Hedge Effectiveness at Inception and at Quarter-end |
| Description | or Replicated | Identifier | (a) ´ | or Central Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | ` Paid ´ | ` Paid ´ | Income | Value | Code Fa | ir Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| | total - Purchased Op | otions - Hedg | ing Effective | 9 | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| OTC Basket Option Call 08/20/2020 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | 1 |
| (SPX . AGG . SX5E . RTY) | FIUL Hedge | Exhibit 5 | Equity/Index. | | 08/15/2019 | 08/20/2020 . | 165.000 | 16.500.000 | 100 | | 707.850 | | 921.690 | | 921.690 | 213.840 | [| | | | | 0004 |
| OTC Basket Option Call | | | , ,, | | | | , | ,, , | | | , | | | | | , | | | | | | 1 |
| 09/17/2020 (SPX,AGG,SX5E,RTY) | FIUL Hedge | Evhihit 5 | Equity/Index | Bank of America NA B4TYDEB6GKMZ0031MB27 | 09/19/2019 | 09/17/2020 | 790,000 | 79,000,000 | 100 | | 3,389,100 | | 2,588,830 | | 2,588,830 | (800,270) | | | | | | 0004 |
| OTC Basket Option Call | T TOL TIOUGE | LXIIIDI C O | Equity/ Illuox. | DATIBLEOGRAME | | | | ,0,000,000 | | | 0,000,100 | | 2,000,000 | | .2,000,000 | (000,270) | | | | | | 0004 |
| 01/16/2020 | EUR U. 4 | E 1 11 14 E | 5 14 /I I | Bank of America NA B4TYDEB6GKMZ0031MB27 | 04 (47 (0040 | 04 (40 (0000 | 440.000 | 44 000 000 | 400 | | 404 700 | | 4 454 000 | | 4 454 000 | 000 400 | | | | | | 0004 |
| (SPX,AGG,SX5E,RTY) OTC Basket Option Call | FIUL Hedge | EXNIBIT 5 | Equity/Index | B41YDEB6GKMZ0031MB27 | 01/17/2019 | 01/16/2020 . | 110,000 | 11,000,000 | 100 | | 491,700 | | 1 , 154 , 890 | | . 1 , 154 , 890 | 663, 190 | | | | | | 0004 |
| 06/18/2020 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | 1 |
| (SPX,AGG,SX5E,RTY) OTC Basket Option Call | FIUL Hedge | Exhibit 5 | Equity/Index. | B4TYDEB6GKMZ0031MB27 | 06/20/2019 | 06/18/2020 . | 740,000 . | 74,000,000 | 100 | | 2,908,200 | | | | .2,663,260 | (244,940) | | | | | | 0004 |
| 10/17/2019 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | 1 |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | B4TYDEB6GKMZ0031MB27 | 10/18/2018 | 10/17/2019 . | 780,000 | 78,000,000 | 100 | 3,486,600 | | | 5,841,420 | | 5,841,420 | 4,734,600 | | | | | | 0004 |
| OTC Basket Option Call 07/16/2020 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | 1 |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | | 07/18/2019 | 07/16/2020 . | 720,000 | 72,000,000 | 100 | | 2,872,800 | | | | .2,494,800 | (378,000) | | | | | | 0004 |
| OTC Basket Option Call 03/19/2020 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | 1 |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | | 03/14/2019 | 03/19/2020 . | 730,000 | 73,000,000 | 100 | | 3,095,200 | | 4,510,670 | | .4,510,670 | 1,415,470 | | | | | | 0004 |
| OTC Basket Option Call | | | | | | | | | | | | | | | | | | | | | | 1 |
| 07/16/2020 (SPX,AGG,SX5E,RTY) | FIUL Hedge | Exhibit 5 | Equity/Index. | Bank of America NA B4TYDEB6GKMZ0031MB27 | 07/18/2019 | 07/16/2020 | 135.000 | 13,500,000 | 100 | | 638.550 | | 467,775 | | 467,775 | (170,775) | | | | | | 0004 |
| OTC Basket Option Call | | | | | | ,, | | ,, | | | , | | | | | , | | | | | | 1 |
| 10/17/2019 (SPX, AGG, SX5E, RTY) | FIUL Hedge | Evhihit 5 | Equity/Index | Bank of America NA B4TYDEB6GKMZ0031MB27 | 10/18/2018 | 10/17/2019 . | 95,000 | 9,500,000 | 100 | 425,600 | | | 711,455 | | 711,455 | 576,650 | | | | | | 0004 |
| OTC Basket Option Call | | LAIIIDIT 5 | Lquity/ illucx. | D411DEDGGKM20001MD21 | 10/ 10/2010 | 10/ 11/2013 . | | | | | | | | | /11,400 | | | | | | | 0004 |
| 12/19/2019 | EUR U. 4 | E 1 11 14 E | 5 14 /I I | Bank of America NA B4TYDEB6GKMZ0031MB27 | 40 (00 (0040 | 40 (40 (0040 | 000 000 | 00 000 000 | 400 | E 004 000 | | | 44 450 000 | | 44 450 000 | 0.000.400 | | | | | | 0004 |
| (SPX,AGG,SX5E,RTY) OTC Basket Option Call | FIUL Hedge | EXHIBIT 5 | Equity/Index | B411DEB0GKMZ0031MB27 | 12/20/2018 | 12/19/2019 . | 960,000 | 96,000,000 | 100 | 5,001,600 | | | 14, 158, 080 | | 14, 158, 080 | 9,638,400 | | | | | | 0004 |
| 09/17/2020 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | 1 |
| (SPX,AGG,SX5E,RTY) OTC Basket Option Call | FIUL Hedge | Exhibit 5 | Equity/Index. | B4TYDEB6GKMZ0031MB27 | 09/19/2019 | 09/1//2020 . | 120,000 | 12,000,000 | 100 | | 500,400 | | | | 393,240 | (107,160) | | | | | | 0004 |
| 04/16/2020 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | 1 |
| (SPX,AGG,SX5E,RTY) OTC Basket Option Call | FIUL Hedge | Exhibit 5 | Equity/Index | B4TYDEB6GKMZ0031MB27 | 04/18/2019 | 04/16/2020 . | 790,000 | 79,000,000 | 100 | | 3,239,000 | | 3,468,100 | | .3,468,100 | 229, 100 | | | | | | 0004 |
| 08/20/2020 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | 1 |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | B4TYDEB6GKMZ0031MB27 | 08/15/2019 | 08/20/2020 . | 700,000 | 70,000,000 | 100 | | 3,094,000 | | 3,910,200 | | .3,910,200 | 816,200 | | | | | | 0004 |
| OTC Basket Option Call 01/16/2020 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | 1 |
| (SPX,AGG,SX5E,RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | | 01/17/2019 | 01/16/2020 . | 710,000 | 71,000,000 | 100 | | 3,223,400 | | 7 , 454 , 290 | | .7,454,290 | 4,230,890 | | | | | | 0004 |
| OTC Basket Option Call 04/16/2020 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | 1 |
| (SPX,AGG,SX5E,RTY) | FIUL Hedge | Exhibit 5 | Equity/Index. | | 04/18/2019 | 04/16/2020 . | 170,000 | 17,000,000 | 100 | | 678,300 | | 746,300 | | 746,300 | 68,000 | | | | | | 0004 |
| OTC Basket Option Call 11/14/2019 | | | | | | | | | | | | | | | | | | | | | | 1 |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America NA B4TYDEB6GKMZ0031MB27 | 11/15/2018 | 11/14/2019 . | 840,000 | 84,000,000 | 100 | 4,065,600 | | | 7,071,960 | | 7,071,960 | 5,550,720 | | | | | | 0004 |
| OTC Basket Option Call | | | . , , | | | | , - | . , | | | | | | | | , | | | | ********** | | |
| 02/20/2020 (SPX,AGG,SX5E,RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America NA B4TYDEB6GKMZ0031MB27 | 02/14/2019 | 02/20/2020 | 830,000 | 83,000,000 | 100 | | 3,602,200 | | 6,406,770 | | .6,406,770 | 2.804.570 | | | | | | 0004 |
| OTC Basket Option Call | | | quity/index. | DT11DLDGGGM2003 IMD21 | 17/2013 | | 500,000 | ,50,000,000 | 100 | *************************************** | 0,002,200 | | | | .0, 100, 110 | | *************************************** | | | | | 5557 |
| 05/14/2020 | FIUL Hedge | Evhib: 4 F | Emiliary / 1 = 2 | Bank of America NA B4TYDEB6GKMZ0031MB27 | 05/16/2019 | 0E /14 /0000 | 125.000 | 12.500.000 | 100 | | E0E 000 | | | | E07 075 | 92.875 | | | | | | 0004 |
| (SPX,AGG,SX5E,RTY) OTC Basket Option Call | | EXITIDIT 5 | Equity/Index. | B41YUEBOGKMZUU31MB27 | 05/ 16/2019 | 05/ 14/2020 . | 125,000 . | 12,500,000 | 100 | | 505,000 | | 597,875 | | 597,875 | 92,8/5 | | | | | | 0004 |
| 05/14/2020 | | L | | Bank of America NA | | | | | | | | | | | | | | | | | | 1 |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index. | B4TYDEB6GKMZ0031MB27 | . 05/16/2019 | 05/14/2020 . | 740,000 | 74,000,000 | 100 | ļ | 3,063,600 | L | 3 , 539 , 420 | I | .3,539,420 | 475,820 | L | L | ļ | | | 0004 |

| Showing all Options | Caps Floors | Collars, Swaps and Forwards Open as of Current Sta | atement Date |
|---------------------|-------------|--|--------------|
| | | | |

| | | | | | Showin | g all Optior | ıs, Caps, F | loors, Colla | rs, Swaps a | and Forwar | ds Open a | s of Curre | nt Statemer | nt Date | | | | | | | |
|------------------------------------|----------------------|----------------------|----------------|---|-----------------------------|---------------|--------------|--------------|-------------------|--------------------|--------------------|-----------------|----------------------|-----------------|------------------------|-----------------------|----------------------|-------------------------|-----------|--------------|-----------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Cumulative | Current | | | | | | | | | | Í |
| | Description | | | | | | | | | Prior Year(s) | Year Initial | | | | | | | | | | 1 |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | Credit | Hedge |
| | Hedged, | | | | | | | | Price, | of Un- | Un- | | | | | Total | Current | Adjustment | | Quality | Effectiveness |
| | Used for | Calaadula/ | Type(s) | | | Date of | Nicosala a u | | Rate or | discounted | discounted | C | Book/ | | Unrealized | Foreign | Year's | to Carrying Value of | | of Refer- | at Inception |
| | Income Generation | Schedule/ Exhibit | Risk(s) | Exchange, Counte | erparty Trade | Maturity | Number of | Notional | Index Received | Premium (Received) | Premium (Received) | Current Year | Adjusted Carrying | | Valuation Increase/ | Exchange Change in | (Amorti- zation)/ | Hedged | Potential | ence | and at Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearing | | Expiration | | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| OTC Option SPX Call | F. 11 . 1 . 4 | E 1 11 14 E | F 14 (1 4 | D D DIO 0500557 | V IDE LZOLIVEEZO 00 (44 (00 | 00 (40 (0000 | 40,004,000 | 040 000 000 | 0000 40 | | 45 000 000 | | 04 000 400 | 04 000 400 | 0 000 400 | | | | | | 0004 |
| 03/19/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7\ | VJP5170UK557303/14/20 | 1903/19/2020 | 18,001,922 | 240,000,000 | 2808.48 | | 15,096,000 | | 21,398,400 | 21,398,400 | 6,302,400 | | | | | | 0001 |
| 07/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC _ G5GSEF7\ | VJP5170UK557307/18/20 | 1907/16/2020 | 14,000,000 | 142,000,000 | 2995.11 | | 8,505,800 | | 7,802,900 | 7,802,900 | (702,900) | | | | | | 0001 |
| OTC Option SPX Call 08/20/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7V | VJP5170UK557308/15/20 | 1908/20/2020 | 125,733 | 25,000,000 | 199 | | 1,745,625 | | 2,382,250 | 2,382,250 | 636,625 | | | | | | 0001 |
| OTC Option SPX Call | TOL Heage | LAIIIDIT J | Lqui ty/ muex. | Daiciays Daik FEC . 0300EF7 | VOF 31700K3373007 13/20 | 1900/20/2020 | 125,755 | 23,000,000 | 199 | | 1,745,025 | | 2,302,230 | 2,302,230 | | | | | | | 0001 |
| 10/17/2019 | FIUL Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7\ | VJP5170UK557310/18/20 | 1810/17/2019 | 44,785 | 124,000,000 | 2769 | 8,797,800 | | | 9,574,040 | 9,574,040 | 6,914,240 | | | | | | 0001 |
| OTC Option SPX Call 10/17/2019 | FIUL Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7\ | VJP5170UK557310/18/20 | 1810/17/2019 | 7,585 | 21,000,000 | 2769 | 1,489,950 | | | 1,621,410 | 1,621,410 | 1, 170,960 | | | | | | 0001 |
| OTC Option SPLV Call | | | | Credit Suisse | | | | | | | | | | | | | | | | | |
| 04/16/2020 OTC Option SPLV Call | FIUL Hedge | Exhibit 5 | Equity/Index. | International E58DKGML Credit Suisse | JYYYJLN8C386804/18/20 | 1904/16/2020 | 674 | 5,700,000 | 8455 | | 288,990 | | 682, 119 | | 393 , 129 | | | - | | | 0002 |
| 05/14/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | | JYYYJLN8C386805/16/20 | 1905/14/2020 | 564 | 4,875,000 | 8641 | | 251,063 | | 498,713 | 498,713 | 247,650 | | | | | | 0002 |
| OTC Option SPLV Call 09/17/2020 | | Eubibit E | | Credit Suisse | | 10 00/17/0000 | 973 | 0 000 000 | 9252 | | 504,000 | | 537,210 | 537 , 210 | 22 040 | | | | | | 0002 |
| OTC Option SX5E Call | FIUL Hedge | Exhibit 5 | Equity/Index. | International E58DKGML Credit Suisse | JYYYJLN8C386809/19/20 | 1909/17/2020 | 9/3 | 9,000,000 | 9232 | | | | | | 33,210 | | | | | | 0002 |
| 02/20/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | International E58DKGMJ | JYYYJLN8C386802/14/20 | 1902/20/2020 | 4,085 | 13,000,000 | 3183 | | 525,200 | | 1,648,530 | 1,648,530 | 1,123,330 | | | | | | 0003 |
| OTC Option SX5E Call 11/14/2019 | FIUL Hedge | Exhibit 5 | Equity/Index. | Credit Suisse International E58DKGMJ | JYYYJLN8C386811/15/20 | 1811/14/2019 | 4,388 | 14,000,000 | 3190 | 603,400 | | | 1,663,200 | 1,663,200 | 1,353,940 | | | | | | 0003 |
| OTC Option SPLV Call | | | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 03/19/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | International W22LROWF Goldman Sachs | P21HZNBB6K52803/14/20 | 1903/19/2020 | 581 | 4,874,998 | | | 257 , 400 | | 607,717 | | 350,317 | | | | | | 0002 |
| 12/19/2019 | FIUL Hedge | Exhibit 5 | Equity/Index. | | P21HZNBB6K52812/20/20 | 1812/19/2019 | 125,637 | 310,000,000 | 2467 | 25,867,950 | | | 65,236,400 | 65,236,400 | 39,044,500 | | | | | | 0001 |
| OTC Option SPX Call | F. 11 . 1 | E 1 11 14 E | F 14 (1 4 | Goldman Sachs | 00 11 17NDD 01/F00 | 10 110 100 10 | 40 507 | 00 000 000 | 0.407 | 0 470 050 | | | 5 474 440 | 5 474 440 | 0.074.700 | | | | | | 0004 |
| 12/19/2019 OTC Option SX5E Call | FIUL Hedge | Exhibit 5 | Equity/Index. | International W22LROWF Goldman Sachs | P21HZNBB6K52812/20/20 | 1812/19/2019 | 10,537 | 26,000,000 | 2467 | 2, 172, 950 | | | 5,471,440 | 5,471,440 | 3,274,700 | | | | | | 0001 |
| 05/14/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | | P21HZNBB6K52805/16/20 | 1905/14/2020 | 4,071 | 14,000,000 | 3439 | | 543,900 | | 820,400 | 820,400 | 276,500 | | | | | | 0003 |
| OTC Option SPX Call 01/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 1IE8VN30 | 0JCEQV1H4R80401/17/20 | 1901/16/2020 | 12,140 | 32,000,000 | 2636 | | 2,233,600 | | 4,522,240 | 4,522,240 | 2,288,640 | | | | | | 0001 |
| OTC Option SPX Call | - | | Equity/ much. | | | | | | | | | | | | | | | | | | |
| 01/16/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 11E8VN30 | 0JCEQV1H4R80401/17/20 | 1901/16/2020 | 113,811 | 300,000,000 | 2636 | | 21,030,000 | | 42,396,000 | 42,396,000 | 21,366,000 | | | | | | 0001 |
| 01/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 1IE8VN30 | 0JCEQV1H4R80401/17/20 | 1901/16/2020 | 31, 108 | 82,000,000 | 2636 | | 5,715,400 | | 11,588,240 | 11,588,240 | 5,872,840 | | | | | | 0001 |
| OTC Option SPX Call | EUI Usass | Fullible F | | HODO DII. HOA - 415019100 | 0 1050/41/40004 | | | 0 000 000 | 0000 | | 440 000 | | 0.47 000 | 0.47.000 | 400 400 | | | | | | 0001 |
| 01/16/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 1IE8VN30 | 0JCEQV1H4R80401/17/20 | 1901/16/2020 | 2,276 | 6,000,000 | 2636 | | 418,800 | | 847,920 | 847,920 | 429, 120 | | | | | | 0001 |
| 02/20/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 1IE8VN30 | 0JCEQV1H4R80402/14/20 | 1902/20/2020 | 29,865 | 82,000,000 | 2746 | | 5,387,400 | | 8,663,300 | 8,663,300 | 3,275,900 | | | | | | 0001 |
| OTC Option SPX Call 02/20/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 1IE8VN30 | 0JCEQV1H4R80402/14/20 | 1902/20/2020 | 8.741 | 24,000,000 | 2746 | | 1,576,800 | | 2,535,600 | 2,535,600 | 958.800 | | | | | | 0001 |
| OTC Option SPX Call | | | | | | | | | | | | | | | , | | | | | | |
| 02/20/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 11E8VN30 | 0JCEQV1H4R80402/14/20 | 1902/20/2020 | 98,335 | 270,000,000 | 2746 | | 17,739,000 | | 28,525,500 | 28,525,500 | 10,786,500 | | | | | | 0001 |
| 03/19/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 1IE8VN30 | 0JCEQV1H4R80405/31/20 | 1903/19/2020 | 5,341 | 15,000,000 | 2808 | | 746,939 | | 1,337,400 | 1,337,400 | 590,461 | | | | | | 0001 |
| OTC Option SPX Call | - | | | | | | | | | | | | | | | | | | | | |
| 04/16/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 11E8VN30 | 0JCEQV1H4R804 _ 05/31/20 | 1904/16/2020 | 5, 163 | 14,999,000 | 2905 | | 507,420 | | 986,634 | 986,634 | 479,215 | | | | | | 0001 |
| 04/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 1IE8VN30 | 0JCEQV1H4R80404/18/20 | 1904/16/2020 | 11,015 | 32,000,000 | 2905 | | 1,934,400 | | 2, 104, 960 | 2,104,960 | 170,560 | | | | | | 0001 |
| OTC Option SPX Call 04/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index_ | HSBC Bank USA 1IE8VN30 | 0JCEQV1H4R80404/18/20 | 1904/16/2020 | 96,385 | 280,000,000 | 2905 | | 16,926,000 | | 18,418,400 | 18,418,400 | 1,492,400 | | | | | | 0001 |
| OTC Option SPX Call | I TOL House | LAIIIDIL J | Equity/IIIdex_ | TIODO DATIR CON TIEOVINOL | 000LQY 11H100404/ 10/20 | | | 200,000,000 | 2900 | | 10,320,000 | | 10,410,400 | 10,410,400 | 1,432,400 | | | | | | 0001 |
| 05/14/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 1IE8VN30 | 0JCEQV1H4R80405/16/20 | 1905/14/2020 | 69,533 | 200,000,000 | 2876 | | 12,460,000 | | 15,372,000 | 15,372,000 | 2,912,000 | | | | | | 0001 |
| OTC Option SPX Call 05/14/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 1IE8VN30 | 0JCEQV1H4R80405/16/20 | 1905/14/2020 | 8,692 | 25,000,000 | 2876 | | 1,557,500 | | 1,921,500 | 1,921,500 | 364,000 | | | | | | 0001 |
| OTC Option SPX Call | | | | | | | | | | | | | | | | | | | | | |
| 05/14/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 11E8VN30 | 0JCEQV1H4R80405/31/20 | 1905/14/2020 | 5,215 | 15,000,000 | 2876 | | 623,297 | | 1, 152, 900 | 1,152,900 | 529,603 | | | | | | 0001 |
| 07/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA 11E8VN30 | 0JCEQV1H4R80407/18/20 | 19 07/16/2020 | 9.349 | 28.000.000 | 2995 | | 1.677.200 | | 1,538,600 | 1,538,600 | (138,600) | | | | | | 0001 |

| Showing all Options | Caps Floors | Collars, Swaps and Forwards Open as of Current Sta | atement Date |
|---------------------|-------------|--|--------------|
| | | | |

| | | | | | | Showing a | all Options | s, Caps, Fl | oors, Colla | ırs, Swaps | and Forwa | rds Open as | of Currer | nt Stateme | nt Date |) | | | | | | | |
|--------------------------------------|--|-------------|------------------|--------------------------|---------------------------|--------------|---------------------|--------------|-------------|-------------------|-----------------------|--|-----------------|-------------------|---------|--------------|-------------------------|---|----------------------|-------------------------|-----------|--------------|---------------------|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | | Cumulative | C: ::::::::::::::::::::::::::::::::::: | | | | | | | | | | | |
| | Description | | | | | | | | | | Prior Year(s) | Current Year Initial | | | | | | | | | | | |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | | Credit | Hedge |
| | Hedged, | | | | | | | | | Price, | of Un- | Un- | | | | | | Total | Current | Adjustment | | | Effectiveness |
| | Used for | Schedule/ | Type(s) of | | | | Date of Maturity | Number | | Rate or | discounted Premium | discounted Premium | Current | Book/ Adjusted | | | Unrealized Valuation | Foreign Exchange | Year's | to Carrying Value of | | of Refer- | at Inception and at |
| | Income Generation | Exhibit | Risk(s) | Exchange | , Counterparty | Trade | or | Number of | Notional | Index Received | (Received) | (Received) | Current Year | Carrying | | | Increase/ | Change in | (Amorti- zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| OTC Option SPX Call | EUI U 4 | 5 1 11 14 5 | F 14 /1 1 | 110D0 D 1 110A | 4150/000 1050/41/40004 | 07 (40 (0040 | 07 (40 (0000 | 00.000 | 000 000 000 | 0005 | | 45 507 000 | | 44 007 000 | | 44 007 000 | (4 000 000) | | | | | | 0004 |
| 07/16/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 07/18/2019 | 07/16/2020 . | | 260,000,000 | 2995 | | 15,587,000 | | 14,287,000 | | 14,287,000 | (1,300,000) | | | | | | 0001 |
| 08/20/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 08/15/2019 | 08/20/2020 . | 84,282 | 240,000,000 | 2848 | | 16,656,000 | | 22,869,600 | | 22,869,600 | 6,213,600 | | | | | | 0001 |
| OTC Option SPX Call 09/17/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 09/19/2019 | 09/17/2020 . | 86 . 471 | 260,000,000 | 3007 | | 16,887,000 | | 15,277,600 | | 15,277,600 | (1,609,400) | | | | | | 0001 |
| OTC Option SPX Call | , and the second | | | | | | | 1 | | | | | | | | | | | | | | | |
| 10/17/2019 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 12/20/2018 | 10/17/2019 . | 10,835 | 30,000,000 | 2769 | 690,087 | | | 2,316,300 | | 2,316,300 | 1,672,800 | | | | | | 0001 |
| 10/17/2019 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 10/18/2018 | 10/17/2019 . | 97,516 | 270,000,000 | 2769 | 19, 109, 250 | | | 20,846,700 | | 20,846,700 | 15,055,200 | | | | | | 0001 |
| OTC Option SPX Call 11/14/2019 | FIUL Hedge | Exhibit 5 | Earri tu / Indov | HSBC Bank USA | 1 I E8 VN30 JCEQV 1H4R804 | 12/20/2018 | 11/14/2019 . | 10,988 | 30,000,000 | 2730 | 894,330 | | | 2,883,000 | | 2,883,000 | 2,034,900 | | | | | | 0001 |
| OTC Option SPX Call | FIUL neage | EXHIBIT 5 | Equity/Index | HODE BANK USA | TTEOVINOUJUEUV ITIAHOU4 | 12/20/2018 | 11/14/2019 . | 10,988 . | 30,000,000 | 2/30 | | | | 2,883,000 | | 2,883,000 | 2,034,900 | | | | | | 0001 |
| 11/14/2019 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 11/15/2018 | 11/14/2019 . | 80,580 | 220,000,000 | 2730 | 16,324,000 | | | 21, 142, 000 | | 21, 142,000 | 14,922,600 | | | | | | 0001 |
| OTC Option SX5E Call 01/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 01/17/2019 | 01/16/2020 . | 4,724 | 14,500,000 | 3069 | | 594,500 | | 2,367,995 | | 2,367,995 | 1,773,495 | | | | | | 0003 |
| OTC Option SX5E Call | | | | | | | | | | | | | | | | | | | | | | | |
| 03/19/2020 OTC Option SX5E Call | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 03/14/2019 | 03/19/2020 . | 4,039 | 13,500,000 | 3342 | | 537,300 | | 1, 143, 720 | | 1, 143, 720 | 606,420 | | | | | | 0003 |
| 04/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 04/18/2019 | 04/16/2020 . | 4,001 | 14,000,000 | 3499 | | 523,600 | | 707,840 | | 707,840 | 184,240 | | | | | | 0003 |
| OTC Option SX5E Call 06/18/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 06/20/2019 | 06/18/2020 . | 5.046 | 17,500,000 | 3468.08 | | 668,500 | | 883,225 | | 883,225 | 214,725 | | | | | | 0003 |
| OTC Option SX5E Call | - | | Equity/ mucx. | | | | | | | | | | | | | | | | | | | | |
| 08/20/2020 OTC Option SX5E Call | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 08/15/2019 | 08/20/2020 . | 3,503 | 11,500,000 | 3282.78 | | 533,600 | | 1,077,780 | | 1,077,780 | 544, 180 | | | | | | 0003 |
| 09/17/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 09/19/2019 | 09/17/2020 . | 3,519 | 12,500,000 | 3552.65 | | 527,500 | | 548,750 | | 548,750 | 21,250 | | | | | | 0003 |
| OTC Option SX5E Call 10/17/2019 | FIUL Hedge | Exhibit 5 | F 1 - d | HSBC Bank USA | 1 I E8 VN30 JCEQV 1H4R804 | 10/18/2018 | 10/17/2019 . | 4,515 | 14,500,000 | 3211.59 | 607,550 | | | 1,601,380 | | 1,601,380 | 1,329,795 | | | | | | 0003 |
| OTC Option SX5E Call | Troc rieage | LAIIIDIT J | Equity/Index | I IODO DAIR OOR | TILOVINOUSCEQV II HHOUH | 10/ 10/2010 | 10/11/2019 . | | 14,300,000 | | 007,330 | | | 1,001,300 | | 1,001,000 | 1,029,790 | | | | | | 0003 |
| 12/19/2019 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 12/20/2018 | 12/19/2019 . | 4,833 | 14,500,000 | 3000.06 | 713,400 | | | 2,728,175 | | 2,728,175 | 2,018,690 | | | | | | 0003 |
| OTC Basket Option Call 12/19/2019 | | | | Morgan Stanley & Co |) | | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | International | 4PQUHN3JPFGFNF3BB653 | 12/20/2018 | 12/19/2019 . | 85,000 | 8,500,000 | 100 | 436,050 | | | 1,253,580 | | 1,253,580 | 853,400 | | | | | | 0004 |
| OTC Basket Option Call 11/14/2019 | | | | Morgan Stanley & Co |) | | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | International | 4PQUHN3JPFGFNF3BB653 | 11/15/2018 | 11/14/2019 . | 100,000 | 10,000,000 | 100 | 475,000 | | | 841,900 | | 841,900 | 660,800 | | | | | | 0004 |
| OTC Option SPLV Call 01/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | Royal Bank of Canada | ES71P3U3RHIGC71XBU11 | 01/17/2019 | 01/16/2020 . | 660 | 5, 100,000 | 7728 . 19 | | 313,650 | | 1,055,037 | | 1,055,037 | 741,387 | | | | | | 0002 |
| OTC Option SPLV Call | , and the second | | | Royal Bank of | | | | | | | | | | | | | | | | | | | |
| 06/18/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | Canada Royal Bank of | . ES71P3U3RHIGC71XBU11 | 06/20/2019 | 06/18/2020 . | 661 . | 5,950,000 | 9004.96 | | 287,385 | | 428,757 | | 428,757 | 141,372 | | | | | | 0002 |
| 05/14/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | Canada | ES71P3U3RHIGC71XBU11 | 05/16/2019 | 05/14/2020 . | 25,380 | 73,000,000 | 2876.32 | | 4,580,750 | | 5,610,780 | | 5,610,780 | 1,030,030 | | | | | | 0001 |
| OTC Option SPX Call 06/18/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | Royal Bank of Canada | . ES71P3U3RHIGC71XBU11 | 06/20/2019 | 06/18/2020 . | | 260,000,000 | 2954 | | 15,340,000 | | 15,849,600 | | 15,849,600 | 509,600 | | | | | | 0001 |
| OTC Option SPX Call | - | | | Royal Bank of | | | | | | | | | | | | | | *************************************** | | | | | |
| 06/18/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index | Canada | ES71P3U3RH1GC71XBU11 | 06/20/2019 | 06/18/2020 . | 10 , 155 | 30,000,000 | 2954 | | 1,767,000 | | 1,828,800 | | 1,828,800 | 61,800 | | | | | | 0001 |
| 06/18/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | Canada | ES71P3U3RHIGC71XBU11 | 06/20/2019 | 06/18/2020 . | 24,034 | 71,000,000 | 2954 | | 4, 189, 000 | | 4,328,160 | | 4,328,160 | 139, 160 | | | | | | 0001 |
| OTC Option SPX Call 12/19/2019 | FIUL Hedge | Evhihi+ F | | Royal Bank of | ES71P3U3RHIGC71XBU11 | 10/00/0040 | 12/19/2019 . | 20 004 | 91,000,000 | 2467 | 7,598,500 | | | 19, 150, 040 | | 19, 150, 040 | 11,461,450 | | | | | | 0001 |
| OTC Option SX5E Call | I TUL Heage | Exhibit 5 | Equity/Index | CanadaRoyal Bank of | Lo/IFoconflict/IABUII | 12/20/2018 | 12/ 19/2019 . | 36,881 | 91,000,000 | ∠46/ | 1 , 398 , 300 | ····· | | 18, 100,040 | | 19, 100,040 | 11,401,400 | | | | | | VVVI |
| 07/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | Canada | . ES71P3U3RH1GC71XBU11 | 07/18/2019 | 07/16/2020 . | 4,307 | 15,000,000 | 3483 | | 568,500 | | 752,700 | | 752,700 | 184,200 | | | | | | 0003 |
| OTC Option SPX Call 03/19/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | SunTrust Bank/Atlanta | I YDOJBGJWY9T8XKCSX06 | 03/14/2019 | 03/19/2020 . | 8,189 | 23,000,000 | 2808 | | 1,469,700 | | 2,050,680 | | 2,050,680 | 580,980 | | | | | | 0001 |
| OTC Option SPX Call | - | | | SunTrust | | | | | | | | | | | | | | | | | | | |
| 03/19/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | Bank/Atlanta SunTrust | I YDOJBGJWY9T8XKCSX06 | 03/14/2019 | 03/19/2020 . | 33 , 114 . | 93,000,000 | 2808 | | 5,942,700 | | 8,291,880 | | 8,291,880 | 2,349,180 | | | | | | 0001 |
| 04/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | | I YDOJBGJWY9T8XKCSX06 | 04/18/2019 | 04/16/2020 . | 27,538 | 80,000,000 | 2905 | | 4,836,000 | | 5,262,400 | | 5,262,400 | 426,400 | | | | | | 0001 |

| Showing all Options. | Caps. Floors | . Collars. Swaps | and Forwards O | pen as of Curren | t Statement Date |
|----------------------|--------------|------------------|----------------|------------------|------------------|
| | | | | | |

| | | | | | ; | Showing a | all Option: | s, Caps, Fl | loors, Colla | ırs, Swaps i | and Forwaı | rds Open a | s of Curre | ent Stateme | nt Date | | | | | | | | |
|--|--|----------------------|--------------------------|--------------------------|-------------------------------|--------------|---------------------------|--------------|--------------|------------------------------|-------------------------------------|-------------------------------------|-----------------|-------------------------------|----------|-------------|--------------------------------------|----------------------------------|--------------------------------|-----------------------------------|-----------|---|---------------------------------------|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 Cumulative Prior | 12 Current | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) Hedged, | | | | | | | | | Strike Price, | Year(s) Initial Cost of Un- | Year Initial Cost of Un- | | | | | | Total | Current | Adjustment | | Credit Quality | Hedge Effectiveness |
| | Used for Income Generation | Schedule/ Exhibit | Type(s) of Risk(s) | Exchange | , Counterparty | Trade | Date of Maturity or | Number of | Notional | Rate or Index Received | discounted Premium (Received) | discounted Premium (Received) | Current Year | Book/ Adjusted Carrying | | | Unrealized Valuation Increase/ | Foreign Exchange Change in | Year's (Amorti- zation)/ | to Carrying Value of Hedged | Potential | of Refer- ence | at Inception and at Quarter-end |
| Description | or Replicated | Identifier | (a) ´ | | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | ` Paid ´ | Paid | Income | Value | Code Fai | r Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| OTC Option SPX Call 09/17/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | SunTrust Bank/Atlanta | IYDOJBGJWY9T8XKCSX06 . | 09/19/2019 . | 09/17/2020 . | 9,645 | 29,000,000 | 3007 | | 1,879,200 | | | | 1,704,040 | (175, 160) | | | | | | 0001 |
| OTC Option SPX Call 09/17/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | SunTrust Bank/Atlanta | IYDOJBGJWY9T8XKCSX06 . | 09/19/2019 | 09/17/2020 | 24,278 | 73,000,000 | | | 4,726,750 | | 4,289,480 | | 4,289,480 | (437,270) | | | | | | 0001 |
| OTC Option SPX Call | | | | SunTrust | | | | | | | | 4,720,730 | | | | | | | | | | | |
| 11/14/2019 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | Bank/Atlanta SunTrust | . IYDOJBGJWY9T8XKCSX06 . | 11/15/2018 . | 11/14/2019 . | 1,831 . | 5,000,000 | 2730 | 377,000 | | | | | 480,500 | 339, 150 | | | | | | 0001 |
| 11/14/2019 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | Bank/Atlanta SunTrust | . IYDOJBGJWY9T8XKCSX06 . | 11/15/2018 . | 11/14/2019 . | 5,860 | 16,000,000 | 2730 | 1,205,600 | | | 1,537,600 | | 1,537,600 | 1,085,280 | | | | | | 0001 |
| 11/14/2019 | FIUL Hedge | Exhibit 5 | Equity/Index. | Bank/Atlanta | . IYDOJBGJWY9T8XKCSX06 . | 11/15/2018 . | 11/14/2019 . | 33,331 . | 91,000,000 | 2730 | 6,829,550 | | | 8,745,100 | | 8,745,100 | 6, 172,530 | | | | | | 0001 |
| OTC Basket Option Call 03/19/2020 | | | | Wells Fargo Bank N | A | | | | | | | | | | | | | | | | | | 1 |
| (SPX,AGG,SX5E,RTY) OTC Basket Option Call | FIUL Hedge | Exhibit 5 | Equity/Index. | | . KB1H1DSPRFMYMCUFXT09 . | 03/14/2019 . | 03/19/2020 . | 95,000 . | 9,500,000 | 100 | | 391,400 | | | | 587,005 | 195,605 | | | | | | 0004 |
| 06/18/2020 (SPX,AGG,SX5E,RTY) | FIUL Hedge | Eubibi+ E | Equity/Index. | Wells Fargo Bank N | | 06/20/2019 . | 06/18/2020 . | 170,000 | 17,000,000 | 100 | | 647,700 | | 611,830 | | 611,830 | (35,870) | | | | | | 0004 |
| OTC Basket Option Call | FIOL neage | EXIIIDIL 5 | Equity/index. | | | 00/20/2019 | 00/ 10/2020 . | 170,000 . | 17,000,000 | 100 | | 047 , 700 | | | | 011,030 | (35,670) | | | | | | 0004 |
| 02/20/2020 (SPX,AGG,SX5E,RTY) | FIUL Hedge | Exhibit 5 | Equity/Index. | Wells Fargo Bank N | A . KB1H1DSPRFMYMCUFXTO9 . | 02/14/2019 . | 02/20/2020 . | 95,000 | 9,500,000 | 100 | | 400,900 | | 733,305 | | 733,305 | 332,405 | | | | | | 0004 |
| OTC Option SPLV Call 02/20/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank N | A KB1H1DSPRFMYMCUFXT09. | 02/14/2019 . | 02/20/2020 . | 489 | 3,975,000 | 8132.96 | | 223, 395 | | 608,334 | | 608,334 | 384,939 | | | | | | 0002 |
| OTC Option SPLV Call | - | | | Wells Fargo Bank N | A | | | | | | | | | | | | | | | | | | |
| 06/18/2020 OTC Option SPLV Call | FIUL Hedge | Exhibit 5 | Equity/Index. | Wells Fargo Bank N | . KB1H1DSPRFMYMCUFXT09 . A | 08/15/2019 . | 06/18/2020 . | 755 . | 6,800,000 | 9004.96 | | 304,374 | | | | 490,008 | 185,634 | | | | | | 0002 |
| 07/16/2020 OTC Option SPLV Call | FIUL Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank N | KB1H1DSPRFMYMCUFXT09. | 07/18/2019 | 07/16/2020 . | 4,034 | 36,550,000 | 9060.51 | | 1,822,018 | | 2,552,287 | | 2,552,287 | 730,269 | | | | | | 0002 |
| 08/20/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | | . KB1H1DSPRFMYMCUFXT09 . | 08/15/2019 . | 08/20/2020 . | 2,471 . | 22, 100,000 | 8942 | | 1,268,540 | | 1,818,167 | | 1,818,167 | 549,627 | | | | | | 0002 |
| OTC Option SPLV Call 12/19/2019 | FIUL Hedge | Exhibit 5 | Equity/Index. | Wells Fargo Bank N | KB1H1DSPRFMYMCUFXT09 . | 12/20/2018 | 12/19/2019 . | 3,056 | 22,949,997 | 7509 | 1,526,175 | | | 5,487,574 | | 5,487,574 | 4,008,217 | | | | | | 0002 |
| OTC Option SPX Call 08/20/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | Wells Fargo Bank N | A . KB1H1DSPRFMYMCUFXTO9 . | 08/15/2019 . | 08/20/2020 . | 44,950 | 128,000,000 | 2848 | | 8,883,200 | | 12, 197, 120 | 1 | 2, 197, 120 | 3,313,920 | | | | | | 0001 |
| OTC Option BXIITAC5 Call 01/17/2020 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC | G5GSEF7VJP5170UK5573 . | 01/23/2019 . | 01/17/2020 . | 30,286 | 4,889,000 | 161 | | 121, 439 | | 534,905 | | 534,905 | 413,467 | | | | | | 0010 |
| OTC Option BXIITAC5 | , and the second | | | | | | | | | | | | | | | | | | | | | | |
| Call 01/27/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . | . G5GSEF7VJP5170UK5573 . | 01/30/2019 . | 01/27/2020 . | 33,327 | 5,393,000 | 162 | | 148,293 | | | | 575,487 | 427 , 194 | | | | | | 0010 |
| Call 01/31/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . | G5GSEF7VJP5170UK5573 . | 02/06/2019 . | 01/31/2020 . | 21,019 | 3,426,930 | 163 | | 88,069 | | | | 337 , 450 | 249,380 | | | | | | 0010 |
| Call 01/03/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . | . G5GSEF7VJP5170UK5573 . | 01/09/2019 . | 01/03/2020 . | 26,506 | 4,271,159 | 161 | | 111,060 | | | | 476,063 | 365,004 | | | | | | 0010 |
| Call 01/10/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . | . G5GSEF7VJP5170UK5573 . | 01/16/2019 . | 01/10/2020 . | 22,444 | 3,624,025 | 161 | | 90,674 | | | | 395,599 | 304,925 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 02/07/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . | . G5GSEF7VJP5170UK5573 . | 02/13/2019 . | 02/07/2020 . | 36,552 | 5,981,673 | 164 | | 149,689 | | 564,610 | | 564,610 | 414,921 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 02/14/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC | G5GSEF7VJP5170UK5573 . | 02/20/2019 . | 02/14/2020 . | 30,570 | 5,028,100 | 164 | | 135, 118 | | 447,099 | | 447,099 | 311,981 | | | | | | 0010 |
| OTC Option BXIITAC5 | ŭ . | | | | | | | | | | | | | | | | | | | | | *************************************** | |
| Call 02/24/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | | . G5GSEF7VJP5170UK5573 . | 02/27/2019 . | 02/24/2020 . | 23, 176 | 3,823,388 | 165 | | | | | | 327 , 779 | 239,246 | | | | | | 0010 |
| Call 03/02/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . | . G5GSEF7VJP5170UK5573 . | 03/06/2019 . | 03/02/2020 . | 37,855 . | 6, 196, 047 | 164 | | 152,933 | | | | 583,296 | 430,363 | | | | | | 0010 |
| Call 03/09/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . | . G5GSEF7VJP5170UK5573 . | 03/13/2019 . | 03/09/2020 . | 26,596 | 4,362,000 | 164 | | 126,328 | | 401, 173 | | 401 , 173 | 274,846 | | | | | | 0010 |
| Call 03/16/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . | . G5GSEF7VJP5170UK5573 . | 03/20/2019 . | 03/16/2020 . | 40 , 104 | 6,621,951 | 165 | | 182,473 | | 561,541 | | 561,541 | 379,069 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 03/23/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . | . G5GSEF7VJP5170UK5573 . | 03/27/2019 . | 03/23/2020 . | 32,969 | 5,493,246 | 167 | | 157,590 | | 414,246 | | 414,246 | 256,655 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 03/27/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | | G5GSEF7VJP5170UK5573 . | 04/03/2019 . | 03/27/2020 | 31,080 | 5,218,619 | 168 | | 117,482 | | 352,831 | | 352,831 | 235,349 | | | | | | 0010 |
| OTC Option BXIITAC5 | , and the second | | | | | | | | | | | | | | | | | | | | | | |
| Call 04/06/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC. | . G5GSEF7VJP5170UK5573 . | 04/10/2019 | 04/06/2020 . | 37,619 | 6,295,973 | 167 | L | 171,544 | | | l | 447,014 | 275,470 | | L | L | | | 0010 |

| Showing all Ontions | Cans Floor | s Collars Swar | ns and Forwards On | en as of Current Statement Date | |
|---------------------|------------|----------------|--------------------|---------------------------------|--|
| | | | | | |

| | | | | | Showing a | all Options | s, Caps, Flo | oors, Colla | rs, Swaps a | and Forwar | ds Open a | s of Curre | ent Stateme | nt Date | | | | | | | |
|--|--------------------------------------|----------------------|--------------------------|---------------------------------|-----------------------------|---------------------------|--------------|-------------|------------------------------|-----------------------------------|-------------------------------------|-----------------|-------------------------------|-----------------|--------------------------------------|----------------------------------|--------------------------------|-----------------------------------|-----------|----------------------|---------------------------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 Cumulative Prior | 12 Current | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) Hedged, | | | | | | | | Strike Price, | Year(s) Initial Cost of Un- | Year Initial Cost of Un- | | | | | _Total | Current | Adjustment | | Credit Quality | Hedge Effectiveness |
| | Used for Income Generation | Schedule/ Exhibit | Type(s) of Risk(s) | Exchange, Counterpa | | Date of Maturity or | Number of | Notional | Rate or Index Received | Premium (Received) | discounted Premium (Received) | Current Year | Book/ Adjusted Carrying | | Unrealized Valuation Increase/ | Foreign Exchange Change in | Year's (Amorti- zation)/ | to Carrying Value of Hedged | Potential | of Refer- ence | at Inception and at Quarter-end |
| Description OTC Option BXIITAC5 | or Replicated | Identifier | (a) | or Central Clearingho | use Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| Call 04/09/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 170UK557304/18/2019 . | 04/09/2020 . | 32,599 | 5,458,341 | 167 | | 118,334 | | 385,086 | 385,086 | 266,752 | | | | | | 0010 |
| Call 04/20/2020 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC _ G5GSEF7VJP5 | 170UK557304/24/2019 . | .04/20/2020 . | 34, 178 | 5,690,000 | 166 | | 165,413 | | 435,057 | 435,057 | 269,644 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 04/27/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 170UK557305/01/2019 . | 04/27/2020 . | 32,903 | 5,520,418 | 168 | | 138 , 191 | | 379,363 | 379,363 | 241, 172 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 05/04/2020 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC _ G5GSEF7VJP5 | 170UK557305/08/2019 . | 05/04/2020 . | 40,923 | 6,879,508 | 168 | | 165,737 | | 460,033 | 460,033 | 294,296 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 05/08/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | | | 05/08/2020 . | 40 , 120 | 6,733,000 | 168 | | 182, 145 | | 463,567 | 463,567 | 281,422 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 05/18/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | | | .05/18/2020 | 38.658 | 6,499,549 | 168 | | 163, 136 | | | 435.080 | 271,944 | | | | | | 0010 |
| OTC Option BXIITAC5 | | | | | | | | | | | | | | | | | | | | | |
| Call 05/22/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | | | 05/22/2020 . | 32,894 | 5,541,900 | 168 | | 143,745 | | | 360,224 | 216,479 | | | | | | 0010 |
| Call 06/02/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | . Equity/Index. | | | 06/02/2020 . | 36,347 | 6, 193, 206 | 170 | | 169,378 | | | 339, 140 | 169,762 | | | | | | 0010 |
| Call 06/05/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 170UK557306/12/2019 . | 06/05/2020 . | 34,267 | 5,884,413 | 172 | | 152,490 | | | 282,923 | 130,432 | | | | | | 0010 |
| Call 06/12/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 06/19/2019 . | 06/12/2020 . | 36 , 134 | 6,235,198 | 173 | | 190,062 | | | 275,845 | 85,783 | | | | | | 0010 |
| Call 06/19/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 170UK557306/26/2019 . | 06/19/2020 . | 37,670 | 6,558,759 | 174 | | 146,914 | | | 246,281 | 99,368 | | | | | | 0010 |
| Call 06/26/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 170UK557307/03/2019 . | 06/26/2020 . | 30,884 | 5,378,709 | 174 | | 167,390 | | 201,971 | 201,971 | 34,581 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 07/03/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 170UK557307/10/2019 . | 07/03/2020 . | 39,906 | 6,996,274 | 175 | | 159,623 | | 231,367 | 231,367 | 71,744 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 07/13/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 170UK557307/17/2019 . | 07/13/2020 . | 44,229 | 7,682,121 | 174 | | 204,338 | | 307,669 | 307,669 | 103,331 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 07/20/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 170UK557307/24/2019 . | 07/20/2020 . | 29,058 | 5,057,000 | 174 | | 139,475 | | | 196,262 | 56,787 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 07/27/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | i170UK557307/31/2019 . | 07/27/2020 . | 44,892 | 7,836,410 | 175 | | 205 , 158 | | 288,615 | 288,615 | 83,457 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 07/31/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | | | 07/31/2020 . | 22,672 | 3,988,390 | 176 | | 118,346 | | | 126,392 | | | | | | | 0010 |
| OTC Option BXIITAC5 Call 08/10/2020 | FIA Hedge | Exhibit 5 | | | | .08/10/2020 . | 31,895 | 5,680,749 | 178 | | 155,327 | | 139,803 | 139,803 | (15,524) | | | | | | 0010 |
| OTC Option BXIITAC5 | | | Equity/Index. | | | | | | | | | | | | | | | | | | |
| Call 08/17/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | | | 08/17/2020 . | 43,212 | 7,764,825 | 180 | | 202,666 | | | 157 , 471 | (45, 195) | | L | | | | 0010 |
| Call 08/24/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | . Equity/Index. | | | 08/24/2020 . | 38,834 | 6,969,932 | 179 | | 189,898 | | | 146,926 | (42,972) | | | | | | 0010 |
| Call 08/28/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 09/04/2019 . | 08/28/2020 . | 34,859 | 6,287,146 | 180 | | 169,066 | | 118,764 | 118,764 | (50,301) | | | | | | 0010 |
| Call 09/04/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 09/11/2019 . | 09/04/2020 . | 32,470 | 5,857,617 | 180 | | 137,998 | | 111,236 | 111,236 | (26,762) | | | | | | 0010 |
| Call 09/11/2020 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC _ G5GSEF7VJP5 | 170UK557309/18/2019 . | 09/11/2020 . | 38,083 | 6,812,984 | 179 | | 177,084 | | | 158,606 | (18,478) | | | | | | 0010 |
| Call 09/21/2020 | FIA Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 170UK557309/25/2019 . | 09/21/2020 . | 30,251 | 5,431,823 | 180 | | 136 , 128 | | | 118,196 | (17,932) | | | | | | 0010 |
| OTC Option BXIITAC5 Call 10/04/2019 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC _ G5GSEF7VJP5 | 170UK557310/10/2018 . | 10/04/2019 . | 25,536 | 4, 163, 393 | 163 | 75,842 | | | | 412, 134 | 361,799 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 10/11/2019 | FIA Hedge | Exhibit 5 | . Equity/Index. | Barclays Bank PLC . G5GSEF7VJP5 | 170UK557310/17/2018 . | 10/11/2019 . | 29,043 | 4,665,715 | 161 | 123,722 | | | | 537 , 957 | 452,061 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 10/21/2019 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC _ G5GSEF7VJP5 | i170UK557310/24/2018 . | 10/21/2019 . | 29,586 | 4,731,132 | 160 | 100,001 | | | 569,628 | 569,628 | 470,227 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 10/28/2019 | FIA Hedge | Exhibit 5 | Equity/Index. | | | 10/28/2019 . | 21,547 | 3,425,832 | 159 | | | | 434,498 | 434 , 498 | 351,216 | | | | | | 0010 |
| OTC Option BXIITAC5 | | | 1 | | | 11/01/2019 . | 20,249 | 3,423,662 | 159 | 90,021 | | | 408,228 | 408,228 | 329,544 | | | | | | 0010 |
| Uall 11/01/2019 | FIA Hedge | Exhibit 5 | cquity/index_ | Barclays Bank PLC _ G5GSEF7VJP5 | 11/U/12018 . L.11/U//2018 . | 1.11/01/2019 . | 20,249 | 3,219,463 | 159 | 90,718 | | | 408,228 | 408 , 228 | 329,544 | | | ļ | | | UU IU |

SCHEDIII E DR - DART A - SECTION 1

| | SCHEDULE DB - PART A Showing all Options, Caps, Floors, Collars, Swaps and Forward | | | | | | | | | | | | | | | | | | | | | | |
|---|--|--------------------------------|------------------------|--------------------------------------|----------------------------------|--------------------|--------------------------------|---------------------|--------------------|---|--|---|---------------------------|--|------------|------------------------|---|--|--|---|------------------------|---|---|
| | | • | _ | | | | all Option: | s, Caps, F | | | | | | | | | | | | _ | | | - |
| 1 Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | 3 Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | | 5, Counterparty Clearinghouse | 6 Trade Date | Date of Maturity or Expiration | Number of Contracts | 9 Notional Amount | Strike Price, Rate or Index Received (Paid) | 11 Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid | Current Year Initial Cost of Un- discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | 15 Code | 16 Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti- zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | 21 Potential Exposure | Credit Quality of Refer- ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| OTC Option BXIITAC5 | • | E 1 11 14 E | F 14 // / | | U | 44 (44 (0040 | 1 | | | ` ′ | | | | | | | <u> </u> | | | | <u> </u> | | ` ' |
| Call 11/08/2019 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | . Equity/Index. | Barclays Bank PLC | . G5GSEF7VJP5170UK5573 . | 11/14/2018 | 11/08/2019 . | 29,579 | 4,721,766 | 160 | 112, 106 | | | 577,236 | | 577 , 236 | 470,949 | | | | | | . 0010 |
| Call 11/15/2019 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC | . G5GSEF7VJP5170UK5573 . | 11/21/2018 | 11/15/2019 . | 34,069 | 5,434,018 | 160 | 130,485 | | | 669,036 | | 669,036 | 543, 130 | | | | | | . 0010 |
| Call 11/22/2019 | FIA Hedge | Exhibit 5 | . Equity/Index. | Barclays Bank PLC | . G5GSEF7VJP5170UK5573 . | 11/28/2018 | 11/22/2019 . | 17,655 | 2,809,372 | 159 | 79,622 | | | 353, 110 | | 353,110 | 283,915 | | | | | | . 0010 |
| OTC Option BXIITAC5 Call 11/29/2019 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC | . G5GSEF7VJP5170UK5573 . | 12/06/2018 | 11/29/2019 . | 30,731 | 4,945,000 | 161 | 128,764 | | | 559,873 | | 559,873 | 464,583 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 12/06/2019 | FIA Hedge | Exhibit 5 | . Equity/Index | Barclays Bank PLC | . G5GSEF7VJP5170UK5573 . | 12/12/2018 | 12/06/2019 . | 28.439 | 4,573,000 | 161 | 110.054 | | | 521.048 | | 521,048 | 430,456 | | | | | | 0010 |
| OTC Option BXIITAC5 Call 12/13/2019 | FIA Hedge | Exhibit 5 | Equity/Index | , | G5GSEF7VJP5170UK5573 . | 12/19/2018 | 12/13/2019 . | 38.413 | 6, 136, 406 | 160 | , | | | 743,732 | | 743,732 | 601,184 | | | | | | 0010 |
| OTC Option BXIITAC5 | , and the second | | | , | | | | , | | | | | | | | | | | | | | | |
| Call 12/20/2019 OTC Option BXIITAC5 | FIA Hedge | Exhibit 5 | . Equity/Index. | Barclays Bank PLC | . G5GSEF7VJP5170UK5573 . | 12/26/2018 | 12/20/2019 . | 39,290 | 6,246,000 | 159 | 150,079 | | | 791,056 | | 791,056 | 628,410 | | | | | | . 0010 |
| Call 12/27/2019 Barclays Bank PLC | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC | . G5GSEF7VJP5170UK5573 . | 01/02/2019 | 12/27/2019 . | 38,530 | 6, 132,000 | 159 | | 187,252 | | 768,585 | | 768,585 | 581,333 | | | - | | | . 0010 |
| Swaption 5.50% 04/08/2020 SP64805\$S Tenor: 735 days SD:04/04/2018 | Macro Interest Rate | | Interest | | | | | | | | | | | | | | | | | | | | |
| ED:04/08/2020 Barclays Bank PLC | Hedge | Liabilities . | Rate | Barclays Bank PLC | . G5GSEF7VJP5170UK5573 . | 04/04/2018 | 04/08/2020 . | | 800,000,000 | 5.5 | 485,000 | | | | | | (176,000) |) | | - | | | . 0008 |
| Swaption 5.75% 11/16/2020 SP75777\$S Tenor: 732 days SD:11/15/2018 | Macro Interest Rate | | Interest | | | | | | | | | | | | | | | | | | | | |
| ED: 11/16/2020 | Hedge | Liabilities . | | , | G5GSEF7VJP5170UK5573 . | 11/15/2018 | 11/16/2020 . | | 1,010,000,000 | 5.75 | | | | 10,100 | | 10,100 | (424, 200) |) | | | | | . 0008 |
| OTC Option SPX Put | total - Purchased Op | otions - Heac | ging Other - | Bank of New York | vvarrants | | | | | | 111,024,990 | 268,544,715 | | 570,325,868 | XXX | 570,325,868 | 233,491,063 | | | | | XXX | XXX |
| 04/16/20 OTC Option SPX Put | GWB Hedge | Exhibit 5 | . Equity/Index. | Mellon Bank of New York | . HPFHU00Q28E4N0NFVK49 . | 04/21/2014 | 04/16/2020 . | 5,000 | 9,350,000 | 1870 | 1,582,450 | | | 30,762 | | 30,762 | (217,481) |) | | | | | . 0005 |
| 04/16/20 OTC Option SPX PUT | GWB Hedge | Exhibit 5 | Equity/Index | Mellon | . HPFHU00Q28E4N0NFVK49 . | 04/23/2014 | 04/16/2020 . | 5,000 | 9,375,000 | 1875 | 1,576,700 | | | 31,313 | | 31,313 | (220,219) |) | | | | | 0005 |
| 07/16/20 | GWB Hedge | Exhibit 5 | . Equity/Index. | Barclays Bank PLC | . G5GSEF7VJP5170UK5573 . | 07/22/2014 | 07/16/2020 . | 5,000 | 9,900,000 | 1980 | 1,678,850 | | | 76, 131 | | 76, 131 | (302,247 |) | | | | | . 0005 |
| 0TC Option SPX Put 02/20/2020 | GWB Hedge | Exhibit 5 | Equity/Index | | 11E8VN30JCEQV1H4R804 | 02/13/2014 | 02/20/2020 . | 5,000 | 8,875,000 | 1775 | 1,567,150 | | | 11,538 | | 11,538 | (157,531) |) | | ļ | | | 0005 |
| OTC Option SPX Put 04/16/2020 | GWB Hedge | Exhibit 5 | . Equity/Index. | Morgan Stanley & Co International | o . 4PQUHN3JPFGFNF3BB653 . | 04/22/2014 | 04/16/2020 . | 5,000 | 9,400,000 | 1880 | 1,565,500 | | | 31,866 | | 31,866 | (222,968) |) | | | | | 0005 |
| OTC Option SPX Put 04/16/2020 | GWB Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co International | o . 4PQUHN3JPFGFNF3BB653 . | 04/22/2014 | 04/16/2020 | 5,000 | 9,450,000 | 1890 | 1,591,000 | | | 32,981 | | 32,981 | (228,596) |) | | | | | 0005 |
| OTC Option SPX Put 04/16/20 | GWB Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co | 4PQUHN3JPFGFNF3BB653 . | 04/24/2014 | .04/16/2020 | 5,000 | 9,400,000 | 1880 | | | | 31,866 | | 31,866 | (222,968) |) | | | | | 0005 |
| OTC Option SPX Put | | | | Morgan Stanley & C |) | | | | | | , , , , , | | | | | | | , | | | | | |
| 04/16/20 OTC Option SPX PUT | GWB Hedge | Exhibit 5 | Equity/Index | International Morgan Stanley & C | | 04/23/2014 | 04/16/2020 . | 5,000 | 9,425,000 | 1885 | | | | 32,422 | | 32,422 | (225,729) | | | † | | | 0005 |
| 07/16/20 OTC Option SPX PUT | GWB Hedge | Exhibit 5 | . Equity/Index. | International Morgan Stanley & C | . 4PQUHN3JPFGFNF3BB653 . | 07/21/2014 | 07/16/2020 . | 5,000 | 9,850,000 | 1970 | 1,691,500 | | | 73,777 | | 73,777 | (295,697) |) | | - | | | 0005 |
| 07/16/20 OTC Option SPX Put | GWB Hedge | Exhibit 5 | Equity/Index | International Royal Bank of | . 4PQUHN3JPFGFNF3BB653 . | 07/23/2014 | 07/16/2020 . | 5,000 | 9,950,000 | 1990 | 1,705,000 | | | 78,605 | | 78,605 | (308,749) |) | | | | | 0005 |
| 02/20/2020 | GWB Hedge | Exhibit 5 | Equity/Index | Canada | . ES71P3U3RHIGC71XBU11 . | 02/13/2014 | 02/20/2020 . | 5,000 | 9, 100,000 | 1820 | , . , , | | | 13,832 | | 13,832 | (178,360) |) | | | | | . 0005 |
| | total - Purchased Op total - Purchased Op | | | Put Options | | | | | | | 17,849,500 128,874,490 | | | 445,093 570,770,961 | | 445,093 570,770,961 | (2,580,545 230.910.518 |) | | | | XXX | XXX |
| | total - Purchased Op | | | | | | | | | | 120,014,490 | 200,344,713 | | 370,770,961 | XXX | 370,770,901 | 230,910,518 | | | + | | XXX | XXX |
| | total - Purchased Or | | | on | | | | | | | | | | | XXX | | | | | 1 | | XXX | XXX |
| | total - Purchased Op | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 036999999999999999999999999999999999999 | I Purchased Option | s - Call Option | ons and War | rants | | | | | | | 111,024,990 | 268,544,715 | | 570,325,868 | XXX | 570,325,868 | 233,491,063 | | | | | XXX | XXX |
| | * | | | | | | | | | | | | | | | | | | | | | | |

| Showing all Options | Caps Floors | Collars Swaps and Forward | s Open as of Current Statement Date |
|---------------------|-------------|---------------------------|-------------------------------------|
| SHOWING AN ODUONS. | | | |

| | | | | | | Showing a | all Options | s, Caps, Fl | loors, Colla | rs, Swaps | and Forwa | rds Open as | of Curre | nt Stateme | nt Date | ! | | | | | | | |
|--|--|--------------|-----------------|---------------------|--|---------------|--------------|-------------|--------------|-----------|--------------|--------------|----------|---|---------|-------------|-------------|-----------|-----------|-------------|-----------|--------|---------------|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | | Cumulative | | | | | | | | | | | | |
| | | | | | | | | | | | Prior | Current | | | | | | | | | | | |
| | Description | | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | | |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | | Credit | Hedge |
| | Hedged, | | | | | | | | | Price, | of Un- | Un- | | | | | | Total | Current | Adjustment | | | Effectiveness |
| | Used for | | Type(s) | | | | Date of | | | Rate or | discounted | discounted | _ | Book/ | | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income | Schedule/ | of | | <u>.</u> | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| 5 | Generation | Exhibit | Risk(s) | | e, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| | l Purchased Option | | ns | | | | | | | | 17,849,500 | | | 445,093 | XXX | 445,093 | (2,580,545) | | | | | XXX | XXX |
| | I Purchased Option | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| | l Purchased Option | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| | l Purchased Option | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| | l Purchased Option | | | | | | | | | | 400 074 400 | 000 544 745 | | F70 770 004 | XXX | F70 770 004 | 000 040 540 | | | | | XXX | XXX |
| | Il Purchased Option: total - Written Option | | - Cffc ative | | | | | | | | 128,874,490 | 268,544,715 | | 570,770,961 | XXX | 570,770,961 | 230,910,518 | | | | | XXX | XXX |
| OTC Basket Option Call | | is - neaging | Ellective | 1 | | | ı | | | | | | | | ^^^ | | | | | | | ^^^ | ^^^ |
| 10/17/2019(SPX, AGG, SX5 | | | | Bank of America NA | 1 | | | | | | | | | | | | | | | | | | |
| E,RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | | . B4TYDEB6GKMZ0031MB27 | 10/18/2018 | 10/17/2019 . | 91,724 | 10,640,000 | 116 | 22,800 | | | (106) | | (106) | 7,342 | | | | | | 0004 |
| OTC Basket Option Call | | 1 | | | | | | [| | | 1 | | | 1 | 1 | | · · | | | | | - | |
| 09/17/2020 | | l | | Bank of America NA | | 00 (40 (05 :5 | 00 (47 (00 | 700 0 | 00 050 | | | 00 5 | | /40 | | /40 | (0 | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | | B4TYDEB6GKMZ0031MB27 | 09/19/2019 . | 09/17/2020 . | 790,000 | 90,850,000 | 115 | | 39,500 | | (46,334) | | (46,334) | (6,834) | | | | | | 0004 |
| OTC Basket Option Call 09/17/2020 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | | B4TYDEB6GKMZ0031MB27 | 09/19/2019 . | 09/17/2020 . | 120,000 | 13,320,000 | L111 | | 25,200 | | (31,568) | | (31,568) | (6,368) | | | | | | 0004 |
| OTC Basket Option Call | | | | | | | | | | | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | | | | |
| 04/16/2020 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | | B4TYDEB6GKMZ0031MB27 | 04/18/2019 | 04/16/2020 . | 170,000 | 18,700,000 | 110 | | 35,700 | | (58,344) | | (58,344) | (22,644) | | | | | | 0004 |
| OTC Basket Option Call 06/18/2020 | | | | Darla of America NA | | | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America NA | . B4TYDEB6GKMZ0031MB27 | 06/20/2019 | 06/18/2020 . | 740,000 | 84,360,000 | 114 | | 37.000 | | (41,336) | | (41,336) | (4,336) | | | | | | 0004 |
| OTC Basket Option Call | T TOE Houge | Exilibre 0 | . Equity/ much | * | D411BEBOOKIIE0001IIIBE1 | | | | 94,000,000 | | | | | (41,000) | | (41,000) | | | | | | | 0004 |
| 12/19/2019 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | . Equity/Index | | B4TYDEB6GKMZ0031MB27 | 12/20/2018 . | 12/19/2019 . | 960,000 | 111,360,000 | 116 | 220,800 | | | (1,420,954) | | (1,420,954) | (1,080,192) | | | | | | 0004 |
| OTC Basket Option Call 08/20/2020 | | | | Darla of America NA | | | | | | | | | | | | | | | | | | | |
| (SPX.AGG.SX5E.RTY) | FIUL Hedge | Evhibit 5 | Equity/Index | Bank of America NA | . B4TYDEB6GKMZ0031MB27 | 08/15/2019 | 08/20/2020 . | 700,000 | 79,800,000 | 114 | | 70.000 | | (255, 360) | | (255,360) | (185,360) | | | | | | 0004 |
| OTC Basket Option Call | T TOL Houge | LAIIIDIT J | Equity/ Index | | D411DLDOGKIIIZ0001IIIDZ1 | | | | | | | | | (200,000) | | (200,000) | (100,000) | | | | | | 0004 |
| 07/16/2020 | | | | Bank of America NA | | | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | | B4TYDEB6GKMZ0031MB27 | 07/18/2019 . | 07/16/2020 . | 820,800 | 82,080,000 | 100 | | 28,810 | | (45,965) | | (45,965) | (17, 155) | | | | | | 0004 |
| OTC Basket Option Call 05/14/2020 | | 1 | | Dank of American | | 1 | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America NA | N B4TYDEB6GKMZ0031MB27 | 05/16/2019 | 05/14/2020 . | 740,000 | 84,360,000 | 114 | | 37,000 | | (75, 924) | | (75,924) | (38,924) | | | | | | 0004 |
| OTC Basket Option Call | JL Hougo | | _quity/index | | 5411565000000000000000000000000000000000 | | 14/2020 . | | 5-1,000,000 | | | | | (10,024) | | (15,524) | (00,024) | | | | | | 0007 |
| 07/16/2020 | | 1 | | Bank of America NA | | 1 | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | | B4TYDEB6GKMZ0031MB27 | 07/18/2019 . | 07/16/2020 . | 148,500 | 14,850,000 | 100 | | 145,797 | | (43,214) | | (43,214) | 102,584 | | | | | | 0004 |
| OTC Basket Option Call 03/19/2020 | | 1 | | Dank of American | | 1 | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America NA | N B4TYDEB6GKMZ0031MB27 | 03/14/2019 | .03/19/2020 | 730,000 | 83,220,000 | 114 | | 43,800 | | (100,696) | | (100,696) | (56,896) | | | | | | 0004 |
| OTC Basket Option Call | | | _quity/illubx | | 5411565000000000000000000000000000000000 | | | | 50,220,000 | ļ | | | | (100,030) | | 100,030) | (50,030) | | | | | | |
| 11/14/2019 | | 1 | | Bank of America NA | | | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | | B4TYDEB6GKMZ0031MB27 | 11/15/2018 . | 11/14/2019 . | 840,000 | 97,440,000 | 116 | 58,800 | | | (1,949) | | (1,949) | 37,027 | | | | | | 0004 |
| OTC Basket Option Call | | 1 | | B | | | | | | | | | | | | | | | | | | | |
| 08/20/2020 (SPX,AGG,SX5E,RTY) | FIUL Hedge | Evhibit 5 | . Equity/Index | Bank of America NA | N B4TYDEB6GKMZ0031MB27 | 08/15/2019 | 08/20/2020 . | 165.000 | 18, 150,000 | 110 | | 62.700 | | (174,603) | | (174,603) | (111,903) | | | | | | 0004 |
| OTC Basket Option Call | I TOL Heage | LXIIIDIL 3 | Lquity/index | - | DHITUEDOUNIIZUUJ IMBZ/ | 00/ 13/2019 . | 00/20/2020 . | 100,000 | 10, 130,000 | 110 | | | | (1/4,003) | | (1/4,003) | (111,903) | | | | | | 0004 |
| 04/16/2020 | | 1 | | Bank of America NA | 1 | | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | | B4TYDEB6GKMZ0031MB27 | 04/18/2019 . | 04/16/2020 . | 790,000 | 90,060,000 | 114 | ļ | 39,500 | | (39,626) | | (39,626) | (126) | | | ļ | | | 0004 |
| OTC Basket Option Call | | 1 | | | | | | | | | | | | | | | | | | | | | |
| 02/20/2020 (CDV ACC CVEE DTV) | EIII Hadaa | Evhib: + F | Emil to / 1 = 2 | Bank of America NA | | 00/14/0010 | 00/00/0000 | 900 000 | 04 000 000 | | | 74 700 | | (000 405) | J | (000 405) | (145 705) | | | | | | 0004 |
| (SPX,AGG,SX5E,RTY) OTC Basket Option Call | FIUL Hedge | EXNIBIT 5 | Equity/Index | - | B4TYDEB6GKMZ0031MB27 | 02/14/2019 . | 02/20/2020 . | 830,000 | 94,620,000 | 114 | | 74,700 | | (220, 465) | | (220,465) | (145,765) | | | | | | 0004 |
| 01/16/2020 | | 1 | | Bank of America NA | 1 | | | | | | | | | | | | | | | | | | |
| (SPX,AGG,SX5E,RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | | . B4TYDEB6GKMZ0031MB27 | 01/17/2019 . | 01/16/2020 . | 710,000 | 82,360,000 | 116 | | 56,800 | | (216,607) | | (216,607) | (159,806) | | | | | | 0004 |

| | | | | | ; | Showing a | all Options | s, Caps, F | loors, Colla | rs, Swaps | and Forwa | rds Open a | s of Currer | nt Stateme | nt Date | | | | | | | | |
|--|--------------------|-------------|----------------|----------------------------------|----------------------------|-----------------|---------------------|------------|--------------|------------------|-----------------------|-------------------------|-------------|---------------|----------------|----------------------|-------------------------|---------------------|--------------------|-------------------------|-----------|--------|---------------------|
| 1 | 2 | 3 | 4 | 5 | 5 | 6 | 7 | 8 | 9 | 10 | 11 Cumulative | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description | | | | | | | | | | Prior Year(s) | Current Year Initial | | | | | | | | | | | |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | | Credit | Hedge |
| | Hedged, | | Tuna(a) | | | | Data of | | | Price, | of Un- | Un- | | Book/ | | | Uproplized | Total | Current | Adjustment | | | Effectiveness |
| | Used for Income | Schedule/ | Type(s) of | | | | Date of Maturity | Number | | Rate or Index | discounted Premium | discounted Premium | Current | Adjusted | | | Unrealized Valuation | Foreign Exchange | Year's (Amorti- | to Carrying Value of | | Refer- | at Inception and at |
| | Generation | Exhibit | Risk(s) | | Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description OTC Basket Option Call | or Replicated | Identifier | (a) | or Central CI | learinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code F | air Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| 01/16/2020 | EUR U.A | F 1 11 14 F | F 14 (1 1 | Bank of America NA | ATV/PEDOC/UZ0004UD07 | 04 (47 (0040 | 04 (40 (0000 | 440.000 | 40,000,000 | 440 | | 00.000 | | (404 545) | | (404 545) | (400.045) | | | | | | 0004 |
| (SPX,AGG,SX5E,RTY) OTC Basket Option Call | FIUL Hedge | Exhibit 5 | Equity/Index | в | B4TYDEB6GKMZ0031MB27 . | 01/17/2019 . | 01/16/2020 . | 110,000 | 12,320,000 | 112 | | 28,600 | | (161,515) | | (161,515) | (132,915) | | | | | | 0004 |
| 10/17/2019 (SPX,AGG,SX5E,RTY) | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America NA | B4TYDEB6GKMZ0031MB27 . | 10/18/2018 . | 10/17/2019 . | 780,000 | 90,480,000 | 116 | 46.800 | | | | | | 19,001 | | | | | | 0004 |
| OTC Basket Option Call | TOL Houge | LXIIIDIT 5 | Equity/ Index. | | 9411DEBOOKIII20001IIID27 . | 10/ 10/2010 . | 10/11/2013 . | | 50,400,000 | 110 | | | | | | | 13,001 | | | | | | J004 |
| 05/14/2020 (SPX,AGG,SX5E,RTY) | FIUL Hedge | Exhibit 5 | Equity/Index. | Bank of America NA | 34TYDEB6GKMZ0031MB27 . | 05/16/2019 . | 05/14/2020 . | 125,000 | 13,750,000 | 110 | | 30,000 | | (64,350) | | (64,350) | (34,350) | | | | | | 0004 |
| OTC Option SPX Call 03/19/2020 | - | Exhibit 5 | | | | 03/14/2019 | 03/19/2020 . | | 265,200,000 | 3103 | | 3,456,002 | | (5,425,992) | | (5,425,992) | (1,969,990) | | | | | | 0001 |
| OTC Option SPX Call | FIUL Hedge | | | Barclays Bank PLC . G | | | | 85,455 | | | | | | | | | | | | | | | |
| 07/16/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | Barclays Bank PLC . G | G5GSEF7VJP5170UK5573 . | 07/18/2019 . | 07/16/2020 . | 47,411 | 151,230,000 | 3190 | | 3,663,600 | | (3, 180, 367) | | (3, 180, 367) | 483,233 | | | | | C | 0001 |
| 08/20/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC . G | G5GSEF7VJP5170UK5573 . | 08/15/2019 . | 08/20/2020 . | 328,369 | 27,000,000 | 82 | | 721,875 | | (1,143,720) | | (1,143,720) | (421,845) | | | | | C | 0001 |
| 10/17/2019 | FIUL Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC . G | G5GSEF7VJP5170UK5573 . | 10/18/2018 . | 10/17/2019 . | 7,585 | 22,680,000 | 2990 | 599,550 | | | (215, 460) | | (215,460) | (75,071) | | | | | c | 0001 |
| OTC Option SPX Call 10/17/2019 | FIUL Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC . G | G5GSEF7VJP5170UK5573 . | 10/18/2018 . | 10/17/2019 . | 44,785 | 132,060,000 | 2949 | 4,346,200 | | | (2,488,010) | | (2,488,010) | (1,438,133) | | | | | | 0001 |
| OTC Option SX5E Call 02/20/2020 | - | | | Credit Suisse | E58DKGMJYYYJLN8C3868 | | .02/20/2020 | 4,085 | | 3573 | , , | 92,300 | | (469, 165) | | (469, 165) | (376,865) | | | | | | 0003 |
| OTC Option SX5E Call | FIUL Hedge | Exhibit 5 | Equity/Index | Credit Suisse | | 02/14/2019 . | | | 14,593,000 | | | 92,300 | | | \ . | | | | | | | | |
| 11/14/2019 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | International E Goldman Sachs | E58DKGMJYYYJLN8C3868 . | 11/15/2018 . | 11/14/2019 . | 4,388 | 15,715,000 | 3581 | 116,200 | | | (250,654) | | (250,654) | (192,823) | | | | | C | 0003 |
| 12/19/2019 | FIUL Hedge | Exhibit 5 | Equity/Index | International W | W22LROWP21HZNBB6K528 . | 12/20/2018 . | 12/19/2019 . | 125,637 | 344, 100,000 | 2739 | 10,495,050 | | | (33,876,645) | | (33,876,645) | (23,619,024) | | | | | c | 0001 |
| OTC Option SPX Call 12/19/2019 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W | V22LROWP21HZNBB6K528 . | 12/20/2018 . | 12/19/2019 . | 10,537 | 28,080,000 | 2665 | 1,162,850 | | | (3,533,868) | | (3,533,868) | (2,386,800) | | | | | c | 0001 |
| OTC Option SX5E Call 05/14/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W | W22LROWP21HZNBB6K528 | 05/16/2019 . | 05/14/2020 . | 4,071 | 15,715,000 | 3860 | | 87,500 | | (109,219) | | (109,219) | (21,719) | | | | | | 0003 |
| OTC Option SPX Call 01/16/2020 | - | | | | | | 01/16/2020 . | | 34,560,000 | 2847 | | | | | | | (1,412,378) | | | | | | 0001 |
| OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | | 11E8VN30JCEQV1H4R804 . | 01/17/2019 . | | 12, 140 | | | | 953,600 | | (2,365,978) | ' | (2,365,978) | | | | | | | |
| 01/16/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA 1 | 11E8VN30JCEQV1H4R804 | 01/17/2019 . | 01/16/2020 . | 113,811 | 333,000,000 | 2926 | | 5,940,001 | | (15,577,740) | | <u>(</u> 15,577,740) | (9,637,739) | | | | | C | 0001 |
| 01/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA 1 | 11E8VN30JCEQV1H4R804 . | 01/17/2019 . | 01/16/2020 . | 31,108 | 87,330,000 | 2807 | | 2,927,400 | | (7,032,685) | | (7,032,685) | (4, 105, 285) | | | | | C | 0001 |
| OTC Option SPX Call 01/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA 1 | 11E8VN30JCEQV1H4R804 . | 01/17/2019 . | 01/16/2020 . | 2,276 | 6,315,000 | 2774 | | 249,000 | | (575,865) | | (575,865) | (326,865) | | | | | c | 0001 |
| OTC Option SPX Call 02/20/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA 1 | 11E8VN30JCEQV1H4R804 . | 02/14/2019 . | 02/20/2020 . | 29,865 | 87,330,000 | 2924 | | 2,615,800 | | (4,613,644) | | (4,613,644) | (1,997,844) | | | | | | 0001 |
| OTC Option SPX Call | - | | | | | | | | | | | | | | | | | | | | | | 0001 |
| 02/20/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA 1 | 11E8VN30JCEQV1H4R804 | 02/14/2019 . | 02/20/2020 . | 98,335 | 298,350,000 | 3034 | | 4,860,000 | | (8,497,008) | | (8,497,008) | (3,637,008) | | | | | | |
| 02/20/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 1 | 11E8VN30JCEQV1H4R804 . | 02/14/2019 . | 02/20/2020 . | 8,741 | 25,920,000 | 2965 | | 624,000 | | (1,111,709) | | (1,111,709) | (487,709) | | | | | C | 0001 |
| 04/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA 1 | 11E8VN30JCEQV1H4R804 . | 04/18/2019 . | 04/16/2020 . | 11,015 | 34,560,000 | 3137 | | 641,600 | | (658,022) | | (658,022) | (16,422) | | | | | c | 0001 |
| OTC Option SPX Call 04/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index. | HSBC Bank USA 1 | 11E8VN30JCEQV1H4R804 . | 04/18/2019 . | 04/16/2020 . | 96,385 | 309,400,000 | 3210 | | 3,542,002 | | (3,227,042) | | (3,227,042) | 314,960 | | | | | d | 0001 |
| OTC Option SPX Call 05/14/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA 1 | 1 I E8 VN30JCEQV 1H4R804 | 05/16/2019 . | 05/14/2020 . | 69,533 | 221,000,000 | 3178 | | 2,719,999 | | (3,677,440) | | (3,677,440) | (957,441) | | | | | | 0001 |
| OTC Option SPX Call | - | | | | | | | | | | | | | | | | | | | | | | |
| 05/14/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index. | | 11E8VN30JCEQV1H4R804 . | 05/16/2019 . | 05/14/2020 . | 8,692 | 27,000,000 | 3106 | | 537,500 | | (724, 410) | | (724,410) | (186,910) | | | | | | 0001 |
| 07/16/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA 1 | 11E8VN30JCEQV1H4R804 | 07/18/2019 . | 07/16/2020 . | 86,808 | 287,300,000 | 3310 | | 3,315,000 | | (2,522,494) | | (2,522,494) | 792,506 | | | | | C | 0001 |
| 07/16/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA 1 | 11E8VN30JCEQV1H4R804 . | 07/18/2019 . | 07/16/2020 . | 9,349 | 30,240,000 | 3235 | | 562,800 | | (475,070) | | (475,070) | 87,730 | | | | | c | 0001 |
| OTC Option SX5E Call 01/18/2018 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank USA 1 | 11E8VN30JCEQV1H4R804 . | 08/15/2019 . | 08/20/2020 . | 84,282 | 265,200,000 | 3147 | | 4,704,001 | | (8,035,560) | | (8,035,560) | (3,331,559) | | | | | d | 0003 |
| OTC Option SPX Call 09/17/2020 | FIUL Hedge | Exhibit 5 | | | 11E8VN30JCEQV1H4R804 . | 09/19/2019 . | 09/17/2020 . | 86.471 | 287.300.000 | 3323 | | 4.043.001 | | (3,335,553) | | (3.335.553) | 707 . 448 | | | | | | 0001 |
| 00/ 11/2020 | I TOL HEUSE | EXIIIDIT J | Equity/ midex. | ווטשט שמות טטח ו | IILOVINOUOLUVIIIHNOU4 . | 03/ 13/ 20 18 . | 03/11/2020 . | | 201,000,000 | | <u> </u> | 4,040,001 | | (0,000,000) | 1 | (0,000,000) | 101,440 | | | | | | /VV I |

| | | | | ; | Showing a | all Options | s, Caps, Fl | oors, Colla | rs, Swaps a | and Forwar | ds Open a | s of Curre | nt Statemer | nt Date | | | | | | | |
|--|------------------------|----------------------|---|---|------------|----------------|--------------|-------------|-------------------|---------------------------|-------------------------|-----------------|----------------------|-----------------|------------------------|-----------------------|----------------------|------------------------|-----------|-----------------|-----------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 Cumulative Prior | 12 Current | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) | | | | | | | | Strike | Year(s) Initial Cost | Year Initial Cost of | | | | | T.4.1 | 0 | A Postar and | | Credit | Hedge |
| | Hedged, Used for | | Type(s) | | | Date of | | | Price, Rate or | of Un- discounted | Un- discounted | | Book/ | | Unrealized | Total Foreign | Current Year's | Adjustment to Carrying | | of [°] | at Inception |
| | Income Generation | Schedule/ Exhibit | of Risk(s) | Exchange, Counterparty | Trade | Maturity or | Number of | Notional | Index Received | Premium (Received) | Premium (Received) | Current Year | Adjusted Carrying | | Valuation Increase/ | Exchange Change in | (Amorti- zation)/ | Value of Hedged | Potential | Refer- ence | and at Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| OTC Option SPX Call 10/17/2019 | FIUL Hedge | Exhibit 5 | . Equity/Index. | HSBC Bank USA 11E8VN30JCEQV1H4R804 . | 10/18/2018 | 10/17/2019 . | 97,516 . | 299,700,000 | 3073 | 4,812,750 | | | (167,832) | (167,832) | 953,046 | | | | | | 0001 |
| OTC Option SPX Call 11/14/2019 | FIUL Hedge | Exhibit 5 | . Equity/Index | HSBC Bank USA 11E8VN30JCEQV1H4R804 . | 11/15/2018 | 11/14/2019 . | 80,580 | 244,200,000 | 3030.522 | 4,664,000 | | | (2,581,194) | (2,581,194) | (1,145,298) | | | | | | 0001 |
| OTC Option SX5E Call 01/16/2020 | FIUL Hedge | Exhibit 5 | . Equity/Index. | HSBC Bank USA 11E8VN30JCEQV1H4R804 . | 01/17/2019 | 01/16/2020 . | 4,724 | 16,276,000 | 3445.3454 | | 110,200 | | (861,977) | (861,977) | (751,777) | | | | | | 0003 |
| OTC Option SX5E Call 03/19/2020 | FIUL Hedge | Exhibit 5 | . Equity/Index | HSBC Bank USA 11E8VN30JCEQV1H4R804 . | 03/14/2019 | 03/19/2020 . | 4,040 | 15, 154,000 | 3751.4287 | | 94,500 | | (197,305) | (197,305) | (102,805) | | | | | | 0003 |
| OTC Option SX5E Call 04/16/2020 | FIUL Hedge | Exhibit 5 | . Equity/Index. | HSBC Bank USA 11E8VN30JCEQV1H4R804 . | 04/18/2019 | 04/16/2020 . | 4,001 . | 15,715,000 | 3927.8857 | | 79,800 | | (64,746) | (64,746) | 15,054 | | | | | | 0003 |
| OTC Option SX5E Call 06/18/2020 | FIUL Hedge | Exhibit 5 | . Equity/Index. | HSBC Bank USA 1IE8VN30JCEQV1H4R804 . | 06/20/2019 | 06/18/2020 . | 5,046 | 19,644,000 | 3892.9198 | | 106,750 | | (114,917) | (114,917) | (8, 167) | | | | | | 0003 |
| OTC Option SX5E Call 08/20/2020 OTC Option SX5E Call | FIUL Hedge | Exhibit 5 | . Equity/Index. | HSBC Bank USA 11E8VN30JCEQV1H4R804 . | 08/15/2019 | 08/20/2020 . | 3,503 | 12,909,000 | 3684.9206 | | 105,800 | | (319,756) | (319,756) | (213,956) | | | | | | 0003 |
| 09/17/2020 OTC Option SX5E Call | FIUL Hedge | Exhibit 5 | . Equity/Index. | HSBC Bank USA 11E8VN30JCEQV1H4R804 . | 09/19/2019 | 09/17/2020 . | 3,519 | 14, 125,000 | 4014.4945 | | 75,000 | | (78,253) | (78,253) | (3,253) | | | | | | 0003 |
| 10/17/2019 OTC Option SX5E Call | FIUL Hedge | Exhibit 5 | . Equity/Index. | HSBC Bank USA 11E8VN30JCEQV1H4R804 . | 10/18/2018 | 10/17/2019 . | 4,515 | 16,276,000 | 3605 | 108,750 | | | (87,402) | (87,402) | (42, 155) | | | | | | 0003 |
| 12/19/2019 OTC Basket Option Call | FIUL Hedge | Exhibit 5 | . Equity/Index. | HSBC Bank USA 1IE8VN30JCEQV1H4R804 . | 12/20/2018 | 12/19/2019 . | 4,833 | 16,276,000 | 3368 | 176,900 | | | (1,123,858) | (1,123,858) | (936,033) | | | | | | 0003 |
| 12/19/2019 (SPX,AGG,SX5E,RTY) | FIUL Hedge | Exhibit 5 | . Equity/Index. | Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653 . | 12/20/2018 | 12/19/2019 . | 85,000 | 9,520,000 | 112 | 50 , 150 | | | (334,723) | (334,723) | (268,845) | | | | | | 0004 |
| OTC Basket Option Call 11/14/2019 | | | | Morgan Stanley & Co | | | | | | | | | | | | | | | | | 1 |
| (SPX,AGG,SX5E,RTY) OTC Option SPX Call | FIUL Hedge | Exhibit 5 | | International 4PQUHN3JPFGFNF3BB653 . Royal Bank of | 11/15/2018 | 11/14/2019 . | 100,000 . | 11,200,000 | 112 | 22,000 | | | (14,784) | (14,784) | (1,456) | | | | | | 0004 |
| 05/14/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | . Equity/Index. | Canada ES71P3U3RH1GC71XBU11 . Royal Bank of | 05/16/2019 | 05/14/2020 . | 25,380 | 77,745,000 | 3063 | | 2,040,350 | | (2,661,989) | (2,661,989) | (621,639) | | | | | | 0001 |
| 06/18/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | . Equity/Index. | Canada ES71P3U3RH1GC71XBU11 . Royal Bank of | 06/20/2019 | 06/18/2020 . | 24,034 | 75,615,000 | 3146 | | 1,838,900 | | (1,829,883) | (1,829,883) | 9,017 | | | | | | 0001 |
| 06/18/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | . Equity/Index. | Canada ES71P3U3RH1GC71XBU11 . Royal Bank of | 06/20/2019 | 06/18/2020 . | 10,155 | 32,400,000 | 3191 | | 612,000 | | (592,272) | (592,272) | 19,728 | | | | | | 0001 |
| 06/18/2020 OTC Option SPX Call | FIUL Hedge | Exhibit 5 | . Equity/Index. | Canada ES71P3U3RHIGC71XBU11 . Royal Bank of | 06/20/2019 | 06/18/2020 . | 88,011 . | 287,300,000 | 3264 | 4 604 000 | 3,432,000 | | (13,600,773) | (3,016,650) | 415,350 | | L | | | | 0001 |
| 12/19/2019 OTC Option SX5E Call 07/16/2020 | FIUL Hedge | Exhibit 5 | . Equity/Index. | Canada ES71P3U3RHIGC71XBU11 . Royal Bank of Canada ES71P3U3RHIGC71XBU11 . | 12/20/2018 | 12/19/2019 . | 36,881 | 96,915,000 | 2628 | 4,631,900 | 84,000 | | (13,609,773) | (13,609,773) | (9,013,095) | | | | | | 0001 |
| 07/16/2020 OTC Option SPX Call 03/19/2020 | FIUL Hedge | Exhibit 5 | Equity/Index.Equity/Index. | SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06 . | 03/14/2019 | 03/19/2020 . | 4,307 | 24,840,000 | | | 542,800 | | (810, 281) | (111, 124) | (27, 124) | | | | | | 0003 |
| OTC Option SPX Call 03/19/2020 | FIUL Hedge | Exhibit 5 | . Equity/Index. | SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06 . | 03/14/2019 | 03/19/2020 . | 33, 114 | 99,045,000 | 2991 | | 2,724,900 | | (4,088,578) | (4,088,578) | (267,461) | | | | | | 0001 |
| OTC Option SPX Call 04/16/2020 | FIUL Hedge | Exhibit 5 | . Equity/Index. | SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06 . | 04/18/2019 | 04/16/2020 . | 27,538 | 85,200,000 | | | 2,060,000 | | (2, 184, 528) | (2,184,528) | (1,000,077) | | | | | | 0001 |
| OTC Option SPX Call 09/17/2020 | FIUL Hedge | Exhibit 5 | Equity/Index | SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06 . | 09/19/2019 | 09/17/2020 | 9,645 | 31,392,000 | 3255 | | 664,100 | | (574,788) | (574,788) | | | | | | | 0001 |
| OTC Option SPX Call 09/17/2020 | FIUL Hedge | Exhibit 5 | . Equity/Index. | SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06 . | 09/19/2019 | 09/17/2020 . | 24,278 | 77,745,000 | | | 2, 193, 650 | | (1,922,634) | (1,922,634) | 271,016 | | | | | | 0001 |
| OTC Option SPX Call 11/14/2019 | FIUL Hedge | Exhibit 5 | Equity/Index | SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06 . | 11/15/2018 | 11/14/2019 . | 5,860 | 17,280,000 | 2949 | 535,200 | , | | (471,226) | (471,226) | (310,003) | | | | | | 0001 |
| OTC Option SPX Call 11/14/2019 | FIUL Hedge | Exhibit 5 | . Equity/Index. | SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06 . | 11/15/2018 | 11/14/2019 . | 1,832 | 5,263,000 | 2874 | 230,000 | | | (251,203) | (251,203) | (177,626) | | | | | | 0001 |
| OTC Option SPX Call 11/14/2019 | FIUL Hedge | Exhibit 5 | . Equity/Index | SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06 . | 11/15/2018 | 11/14/2019 . | 33,331 | 96,915,000 | 2908 | 3,608,150 | | | (3,674,048) | (3,674,048) | (2,543,050) | | | | | | 0001 |
| OTC Basket Option Call 03/19/2020 | | | | Wells Fargo Bank NA | | | | | | | | | | | | | | | | | 1 |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | . Equity/Index. | KB1H1DSPRFMYMCUFXT09 | 03/14/2019 | .03/19/2020 | 95.000 | 10.450.000 | 110 | | 23.750 | | (71,583) | (71,583) | (47.832) | L | | L | | l | 0004 |

| Showing all Options | Cans Floors | Collars, Swaps and Forwards Open as of Current Stater | nent Date |
|-----------------------|---------------|---|-----------|
| Oriowing all Options, | Caps, I lools | Conais, Owaps and i orwards Open as or Current Clater | HOIR Date |

| | | | | ; | Showing a | all Option | s, Caps, Flo | ors, Colla | ars, Swaps a | and Forwai | rds Open a | s of Curre | ent Statement | t Date | | | | | | | |
|--|--|----------------|---------------|--|--------------|--------------|----------------|----------------|--------------|--------------|---|------------|---------------|---------------|---|-----------|----------------|-------------|-----------|---------|--------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Cumulative | | | | | | | | | | | |
| | | | | | | | | | | Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | Credit | Hedge |
| | Hedged, | | | | | | | | Price. | of Un- | Un- | | | | | Total | Current | Adjustment | | Quality | |
| | Used for | | Type(s) | | | Date of | | | Rate or | discounted | discounted | | Book/ | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income | Schedule/ | of | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Val | e (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| OTC Basket Option Call | | | | | | | | | | | | | | | | | | | | | |
| 02/20/2020 | | | | Wells Fargo Bank NA | | | | | | | | | | | | | | | | | |
| (SPX, AGG, SX5E, RTY) | FIUL Hedge | Exhibit 5 | Equity/Index. | KB1H1DSPRFMYMCUFXT09 . | 02/14/2019 | 02/20/2020 . | 95,000 | 10,450,000 | 110 | | 34,200 | | (116,204) | (116 | 204)(82,004 | · | | | | | 0004 |
| OTC Basket Option Call 06/18/2020 | | | | Wells Fargo Bank NA | | | | | | | | | | | | | | | | | |
| (SPX . AGG . SX5E . RTY) | FIUL Hedge | Exhibit 5 | Equity/Index. | | 06/20/2019 | .06/18/2020 | 170.000 | 18.700.000 | 110 | | 37 . 400 | | (51,612) | (51 | 612)(14,212 |) | | | | | 0004 |
| OTC Option SPX Call | | | | Wells Fargo Bank NA | | | | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | , | | | | | | |
| 08/20/2020 | FIUL Hedge | | Equity/Index. | KB1H1DSPRFMYMCUFXT09 . | 08/15/2019 | 08/20/2020 . | 44,950 | 136,320,000 | 3033 | | 4,467,200 | | (6,903,245) | (6,903 | | | | | | | 0001 |
| | | | | Options and Warrants | | | | | | 35,908,850 | 68,339,388 | | | XXX (165,010 | | | | | | XXX | XXX |
| | otal - Written Option | | | | | | | | | 35,908,850 | 68,339,388 | | | XXX (165,010 | (74,780,711 |) | | | | XXX | XXX |
| | otal - Written Option | ns - Replicati | ions | | | 1 | , | | | | | | | XXX | | ļ | | | | XXX | XXX |
| Chicago Board Options | 200200101 0 2 |] | | US Chicago Board | | | | | | | | | | | | | | | | | |
| Exchange CMCSA US 10/25/19 C44.5 | 20030N101 Comcast Corp (CMCSA) | | Equity/Index. | US - Chicago Board | 09/17/2019 | 10/28/2019 | 21 | 93,450 | 44.5 | | (5,249) | | | (3 | 177) | | | | | | 0012 |
| Chicago Board Options | (OMOON) | 0 2 2 | Equity/ mucx. | | 03/ 1// 2013 | 10/20/2015 . | | | | | (5,245) | | | (0 | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | 0012 |
| Exchange LRCX US | 512807108 Lam Research | n | | US - Chicago Board | | | | | | | | | | | | | | | | | |
| | Corp (LRCX) | D 2-2 | Equity/Index | | 09/24/2019 | 10/18/2019 | 4 | 98,000 | 245 | | (1,568) | | (712) | | 712) | | | | | | 0012 |
| | | | | Call Options and Warrants | | | | | | | (6,817) | | | XXX (3 | | | | | | XXX | XXX |
| | otal - Written Option | | Generation | | | | | | | | (6,817) | | | XXX (3 | 789) | | | | | XXX | XXX |
| | otal - Written Option | | | | | | | | | | | | | XXX | | | | | | XXX | XXX |
| | Written Options - C | | and Warrant | S | | | | | | 35,908,850 | 68,332,571 | | | XXX (165,014 | 393) (74,780,711 |) | | | | XXX | XXX |
| | Written Options - F | | | | | | | | | | | | | XXX | | | | | | XXX | XXX |
| | I Written Options - C I Written Options - F | | | | | | | | | | | | | XXX | | - | | 1 | | XXX | XXX |
| | l Written Options - C | | | | | | | | | | | | | XXX | | | | | | XXX | XXX |
| | Written Options - 0 | | | | | | | | | | | | | XXX | | | | | | XXX | XXX |
| 084999999999999999999999999999999999999 | | Julioi | | | | | | | | 35.908.850 | 68,332,571 | | | XXX (165,014 | 393) (74,780,711 | 1 | | | | XXX | XXX |
| | otal - Swaps - Hedg | ing Effective | <u>,</u> | | | | | | | 00,000,000 | 00,002,011 | | | XXX | (14,100,111 | 1 | | | | XXX | XXX |
| Interest Rate Swap RCV | | 1 | 1 | | | | | | | | | | | 7001 | | | | | | 7000 | 7001 |
| 4.82 PAY 0003M | | | Interest | | | | | | 4.822500 | | | | | | | | | | | | |
| 06/17/2025 | AIA Hedge | Exhibit 5 | Rate | Barclays Bank PLC . G5GSEF7VJP5170UK5573 . | 09/15/2008 | 06/17/2025 . | ····· | 2,500,000 | /(2.139380) | 198,000 | | 41,705 | 451,355 | 451 | 355213,430 | | (12,083 |) | 29,880 | | 0006 |
| Interest Rate Swap RCV 3.03 PAY 0003M | | | Interest | | | | | | 3.031000 | | | | | | | | | | | | |
| 06/07/2033 | AIA Hedge | Exhibit 5 | Rate | HSBC Bank USA 1IE8VN30JCEQV1H4R804 . | 06/05/2013 | 06/07/2033 | | 2,500.000 | /(2.102130) | | | 8,348 | 430,543 | 430 | 361,715 | | | | 46,243 | | 0006 |
| Interest Rate Swap RCV | | | | | , | | Ţ | | | | | | | | [| | | | | | |
| 2.81 PAY 0003M | | | Interest | Royal Bank of | | | | | 2.808000 | | | | | | | | | | | | |
| 06/07/2028 | AIA Hedge | Exhibit 5 | Rate | Canada ES71P3U3RH1GC71XBU11 . | 06/05/2013 | 06/07/2028 . | | 2,500,000 | /(2.102130) | | | 4, 166 | 257,855 | 257 | 355233,948 | | | | 36,840 | | 0006 |
| Interest Rate Swap RCV 2.60 PAY 0003M | | | Interest | Bank of New York | | | | | 2.601250 | | | | | | | | | | | | |
| 05/02/2033 | GWB Hedge | Exhibit 5 | Rate | Mellon | 04/30/2013 | 05/02/2033 | <u> </u> | 10,000,000 | /(2.265630) | | | 1, 192 | 1, 187, 199 | 1, 187 | 1991,418,474 | | | | 184,316 | | 0005 |
| Interest Rate Swap RCV | | | | | | | | . ,, | | | | , 102 | , , | | | | | | | | |
| 2.63 PAY 0003M | | L | Interest | Bank of New York | | | | | 2.628000 | | | | 1 | | | | | | | | |
| 04/19/2033 Interest Rate Swap RCV | GWB Hedge | Exhibit 5 | Rate | Mellon HPFHU00Q28E4N0NFVK49 . | 04/17/2013 | 04/19/2033 . | | 10,000,000 | /(2.302500) | | | 3,460 | 1,221,940 | 1,221 | 9401,417,236 | · | · | | 184,070 | | 0005 |
| 4.77 PAY 0001M | | | Interest | | | | | | 4,770000 | | | | | | | | | | | | |
| 01/31/2038 | GWB Hedge | Exhibit 5 | Rate | Barclays Bank PLC . G5GSEF7VJP5170UK5573 . | 09/15/2008 | 01/31/2038 | l | 7,500,000 | /(2.043500) | 649,000 | | 129,962 | 3,792,053 | 3,792 | 0531,562,492 | | (24,474 |) | 160,565 | | 0005 |
| Interest Rate Swap RCV | | 1 | | | | | 1 | | | - | | 1 | | | | | | | | | |
| 4.86 PAY 0001M | | L | Interest | | | | | | 4.862500 | | | | | , | | | | | | | |
| 07/11/2033 Cleared Interest Rate | GWB Hedge | Exhibit 5 | Rate | Barclays Bank PLC . G5GSEF7VJP5170UK5573 . | 07/09/2008 | 07/11/2033 . | | 10,000,000 | /(2.049500) | | | 182,564 | 4,119,920 | 4, 119 | 9201,548,430 | | | | 185,611 | | 0005 |
| Swap RCV 2.96 PAY | | | Interest | First Boston/Globex | | | | | 2.961500 | | | | | | | | | | | | |
| 0003M 08/28/2048 | GWB Hedge | Exhibit 5 | Rate | | 08/23/2018 | 08/28/2048 . | <u> </u> | 57,000,000 | /(2.144380) | | | 155,024 | 16,639,775 | 16,639 | 7515,554,344 | | | | 1,532,418 | | 0005 |
| Interest Rate Swap RCV | | | | | | | | . , | | | | , | | | .,, | | | | , | | |
| 2.72 PAY 0003M | | L | Interest | Credit Suisse | | | | | 2.723750 | | | | | | | | | | | | |
| 02/27/2032 | GWB Hedge | Exhibit 5 | Rate | International E58DKGMJYYYJLN8C3868 . | 02/23/2012 | 02/27/2032 . | | 10 , 000 , 000 | /(2.132250) | | | 10,502 | 21,249,199 | 1,249 | 1991,315,251 | ļ | ļ | ļ | 176, 127 | | 0005 |

| | Showing all Options, | Caps, Floors, Co | collars, Swaps and Forv | vards Open as of Curren | t Statement Date |
|--|----------------------|------------------|-------------------------|-------------------------|------------------|
|--|----------------------|------------------|-------------------------|-------------------------|------------------|

| | | | | | | Showing a | all Options | s, Caps, Fl | oors, Colla | ırs, Swaps a | and Forwai | ds Open as | of Currer | nt Stateme | ent Date | | | | | | | | |
|--|--------------------|-------------|------------------|--------------------------------------|---|---------------|---------------------|-------------|-------------|-------------------------|-----------------------|-----------------------|-----------|---|----------|---|---|---------------------|--------------------|-------------------------|-------------|--------------|---------------------|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | | Cumulative | | | | | | | | | | | | |
| | | | | | | | | | | | Prior | Current | | | | | | | | | | | |
| | Description | | | | | | | | | 0. " | Year(s) | Year Initial | | | | | | | | | | | |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | Cost of | | | | | | T.4.1 | 0 | A .II | | Credit | Hedge |
| | Hedged, | | T (-) | | | | D-4f | | | Price, | of Un- | Un- | | Dle/ | | | l lana alima d | Total | Current | Adjustment | | | Effectiveness |
| | Used for Income | Schedule/ | Type(s) of | | | | Date of Maturity | Number | | Rate or Index | discounted Premium | discounted Premium | Current | Book/ Adjusted | | | Unrealized Valuation | Foreign Exchange | Year's (Amorti- | to Carrying Value of | | of Refer- | at Inception and at |
| | Generation | Exhibit | Risk(s) | Evchange | . Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| Interest Rate Swap RCV | | Idonanoi | (α) | Or Contrar | Clouringhouse | Bate | Едричион | Contracto | 7 unount | (i did) | i did | i did | moomo | Value | Ocac | T dii Valuo | (Boorease) | D.// t.O.V. | 71001011011 | Itom | Ехрооціо | Littly | (5) |
| 5.44 PAY 0001M | | | Interest | Credit Suisse | | | | | | 5.440000 | | | | | | | | | | | | | |
| 04/30/2032 | GWB Hedge | Exhibit 5 | Rate | International | E58DKGMJYYYJLN8C3868 | 04/26/2007 . | 04/30/2032 . | | 4,000,000 | /(2.043500) | | | 89,685 | 1,792,328 | | 1,792,328 | 566,836 | | | | 70,946 | | 0005 |
| Interest Rate Swap RCV | | | | | | | | | | | | | | | | | | | | | | | |
| 4.89 PAY 0001M 07/11/2038 | GWB Hedge | Exhibit 5 | Interest Rate | Credit Suisse International | E58DKGMJYYYJLN8C3868 | 07/09/2008 | 07/11/2038 . | | 7 500 000 | 4.887500 /(2.049500) | | | 138,329 | 4,009,845 | | 4,009,845 | 1,583,828 | | | | 162,512 | | 0005 |
| Interest Rate Swap RCV | | EXIIIDIL 3 | na le | International | EJOUNUMUTTTJLNOUJOUG | 0770972006 | 07/11/2036 . | | | 7(2.049300) | | | 130,329 | 4,009,043 | | 4,009,040 | 1,303,020 | | | | 102,312 | | 0005 |
| 2.70 PAY 0003M | | | Interest | | | | | | | 2.697500 | | | | | | | | | | | | | |
| 02/24/2032 | GWB Hedge | Exhibit 5 | Rate | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 02/22/2012 . | 02/24/2032 . | | 10,000,000 | /(2.132250) | | | | 1,226,120 | | 1,226,120 | 1,314,098 | | | | 176,068 | | 0005 |
| Interest Rate Swap RCV | | | | | | | | | | | | | | | | | | | | | | | |
| 2.61 PAY 0003M 02/17/2032 | GWB Hedge | Exhibit 5 | Interest Rate | HSBC Bank USA | 11E8VN30JCEQV1H4R804 | 02/15/2012 | .02/17/2032 . | | 10 000 000 | 2.606000 /(2.123750) | | | 3, 114 | 1, 123, 860 | | 1,123,860 | 1,309,993 | | | | 175,930 | | 0005 |
| Interest Rate Swap RCV | | EXIIIDIL 5 | na le | HODE DATK CON | I I EO VINOU JUE QVI I I HANOU 4 | 02/ 13/2012 . | 02/11/2032 . | | 10,000,000 | /(2.123/30) | | | | 1, 123,000 | | 1, 123,000 | 1,309,993 | | | | 175,930 | | 0005 |
| 2.43 PAY 0003M | | | Interest | | | | | | | 2.434000 | | | | | | | | | | | | | |
| 05/21/2032 | GLWB Hedge | Exhibit 5 | Rate | Barclays Bank PLC . | G5GSEF7VJP5170UK5573 | 05/17/2012 . | 05/21/2032 . | | 10,000,000 | /(2.151500) | | | (9, 181) | 934,980 | | 934,980 | 1,328,880 | | | | 177,776 | | 0009 |
| Interest Rate Swap RCV | | | | | | | | | | | | | | | | | | | | | | | |
| 2.48 PAY 0003M | OL HID III I | E 1 11 14 E | Interest | D 1 D 1 D 0 | 000000000000000000000000000000000000000 | 05 (00 (00 40 | 05 (04 (0000 | | 40 000 000 | 2.477500 | | | (0.055) | 000 040 | | 000 040 | 4 004 570 | | | | 477 004 | | 0000 |
| 05/24/2032 Cleared Interest Rate | GLWB Hedge | Exhibit 5 | Rate | Barciays Bank PLC . | G5GSEF7VJP5170UK5573 | 05/22/2012 . | 05/24/2032 . | | 10,000,000 | /(2.132250) | | | (8,255) | 992,840 | | 992,840 | 1,331,573 | | | | 177,834 | | 0009 |
| Swap RCV 2.73 PAY | | | Interest | Morgan Stanley & Co |) | | | | | 2.733000 | | | | | | | | | | | | | |
| 0003M 04/17/2039 | GLWB Hedge | Exhibit 5 | Rate | | 4PQUHN3JPFGFNF3BB653 | 04/15/2019 | 04/17/2039 . | | 25,000,000 | | | | 26, 151 | 4,406,424 | | 4,406,424 | 4,406,424 | | | | 552,653 | | 0009 |
| Cleared Interest Rate | - | | | | | | | | | | | | | | | | | | | | | | |
| Swap RCV 2.76 PAY | al IIID III I | | Interest | Morgan Stanley & Co | | 04/45/0040 | 04/47/0040 | | 05 000 000 | 2.758000 | | | | 0 000 005 | | 0 000 005 | 0 000 005 | | | | 070 407 | | |
| 0003M 04/17/2049 Cleared Interest Rate | GLWB Hedge | Exhibit 5 | Rate | International | 4PQUHN3JPFGFNF3BB653 | 04/15/2019 . | 04/17/2049 . | | 25,000,000 | /(2.303250) | | | 28,998 | 6,202,085 | | 6,202,085 | 6,202,085 | | | | 679,467 | | 0009 |
| Swap RCV 4.54 PAY | | | Interest | First Boston/GLobe | ć | | | | | 4.538000 | | | | | | | | | | | | | |
| 0003M 02/28/2027 | GLWB Hedge | Exhibit 5 | Rate | T TT ST BOSTON, GEODO | ` | 02/24/2014 . | 02/28/2027 . | | 10,000,000 | /(2.144380) | | | | 1,425,954 | | 1,425,954 | 638,625 | | | | 136, 168 | | 0009 |
| Cleared Interest Rate | · · | | | | | | | | | | | | | | | | | | | | • | | |
| Swap RCV 4.68 PAY | | | Interest | First Boston/GLobe | (| | | | | 4.680000 | | | | | | | | | | | | | |
| 0003M 03/13/2029 Cleared Interest Rate | GLWB Hedge | Exhibit 5 | Rate | | | 03/10/2014 . | 03/13/2029 . | | 10,000,000 | /(2.127250) | | | | 1,374,867 | | 1,374,867 | 667,373 | | | | 153,727 | | 0009 |
| Swap RCV 4.58 PAY | | | Interest | First Boston/GLobe | , | | | | | 4.582000 | | | | | | | | | | | | | |
| 0003M 02/27/2028 | GLWB Hedge | Exhibit 5 | Rate | T TT ST BOSTON, GEODO | ` | 02/24/2014 | 02/27/2028 . | | 10,000,000 | /(2.132250) | | | | 1,404,065 | | 1,404,065 | 658,962 | | | | 144,986 | | 0009 |
| Cleared Interest Rate | - | | | | | | | | | | | | | | | | | | | | | | |
| Swap RCV 2.78 PAY | | | Interest | Morgan Stanley & Co | | | | | | 2.777000 | | | | | | | | | | | | | |
| 0003M 04/18/2044 Cleared Interest Rate | GLWB Hedge | Exhibit 5 | Rate | International | 4PQUHN3JPFGFNF3BB653 | 04/16/2019 . | 04/18/2044 . | | 25,000,000 | /(2.299630) | | | 30,207 | 5,456,189 | | 5,456,189 | 5,456,189 | | | | 619,349 | | 0009 |
| Swap RCV 2.76 PAY | | | Interest | Morgan Stanley & Co | | | | | | 2.758000 | | | | | | | | | | | | | |
| 0003M 04/18/2039 | GLWB Hedge | Exhibit 5 | Rate | International | 4PQUHN3JPFGFNF3BB653 | 04/16/2019 | 04/18/2039 . | | 25,000,000 | | | | 28,057 | 4,512,995 | | 4,512,995 | 4,512,995 | | | | 552,692 | | 0009 |
| Cleared Interest Rate | | | | | | | | | , | | | | , . | , | | , | , | | | | , | | |
| Swap RCV 1.83 PAY | | | Interest | Morgan Stanley & Co | | | | | | 1.827000 | | | | | | | | | | | | | |
| 0003M 08/08/2039 | GLWB Hedge | Exhibit 5 | Rate | International | 4PQUHN3JPFGFNF3BB653 | 08/06/2019 . | 08/08/2039 . | | 50,000,000 | /(2.184500) | | | (29,350) | 1,085,914 | | 1,085,914 | 1,085,914 | | | | 1, 113, 989 | | 0009 |
| Cleared Interest Rate Swap RCV 2.75 PAY | | | Interest | Morgan Stanley & Co | | | | | | 2.750500 | | | | | | | | | | | | | |
| 0003M 04/17/2044 | GLWB Hedge | Exhibit 5 | Rate | International | 4PQUHN3JPFGFNF3BB653 | 04/15/2019 | .04/17/2044 | | 25,000,000 | | | | 28.144 | 5,319,488 | | 5,319,488 | 5,319,488 | | | | 619,314 | | 0009 |
| Cleared Interest Rate | | | | | | | | | | (=:0::==; | | | | | | | | | | | | | |
| Swap RCV 1.83 PAY | | | Interest | Morgan Stanley & Co | | | | | | 1.834500 | | | | | | | | | | | | | |
| 0003M 08/07/2039 | GLWB Hedge | Exhibit 5 | Rate | International | 4PQUHN3JPFGFNF3BB653 | 08/05/2019 . | 08/07/2039 . | | 50,000,000 | /(2.209000) | | | (31, 156) | 1, 149, 665 | | 1,149,665 | 1, 149, 665 | | | | 1, 113, 911 | | 0009 |
| Cleared Interest Rate Swap RCV 1.87 PAY | | | Interest | Morgan Stanley & Co | | | | | | 1.867500 | | | | | | | | | | | | | |
| 0003M 08/08/2049 | GLWB Hedge | Exhibit 5 | Interest Rate | International | 4PQUHN3JPFGFNF3BB653 | 08/06/2019 | 08/08/2049 . | | 50,000,000 | | | | (26,369) | 1,755,854 | | 1,755,854 | 1,755,854 | | | | 1,366,006 | | 0009 |
| Cleared Interest Rate | | | | | | | | | | (20 .000) | | | (20,000) | 1,700,004 | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | .,,,,,,,,,, | | | | , 550, 500 | | |
| Swap RCV 1.87 PAY | | | Interest | Morgan Stanley & Co | | | | | | 1.874000 | | | | | | | | | | | | | |
| 0003M 08/07/2049 | GLWB Hedge | Exhibit 5 | Rate | International | 4PQUHN3JPFGFNF3BB653 | 08/05/2019 . | 08/07/2049 . | ļ ļ. | 50,000,000 | /(2.209000) | | | (28, 193) | 1,833,275 | | 1,833,275 | 1,833,275 | | | | 1,365,942 | | 0009 |
| Cleared Interest Rate Swap RCV 2.91 PAY | | | Interest | Margan Ctanlay 9 C- | | | | | | 2.905000 | | | | | | | | | | | | | |
| 0003M 01/19/2044 | GLWB Hedge | Exhibit 5 | Interest Rate | Morgan Stanley & Co International | 4PQUHN3JPFGFNF3BB653 | 01/15/2019 | 01/19/204/ | | 20 000 000 | /(2.303250) | | | 43, 170 | 4.853.713 | | 4.853.713 | 4.853.713 | | | | 492.978 | | 0009 |
| 3330III 0 17 10/ E0 TT | Julius Hougo | | | | | 10/2010 . | // 10/2077 . | | | , (=.000200) | | | , 170 | 7,000,710 | | 7,000,710 | 7,000,710 | | | | | | |

| Showing all Options | Caps Floors | Collars, Swaps and Forwards Open as of Current Sta | atement Date |
|---------------------|-------------|--|--------------|
| | | | |

| | | | | 5 | Showing a | all Options | s, Caps, Fl | oors, Colla | rs, Swaps a | and Forwar | rds Open a | s of Curre | nt Stateme | nt Date | | | | | | | |
|--|------------------------|-------------|------------------|---|---------------|---------------|-------------|-------------------------------|-------------------------|-------------------------|-------------------------|------------|---|-----------------------------------|--------------|-----------|-----------|--------------|-----------|--------|---------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Cumulative | _ | | | | | | | | | | 1 |
| | Description | | | | | | | | | Prior | Current | | | | | | | | | | 1 |
| | Description of Item(s) | | | | | | | | Strike | Year(s) Initial Cost | Year Initial Cost of | | | | | | | | | Credit | Hedge |
| | Hedged, | | | | | | | | Price, | of Un- | Un- | | | | | Total | Current | Adjustment | | | Effectiveness |
| | Used for | | Type(s) | | | Date of | | | Rate or | discounted | discounted | | Book/ | | Unrealized | | Year's | to Carrying | | of | at Inception |
| | Income | Schedule/ | of | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| Cleared Interest Rate | | | | W 04 1 0 0 | | | | | 0.000000 | | | | | | | | | | | | 1 |
| Swap RCV 0.00 PAY 0003M 04/12/2044 | GLWB Hedge | Exhibit 5 | Interest Rate | Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653 . | 04/10/2019 | 04/12/2044 | | 25,000,000 | 0.000000 | | | (296, 124) | 4,932,188 | 4,932,188 | 4,932,188 | | | | 619,139 | | 0009 |
| Cleared Interest Rate | aziib rioago | | | | | | | , 20,000,000 | , (2.00000) | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | , 1,002, 100 | | | | | | |
| Swap RCV 2.91 PAY | | | Interest | Morgan Stanley & Co | | | | | 2.905500 | | | | | | | | | | | | 1 |
| 0003M 01/19/2049 | GLWB Hedge | Exhibit 5 | Rate | International 4PQUHN3JPFGFNF3BB653 . | 01/15/2019 | 01/19/2049 . | | 20,000,000 | /(2.303250) | | | 43,240 | 5,628,234 | 5,628,234 | 5,628,234 | | | | 541,320 | | 0009 |
| Cleared Interest Rate Swap RCV 2.90 PAY | | | Interest | Morgan Stanley & Co | | | | | 2.902000 | | | | | | | | | | | | 1 |
| 0003M 01/19/2049 | GLWB Hedge | Exhibit 5 | Rate | | 01/16/2019 | 01/19/2049 . | | 25,000,000 | | | | 54,315 | 7,014,503 | 7,014,503 | 7,014,503 | | | | 676,651 | | 0009 |
| Cleared Interest Rate | - | | | | | | | | | | | | | | | | | | | | 1 |
| Swap RCV 2.67 PAY 0003M 04/11/2039 | GLWB Hedge | Exhibit 5 | Interest | Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653 . | 04/00/2040 | 04/11/2039 . | | 25,000,000 | 2.670000 | | | (144,326) | 4, 135, 980 | 4, 135, 980 | 4, 135, 980 | | | | 552,417 | | 0000 |
| Cleared Interest Rate | uliib neage | EXTIDIT 3 | Rate | IIITEITIATIONAI 4PQUNINSUPFUFNESBB053 . | 04/09/2019 | 04/11/2039 . | | 25,000,000 | /(2.340/30) | | | (144,326) | 4, 135, 980 | 4, 135,980 | 4, 135,980 | | | | 332,41/ | | 0009 |
| Swap RCV 2.90 PAY | | | Interest | Morgan Stanley & Co | | | | | 2.904500 | | | | 1 | | | | | | | | 1 |
| 0003M 01/19/2044 | GLWB Hedge | Exhibit 5 | Rate | | 01/16/2019 | 01/19/2044 . | | 20,000,000 | | | | 43,803 | 4,851,685 | 4,851,685 | 4,851,685 | | | | 492,978 | | 0009 |
| Cleared Interest Rate | | | | Manage Chaples & Ca | | | | | 2.688000 | | | | 1 | | | | | | | | 1 1 |
| Swap RCV 2.69 PAY 0003M 04/11/2044 | GLWB Hedge | Exhibit 5 | Interest Rate | Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653 . | 04/09/2019 | 04/11/2044 | | 25,000,000 | | | | 20.920 | 4,994,240 | 4,994,240 | 4,994,240 | | | | 619, 104 | | 0009 |
| Cleared Interest Rate | aciib riouge | LAIII DI CO | 114 10 | THEOTHER TOTAL THE OBBOOK ! | | | | 20,000,000 | /(2.040700) | | | | ,004,240 | | ,004,240 | | | | | | 0000 |
| Swap RCV 2.66 PAY | | | Interest | Morgan Stanley & Co | | | | | 2.656500 | | | | | | | | | | | | 1 |
| 0003M 04/12/2039 Cleared Interest Rate | GLWB Hedge | Exhibit 5 | Rate | International 4PQUHN3JPFGFNF3BB653 . | 04/10/2019 | 04/12/2039 . | | 25,000,000 | /(2.339500) | | | 15,646 | 4,077,841 | 4,077,841 | 4,077,841 | | | | 552,457 | | 0009 |
| Swap RCV 2.69 PAY | | | Interest | Morgan Stanley & Co | | | | | 2.694500 | | | | | | | | | | | | 1 |
| 0003M 04/11/2049 | GLWB Hedge | Exhibit 5 | Rate | International 4PQUHN3JPFGFNF3BB653 . | 04/09/2019 | 04/11/2049 . | | 25,000,000 | /(2.340750) | | | 21,687 | 5,819,030 | 5,819,030 | 5,819,030 | | | | 679,275 | | 0009 |
| Cleared Interest Rate | | | | | | | | | | | | | | | | | | | | | 1 |
| Swap RCV 2.78 PAY 0003M 04/18/2049 | GLWB Hedge | Exhibit 5 | Interest Rate | Morgan Stanley & Co International 4POUHN3JPFGFNF3BB653 . | 04/16/2010 | 04/18/2049 . | | 35.000.000 | 2.782500 | | | 43.162 | 8,888,289 | 8.888.289 | 8.888.289 | | | | 951.298 | | 0009 |
| Cleared Interest Rate | dLiib neage | EXIIIDIT 5 | na le | International 4rgunissarrornesboss . | 04/ 10/2019 | 04/ 10/2049 . | | 35,000,000 | 7 (2.299030) | | | 43, 102 | 0,000,209 | 0,000,209 | 0,000,209 | | | | 931,290 | | 0009 |
| Swap RCV 4.57 PAY | | | Interest | First Boston/GLobex | | | | | 4.573000 | | | | | | | | | | | | 1 |
| 0003M 02/16/2026 | GLWB Hedge | Exhibit 5 | Rate | | 02/11/2014 | 02/16/2026 . | | 5,000,000 | /(2.168380) | | | | 741,938 | 741,938 | 308,800 | | | | 63, 136 | | 0009 |
| Cleared Interest Rate Swap RCV 2.68 PAY | | | Interest | Morgan Stanley & Co | | | | | 2.682000 | | | | | | | | | | | | 1 |
| | GLWB Hedge | Exhibit 5 | Rate | International 4PQUHN3JPFGFNF3BB653 . | 04/10/2019 | 04/12/2049 . | | 25,000,000 | | | | 18.639 | 5,743,595 | 5,743,595 | 5,743,595 | | | | 679,307 | | 0009 |
| Cleared Interest Rate | | | | | | | | | | | | | | | , | | | | | | |
| Swap RCV 4.50 PAY | OL HID. LL. I | E 1 11 14 E | Interest | First Boston/GLobex | 00 (04 (00 11 | 00 (00 (0000 | | E 000 000 | 4.498000 | | | | 700 110 | 700 110 | 000 005 | | | | 00.070 | | 0000 |
| 0003M 02/26/2026 Interest Rate Swap RCV | GLWB Hedge | Exhibit 5 | Rate | | 02/21/2014 | 02/26/2026 . | | 5,000,000 | /(2.132250) | | | | 723,413 | 723,413 | 308,005 | | | | 63,273 | | 0009 |
| 2.63 PAY 0003M | | | Interest | | | | | | 2.630000 | | | | 1 | | | | | | | | 1 |
| 05/11/2032 | GLWB Hedge | Exhibit 5 | Rate | HSBC Bank USA 11E8VN30JCEQV1H4R804 . | 05/09/2012 | 05/11/2032 . | | 10,000,000 | /(2.184500) | | | 5,434 | 1, 161, 550 | 1,161,550 | 1,331,496 | | | | 177,580 | | 0009 |
| Interest Rate Swap RCV | | | 1-44 | | | | | | 0.000000 | | | | 1 | | | | | | | | 1 |
| 2.84 PAY 0003M 04/17/2043 | GLWB Hedge | Exhibit 5 | Interest Rate | HSBC Bank USA 1/E8VN30JCEQV1H4R804 . | 04/15/2013 | 04/17/20/2 | | 10 000 000 | 2.836000 /(2.303250) | | | 18.437 | 2,207,720 | 2,207,720 | 2,203,830 | | | | 242,627 | | 0009 |
| Interest Rate Swap RCV | | | πατο | TILOVINOUGLAVITIMOU4. | | | | 10,000,000 | , (£.000£00) | | | | 2,201,120 | 2,201,120 | 2,200,000 | | | <u> </u> | | | 0000 |
| 2.68 PAY 0003M | | L | Interest | | | | | | 2.676000 | | | | | | | | | | | | 1 |
| 03/15/2028 | GLWB Hedge | Exhibit 5 | Rate | HSBC Bank USA 1IE8VN30JCEQV1H4R804 . | 03/13/2013 | 03/15/2028 . | | 20,000,000 | /(2.118500) | | | 12,472 | 1,813,140 | 1,813,140 | 1,825,442 | | | | 290,832 | | 0009 |
| Interest Rate Swap RCV 2.53 PAY 0003M | | | Interest | | | | | | 2.527500 | | | | | | | | | | | | 1 |
| 05/17/2032 | GLWB Hedge | Exhibit 5 | Rate | HSBC Bank USA 1IE8VN30JCEQV1H4R804 . | 05/15/2012 | 05/17/2032 . | | 10,000,000 | /(2.123750) | | | (2,508) | 1,049,070 | 1,049,070 | 1,330,889 | | | | 177,697 | | 0009 |
| Interest Rate Swap RCV | | | | | | | | | | | | | | | | | | | | | 1 |
| 2.80 PAY 0003M | OL WD. Lladas | Fubility F | Interest | | 04/47/0040 | 04/40/0040 | | 10 000 000 | 2.800000 | | | 40 000 | 0 400 400 | 0 400 400 | 0 405 040 | | | | 040.050 | | 0000 |
| 04/19/2043 Interest Rate Swap RCV | GLWB Hedge | Exhibit 5 | Rate | HSBC Bank USA 11E8VN30JCEQV1H4R804 . | 04/1//2013 | 04/19/2043 . | | 10,000,000 | /(2.302500) | | | 16,360 | 2, 130, 100 | 2, 130, 100 | 2, 195, 849 | | l | | 242,656 | | 0009 |
| 2.84 PAY 0003M | | | Interest | | | | | | 2.836000 | | | | | | | | | | | | 1 |
| 04/17/2043 | GLWB Hedge | Exhibit 5 | Rate | HSBC Bank USA 11E8VN30JCEQV1H4R804 . | 04/15/2013 | 04/17/2043 . | ļ | 10,000,000 | /(2.303250) | | | 25,036 | 2,207,720 | 2,207,720 | 2,207,720 | | | | 242,627 | | 0009 |
| Interest Rate Swap RCV | ' | | | David David of | | | | | 0 500000 | | | | | | | | | | | | 1 |
| 2.59 PAY 0003M 05/03/2033 | GLWB Hedge | Exhibit 5 | Interest Rate | Royal Bank of CanadaES71P3U3RHIGC71XBU11 | 05/01/2013 | 05/03/2033 | | 10 000 000 | 2.590000 /(2.286750) | | | (504) | 1. 174. 980 | 1,174,980 | 1,418,347 | | | | 184.334 | | 0009 |
| / 00/ 2000 | 1 | ^ | | , | | | | , , , , , , , , , , , , , , , | . , / | | | | | | | | | | | | |

SCHEDULE DB - PART A - SECTION 1

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

| | | | | _ | niewing i | an Option | o, Oupo, i i | 10010, 0011 | ais, Swaps | and i oiwa | газ Орсіга | 3 Of Ourici | it Otaterne | III Dale | | | | | | | | |
|--------------------------------------|---|--------------|--------------|--------------------------|------------|--------------|--------------|-------------|-------------|--------------|--------------|-------------|-------------|----------|-------------|---------------|-----------|-----------|-------------|------------|---------|---------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Cumulative | | | | | | | | | | | | |
| | | | | | | | | | | Prior | Current | | | | | | | | | | | |
| | Description | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | | Credit | Hedge |
| | Hedged, | | | | | | | | Price, | of Un- | Un- | | | | | | Total | Current | Adjustment | | Quality | Effectiveness |
| | Used for | | Type(s) | | | Date of | | | Rate or | discounted | discounted | | Book/ | | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income | Schedule/ | of | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| Interest Rate Swap RCV | 1 | | | | | | | | | | | | | | | | | | | | | |
| 2.79 PAY 0003M | | | Interest | Wells Fargo Bank NA | | | | | 2.792000 |) | | | | | | | | | | | | |
| 05/02/2043 | GLWB Hedge | Exhibit 5 | Rate | KB1H1DSPRFMYMCUFXT09 | 04/30/2013 | 05/02/2043 . | | 10,000,000 | /(2.265630) | | | 15,498 | 2, 112, 530 | | 2, 112, 530 | 2, 195, 625 | | | | 242,842 | | 0009 |
| | total - Swaps - Hedg | | nterest Rate | | | | | | | 847,000 | | 740,455 | 151,618,046 | | 151,618,046 | 141,012,678 | | (36,557) | | 20,679,868 | XXX | XXX |
| 0969999999. Subt | total - Swaps - Hedg | | 847,000 | | 740,455 | 151,618,046 | | 151,618,046 | 141,012,678 | | (36,557) | | 20,679,868 | XXX | XXX | | | | | | | |
| | total - Swaps - Repli | | | | | | XXX | | | | | | | XXX | XXX | | | | | | | |
| 1089999999. Subt | total - Swaps - Incor | ne Generatio | on | | | | | | | XXX | | | | | | | XXX | XXX | | | | |
| 1149999999. Subt | total - Swaps - Othe | | | | | | | XXX | | | | | | | XXX | XXX | | | | | | |
| 1159999999. Tota | 1149999999. Subtotal - Swaps - Other 1159999999. Total Swaps - Interest Rate | | | | | | | | | | | | 151,618,046 | XXX | 151,618,046 | 141,012,678 | | (36,557) | | 20,679,868 | XXX | XXX |
| 11699999999. Tota | al Swaps - Credit De | fault | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1179999999. Tota | al Swaps - Foreign E | xchange | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1189999999. Tota | al Swaps - Total Reti | urn | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 11999999999. Tota | al Swaps - Other | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1209999999. Tota | al Swaps | | | | | | | | | 847,000 | | 740,455 | 151,618,046 | XXX | 151,618,046 | 141,012,678 | | (36,557) | | 20,679,868 | XXX | XXX |
| 1269999999. Subt | 1269999999. Subtotal - Forwards | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1399999999. Subt | 139999999. Subtotal - Hedging Effective | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1409999999. Subtotal - Hedging Other | | | | | | | | | | | 336,884,103 | 740,455 | 557,378,403 | XXX | 557,378,403 | 297, 142, 485 | | (36,557) | | 20,679,868 | XXX | XXX |
| 141999999. Subtotal - Replication | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 14299999999. Subt | 1429999999. Subtotal - Income Generation | | | | | | | | | | (6,817) | | (3,789) | XXX | (3,789) | | | | | | XXX | XXX |
| 1439999999. Subt | total - Other | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1449999999 - Tota | als | | | | | | | | | 165,630,340 | 336,877,286 | 740,455 | 557,374,614 | XXX | 557,374,614 | 297, 142, 485 | | (36,557) | | 20,679,868 | XXX | XXX |

| (a) | Code | Description of Hedged Risk(s) |
|-----|------|--|
| | | Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 hedge effectiveness for Q3 2019 met its expectation of effectiveness at 99% |
| | | Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 Low Volatility hedge effectiveness for Q3 2019 met its expectation of effectiveness at 100% |
| | | Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Euro Stoxx 50 hedge effectiveness for Q3 2019 met its expectation of effectiveness at 100% |
| | | Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Blended Index hedge effectiveness for Q3 2019 met its expectation of effectiveness at 100% |
| | | Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GIIB hedge effectiveness for Q3 2019 met its expectation of effectiveness at 94% |
| | | Hedge of GAAP liabilities for Adjustable Immediate Annuity product. The AIA hedge effectiveness for Q3 2019 met its expectation of effectiveness at 90% |
| | | TBA securities |
| | | Interest Rate hedge was within tolerance levels as the swaps/swaptions decreased the DVO1 mismatch between assets and liabilities |
| | | Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLWB hedge effectiveness for Q3 2019 met its expectation of effectiveness at 89% |
| | | Hedge of economic liabilities for Fixed Index Annuity product. The FIA hedge effectiveness for Q3 2019 met its expectation of effectiveness at 100% |
| | | Equity Hedge will contribute capital under severe equity market conditions (50% drop in S&P 500) |
| | 0012 | Income Generation |
| | | |

| (b) | Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|-----|------|--|
| | | |

SCHEDULE DB - PART B - SECTION 1 Futures Contracts Open as of the Current Statement Date

| | | | | | | | | Futures Contracts | Open as o | of the Curr | ent Staten | nent Date | | | | | | | | | |
|--------|------------------------|------------|-----------------------------|---------------------------|-------------|------------------|--------------|--------------------------------|----------------|-------------|------------|------------|----------|------------|---------------|----------------|-------------|---------------------|-----------|------------------------|------------------------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highl | y Effective H | edges | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | ı |
| | | | | | | | | | | | | | | | | Change in | | | | | i l |
| | | | | Danamintian | | | | | | | | | | | | Variation | | Change in | | Hadaa | ı |
| | | | | Description of Item(s) | | | | | | | | | | | | Margin Gain | | Variation Margin | | Hedge Effectiveness | ı |
| | | | | Hedged, | | | Date of | | | | | | | | | | Cumulative | Gain | | at | i l |
| | | | | Used for | | Type(s) | Maturity | | | | | | Book/ | | | to Adjust | Variation | (Loss) | | Inception | ı |
| | Number | | | Income | Schedule/ | of | or | | | Transac- | Reporting | | Adjusted | Cumulative | Deferred | Basis of | Margin for | Recognized | | and at | Value of |
| Ticker | of | Notional | | Generation | Exhibit | Risk(s) | Expira- | | Trade | tion | Date | | Carrying | Variation | Variation | Hedged | All Other | in Current | Potential | Quarter-end | One (1) |
| Symbol | Contracts | Amount | Description | or Replicated | Identifier | (a) | tion | Exchange | Date | Price | Price | Fair Value | Value | Margin | Margin | Item | Hedges | Year | Exposure | (b) | Point |
| 11070 | 00 | 8,800,000 | US LONG BOND(CBT) Dec19 | Bond Portfolio Hedge | D 4 | D | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/28/2019 . | 165.7266 | 162.3125 | | | | | | (300,438) | (300,438). | 264,000 | 0001 | 1,000 |
| USZ9 | | | US 2YR NOTE (CBT) DEC | Bond Portfolio Hedge | ν ι | Duration | 12/31/2019 | CB1 | | 103.7200 | 102.3123 | | | | | | (300,438) | (300,438). | 204,000 | 0001 | 1,000 |
| TUZ9 | 10 | 2,000,000 | 19 | | D 1 | Duration | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/28/2019 . | 108.0430 | 107.7500 | | | | | | (5,859) | (5,859) | 6,700 | 0001 | 2,000 |
| | | | US LONG BOND(CBT) | Bond Portfolio Hedge | | | | | | | | | | | | | | | | | ı l |
| USZ9 | 279 | 27,900,000 | Dec19US 5YR NOTE (CBT) | Bond Portfolio Hedge | D 1 | Duration | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/28/2019 . | 165.7266 | 162.3125 | | | | | | (952,523) | (952,523). | 837,000 | 0001 | 1,000 |
| FVZ9 | 12 | 1,200,000 | Dec 19 | bond For trotto neage | D 1 | Duration | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/28/2019 . | 119.9688 | 119.1484 | | | | | | (9,844) | (9,844) | 9,600 | 0001 | 1,000 |
| | | | US 2YR NOTE (CBT) DEC | Bond Portfolio Hedge | | | | | | | | | | | | | | | | | |
| TUZ9 | | 2,000,000 | 19 | | D 1 | Duration | 12/31/2019 | CBT 1UAUICT04EQ4D06ZH473 | 08/28/2019 . | 108.0430 | 107.7500 | | | | | | (5,859) | (5,859). | 6,700 | 0001 | 2,000 |
| USZ9 | 56 | 5,600,000 | US LONG BOND(CBT) Dec19 | Bond Portfolio Hedge | D 1 | Duration | 12/31/2019 | CBT1UAU1CT04EQ4D06ZH473 | 08/28/2019 . | 165.7266 | 162.3125 | | | | | | (191, 188) | (191, 188). | 168,000 | 0001 | 1,000 |
| 0020 | | | US 5YR NOTE (CBT) | Bond Portfolio Hedge | | bui at i on | 12/01/2010 | IDADIOTO-LQ-DOOZIA-70 | 90/20/2013 . | 103.7200 | 102.0120 | | | | | | (131,100) | (131, 100). | 100,000 | 0001 | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |
| FVZ9 | 64 | 6,400,000 | Dec19 | | D 1 | Duration | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/28/2019 . | 119.9688 | 119.1484 | | | | | | (52,500) | (52,500). | 51,200 | 0001 | 1,000 |
| F070 | | 140.005 | S&P 500 EMINI FUT DEC | | D 0 0 | F (1-d | 10 /01 /0010 | CME SNZ20. II EKRNINICI ODE39 | 00/10/0010 | 0.004.7500 | 0.070.5000 | | | | | | (4.400) | (1.100) | 6 200 | 0000 | F0 |
| ESZ9 | | 148,925 | 19 S&P 500 EMINI FUT DEC | Hedge | D 2-2 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/16/2019 . | 3,001.7500 | 2,978.5000 | | | | | | (1, 163) | (1,163). | 6,300 | 0002 | 50 |
| ESZ9 | | 744,625 | 19 | Hedge | D 2-2 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNVCLQ0F39 | 09/17/2019 . | 3,002.8484 | 2,978.5000 | | | | | | (6,087) | (6,087). | 31,500 | 0002 | 50 |
| | | | S&P 500 EMINI FUT DEC | | | | | | | | | | | | | | | | | | ı |
| ESZ9 | 5 | 744,625 | 19 | Hedge | D 2-2 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/23/2019 . | 2,997.5320 | 2,978.5000 | | | | | | (4,758) | (4,758). | 31,500 | 0002 | 50 |
| ESZ9 | 6 | | S&P 500 EMINI FUT DEC | Hedge | D 2-2 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/24/2019 . | 2,967.8947 | 2,978.5000 | | | | | | 3, 182 | 3, 182 | 37,800 | 0002 | 50 |
| L023 | | | US LONG BOND(CBT) | neuge | 0 2 2 | Interest | 12/01/2010 | ONE STREET TOWN TO GO US | | 2,307.0347 | 2,370.3000 | | | | | | , 102 | | | 0002 | |
| USZ9 | 10 | 1,000,000 | Dec 19 | AIA Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/26/2019 . | 164.7578 | 162.3125 | | | | | | (24,453) | (24,453). | 30,000 | 0003 | 1,000 |
| FD70 | | 1.000.000 | 90DAY EURO\$ FUTR | CWD II-d | Fb.:b.: A F | Interest | 10 /01 /0010 | CME CNIZOO II EKOMBAKO COEGO | 00/17/0010 | 07 0750 | 98.0400 | | | | | | 100 | 100 | 220 | 0004 | 2,500 |
| EDZ9 | | 1,000,000 | Dec19 US LONG BOND(CBT) | GWB Hedge | Exhibit 5 | Rate Interest | 12/31/2019 | CMESNZ20JLFK8MNNCLQ0F39 | 09/17/2019 . | 97 . 9750 | 98.0400 | | | | | | 163 | 163 | 330 | 0004 | 2,500 |
| USZ9 | 154 | 15,400,000 | Dec 19 | GWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/26/2019 . | 164.7578 | 162.3125 | | | | | | (376,578) | (376,578). | 462,000 | 0004 | 1,000 |
| | | | US LONG BOND(CBT) | | | Interest | | | | | | | | | | | | | | | ı l |
| USZ9 | 9 | 900,000 | Dec19US LONG BOND(CBT) | GWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAU1CT04EQ4D06ZH473 | 08/28/2019 . | 166.0920 | 162.3125 | | | | | | (34,015) | (34,015). | 27,000 | 0004 | 1,000 |
| USZ9 | 3 | 300,000 | Dec 19 | GWB Hedge | Exhibit 5 | Interest Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/30/2019 . | 165.4375 | 162.3125 | | | | | | (9,375) | (9,375). | 9,000 | 0004 | 1,000 |
| | | | US LONG BOND(CBT) | , | | Interest | | | | | | | | | | | | | | | |
| USZ9 | 4 | | Dec 19 | GWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 09/18/2019 . | 159.8125 | 162.3125 | | | | | | 10,000 | 10,000 | 12,000 | 0004 | 1,000 |
| USZ9 | ٥ | | US LONG BOND(CBT) Dec 19 | GWB Hedge | Exhibit 5 | Interest Rate | 12/31/2019 | CBT 1UAUICT04EQ4D06ZH473 | 09/20/2019 | 161.1563 | 162.3125 | | | | | | 10,406 | 10,406 | 27,000 | 0004 | 1,000 |
| 0023 | | | US LONG BOND(CBT) | and Houge | | Interest | 12/01/2013 | 10A010104E44D00ZH473 | | 101.1000 | 102.0120 | | | | | | 10,400 | 10,400 | | UUUT | |
| USZ9 | 3 | 300,000 | Dec19 | GWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 09/30/2019 | 162.3438 | 162.3125 | | | | | | (94) | (94) | 9,000 | 0004 | 1,000 |
| FD70 | ,- | 4E 000 000 | 90DAY EURO\$ FUTR | OLWD Hadaa | Fubible F | Interest | 10 /01 /0010 | ONE ONITION & EVANDARIOS COECO | 00 (00 (0040 | 00 4050 | 00 0400 | | | | | | (47 407) | (47 407) | 44.050 | 0005 | 0.500 |
| EDZ9 | 45 | 45,000,000 | Dec19 90DAY EURO\$ FUTR | GLWB Hedge | Exhibit 5 | Rate Interest | 12/31/2019 | CMESNZ20JLFK8MNNCLQ0F39 | 08/26/2019 . | 98 . 1950 | 98.0400 | | | | | | (17,437) | (17,437). | 14,850 | UUUD | 2,500 |
| EDZ9 | 30 | 30,000,000 | Dec 19 | GLWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CME | 09/04/2019 | 98.2050 | 98.0400 | | | | | | (12,375) | (12,375) | 9,900 | 0005 | 2,500 |
| | | | 90DAY EURO\$ FUTR | ů . | | Interest | | | | | | | | | | | | | | | |
| EDZ9 | 65 | 65,000,000 | Dec19 90DAY EURO\$ FUTR | GLWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/25/2019 . | 98.0100 | 98.0400 | | | | | | 4,875 | 4,875 | 21,450 | 0005 | 2,500 |
| EDZ9 | 50 | 50,000,000 | Dec19 | GLWB Hedge | Exhibit 5 | Interest Rate | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/26/2019 . | 98.0250 | 98.0400 | | | | | | 1,875 | 1,875 | 16,500 | 0005 | 2,500 |
| | | | US LONG BOND(CBT) | | | Interest | | ONLEGGE NORMENDEROLD | | | | | | | | | ,,,,,,,, | | | | |
| USZ9 | 1,891 | | Dec 19 | GLWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/26/2019 . | 164.7578 | 162.3125 | | | | | | (4,624,086) | (4,624,086). | 5,673,000 | 0005 | 1,000 |
| USZ9 | ne | | US LONG BOND(CBT) Dec 19 | GLWB Hedge | Exhibit 5 | Interest Rate | 12/31/2019 | CBT 1UAUICT04EQ4D06ZH473 | 08/28/2019 . | 166.0920 | 162.3125 | | | | | | (362,829) | (362,829) | 288,000 | 0005 | 1,000 |
| 0023 | 90 | | US LONG BOND(CBT) | ULID Heage | LAIIIDIT J | Interest | 12/01/2019 | 10AUT0104EQ4D00ZF473 | | 100.0320 | 102.3123 | | | | | | (302,029) | (302,029). | 200,000 | 0000 | 1,000 |
| USZ9 | 15 | 1,500,000 | Dec 19 | GLWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/30/2019 . | 165.4375 | 162.3125 | | | | | | (46,875) | (46,875). | 45,000 | 0005 | 1,000 |
| | | 4 700 | US LONG BOND(CBT) | al III I | | Interest | 10 (04 (00) | | 00 (00 (00 : 7 | 405 70:- | 100 01 | | | | | | (50.555) | (50.655) | F., | | |
| USZ9 | · ······ ¹⁷ | | Dec19US LONG BOND(CBT) | GLWB Hedge | Exhibit 5 | Rate Interest | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 09/03/2019 | 165.7813 | 162.3125 | | | | | | (58,969) | (58,969). | 51,000 | 0005 | 1,000 |
| USZ9 | 6 | 600,000 | | GLWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT 1UAUICT04EQ4D06ZH473 | 09/04/2019 | 165.9063 | 162.3125 | | | | | | (21,563) | (21,563) | 18.000 | 0005 | 1.000 |
| | | | | | | | | | | | | | | | | | | | | | |

| Futures Contracts Open as of the Curr | ant Statement Date | |
|---------------------------------------|--------------------|--|

| | | | | | | | | Futures Contracts | Open as c | f the Curr | ent Staten | nent Date | | | | | | | | | |
|----------|--------------|------------------|--------------------------|------------------------|----------------------|------------------|----------------|-------------------------------|--------------|------------------|-------------------|-------------|----------------------|-------------------------|-----------------------|--|-------------------------|----------------------------------|------------|------------------------|----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highl | y Effective H | edges | 18 | 19 | 20 | 21 | 22 |
| | | | | Description of Item(s) | | | | | | | | | | 15 | 16 | 17 Change in Variation Margin Gain | | Change in Variation Margin | | Hedge Effectiveness | |
| | | | | Hedged, | | T (-) | Date of | | | | | | Deels/ | | | (Loss) Used | Cumulative | Gain | | at | |
| | Number | | | Used for | Schodulo/ | Type(s) of | Maturity or | | | Transas | Poporting | | Book/ | Cumulativa | Deferred | to Adjust | Variation | (Loss) | | Inception and at | Value of |
| Ticker | Number of | Notional | | Income Generation | Schedule/ Exhibit | Risk(s) | Expira- | | Trade | Transac- tion | Reporting Date | | Adjusted Carrying | Cumulative Variation | Deferred Variation | Basis of Hedged | Margin for All Other | Recognized in Current | Potential | Quarter-end | One (1) |
| Symbol | Contracts | Amount | Description | or Replicated | Identifier | (a) | tion | Exchange | Date | Price | Price | Fair Value | Value | Margin | Margin | Item | Hedges | Year | Exposure | (b) | Point |
| - Cy20. | 0011114010 | 7 1110 4110 | US LONG BOND(CBT) | or reprioated | 1401141101 | Interest | | Exerialige | Date | 1 1100 | | . all value | 74.40 | Margin | Margin | Itom | Houges | | | (2) | |
| USZ9 | 58 | 5,800,000 | Dec 19 | GLWB Hedge | Exhibit 5 | Rate | 12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 . | 09/09/2019 | 162.9375 | 162.3125 | | | | | | (36,250) | (36,250) | 174,000 | 0005 | 1,000 |
| 11070 | 2 | 200,000 | US LONG BOND(CBT) Dec19 | GLWB Hedge | Exhibit 5 | Interest | .12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 _ | 09/13/2019 | 157.7188 | 162.3125 | | | | | | 9, 188 | 9, 188 | 6,000 | 0005 | 1,000 |
| USZ9 | 4 | 200,000 | US LONG BOND(CBT) | dLilb neuge | EXIIIDIT 5 | Rate Interest | 12/31/2019 . | 10AUTCT04EQ4D002H473 | | 1377 100 | 102.3123 | | | | | | J9, 100 | | | 0005 | 1,000 |
| USZ9 | 71 | 7,100,000 | Dec 19 | GLWB Hedge | Exhibit 5 | Rate | 12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 . | | 159.5625 | 162.3125 | | | | | | 195,250 | 195,250 | 213,000 | 0005 | 1,000 |
| 11070 | 61 | 0.400.000 | US LONG BOND(CBT) | OL WD II I | E 1 11 14 E | Interest | 40 (04 (0040 | ODT 41101110T04F04D00711470 | 00 (40 (0040 | 450 0405 | 100 0105 | | | | | | 450 500 | 450 500 | 400.000 | 0005 | 4 000 |
| USZ9 | 01 | 6,100,000 | Dec19 | GLWB Hedge | Exhibit 5 | Rate Interest | 12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 . | 09/18/2019 | 159.8125 | 162.3125 | | | | | | 152,500 | 152,500 | 183,000 | 0005 | 1,000 |
| USZ9 | 27 | 2,700,000 | Dec 19 | GLWB Hedge | Exhibit 5 | Rate | 12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 . | 09/19/2019 | 160.3472 | 162.3125 | | | | | | 53,063 | 53,063 | 81,000 | 0005 | 1,000 |
| | | | US LONG BOND(CBT) | | | Interest | | | | | | | | | | | | | | | |
| USZ9 | 17 | 1,700,000 | Dec19US LONG BOND(CBT) | GLWB Hedge | Exhibit 5 | Rate Interest | 12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 . | 09/20/2019 | 161 . 1563 | 162.3125 | | | | | | 19,656 | 19,656 | 51,000 | 0005 | 1,000 |
| USZ9 | 26 | 2,600,000 | Dec 19 | GLWB Hedge | Exhibit 5 | Rate | 12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 . | 09/23/2019 | 161.5625 | 162.3125 | | | | | | 19,500 | 19,500 | 78,000 | 0005 | 1,000 |
| | | | US 10YR NOTE FUT DEC | | | Interest | | | | | | | | | | | | | | | |
| TYZ9 | 109 | 10,900,000 | | GLWB Hedge | Exhibit 5 | Rate | 12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 . | 09/25/2019 | 130.0469 | 130.3125 | | | | | | 28,953 | 28,953 | 141,700 | 0005 | 1,000 |
| USZ9 | 159 | 15.900.000 | US LONG BOND(CBT) Dec 19 | GLWB Hedge | Exhibit 5 | Interest Rate | 12/31/2019 . | CBT1UAU1CT04EQ4D06ZH473 . | 09/25/2019 | 161.4688 | 162.3125 | | | | | | 134, 156 | 134, 156 | 477,000 | 0005 | 1,000 |
| 0020 | | , | US LONG BOND(CBT) | · · | | Interest | | 10101010124120221110 | | | | | | | | | | | | | |
| USZ9 | 175 | 17,500,000 | Dec 19 | GLWB Hedge | Exhibit 5 | Rate | 12/31/2019 . | CBT 1UAUICT04EQ4D06ZH473 . | 09/26/2019 | 162 . 1875 | 162.3125 | | | | | | 21,875 | 21,875 | 525,000 | 0005 | 1,000 |
| TYZ9 | 88 | 8.800.000 | US 10YR NOTE FUT DEC | GLWB Hedge | Exhibit 5 | Interest Rate | 12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 . | 09/27/2019 | 130.3125 | 130.3125 | | | | | | | | 114,400 | 0005 | 1,000 |
| 1123 | 00 | | US LONG BOND(CBT) | dLiib fledge | LXIIIDIT 3 | Interest | 12/31/2013 . | 10A010104E44D002F473 . | | 100.0120 | 130.3123 | | | | | | | | 114,400 | 0003 | ,,000 |
| USZ9 | 86 | 8,600,000 | Dec 19 | GLWB Hedge | Exhibit 5 | Rate | 12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 . | 09/27/2019 | 162 . 1875 | 162.3125 | | | | | | 10,750 | 10,750 | 258,000 | 0005 | 1,000 |
| 0070 | 40 | 00 400 005 | S&P 500 FUTURE | EIA II-d | FLILIA F | F: 4 /1d | 10/01/0010 | CHE CHIZOD II EKONANICI COEGO | 00/10/0010 | 2 002 0000 | 0.070.5000 | | | | | | (200,005) | (200,005) | 1 540 500 | 0000 | 250 |
| SPZ9 | 49 | 36,486,625 | S&P 500 FUTURE | FIA Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 . | CME SNZ20JLFK8MNNCLQ0F39 . | .09/12/2019 | 3,003.8000 | 2,978.5000 | | | | | | (309,925) | (309,925) | 1,543,500 | 0006 | 200 |
| SPZ9 | 2 | 1,489,250 | Dec 19 | FIA Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 . | CME SNZ20JLFK8MNNCLQ0F39 . | .09/13/2019 | 3,010.0000 | 2,978.5000 | | | | | | (15,750) | (15,750) | 63,000 | 0006 | 250 |
| | _ | | S&P 500 FUTURE | | | | | | | | | | | | | | | | | | |
| SPZ9 | 3 | 2,233,875 | Dec19 S&P 500 FUTURE | FIA Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 . | CME SNZ20JLFK8MNNCLQ0F39 . | .09/20/2019 | 2,991.0000 | 2,978.5000 | | | | | | (9,375) | (9,375) | 94,500 | 0006 | 250 |
| SPZ9 | 3 | 2,233,875 | Dec 19 | FIA Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 . | CME SNZ20JLFK8MNNCLQ0F39 . | 09/24/2019 | 2,970.0000 | 2,978.5000 | | | | | | 6,375 | 6,375 | 94,500 | 0006 | 250 |
| | | | S&P 500 FUTURE | | | | | | | | | | | | | | | | | | |
| SPZ9 | 82 | 61,059,250 | Dec19 S&P 500 FUTURE | FIUL Hedge | Exhibit 5 | Equity/Index | 12/31/2019 . | CME SNZ20JLFK8MNNCLQ0F39 . | .09/12/2019 | 3,003.8000 | 2,978.5000 | | ···· | | | | (518,650) | (518,650) | 2,583,000 | 0007 | 250 |
| SPZ9 | 12 | 8,935,500 | Dec 19 | FIUL Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 . | CME SNZ20JLFK8MNNCLQ0F39 . | .09/13/2019 | 3,010.0000 | 2,978.5000 | | | | | | (94,500) | (94,500) | 378,000 | 0007 | 250 |
| | | | S&P 500 FUTURE | , | | 1 | | | | | | | | | | | | | | | |
| SPZ9 | 9 | 6,701,625 | Dec 19 | FIUL Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 . | CME SNZ20JLFK8MNNCLQ0F39 . | .09/16/2019 | 3,000.0000 | 2,978.5000 | | | | | | (48,375) | (48,375) | 283,500 | 0007 | 250 |
| SPZ9 | 21 | 15,637,125 | S&P 500 FUTURE Dec19 | FIUL Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 . | CMESNZ20JLFK8MNNCLQ0F39 . | .09/20/2019 | 2,991.0000 | 2,978.5000 | | | | | | (65,625) | (65,625) | 661,500 | 0007 | 250 |
| | | | S&P 500 FUTURE | , | | _qu , / muux, | | | | | | | | | | | | | | | |
| SPZ9 | 30 | 22,338,750 | | FIUL Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 . | CMESNZ20JLFK8MNNCLQ0F39 . | .09/20/2019 | 3,016.5000 | 2,978.5000 | | ļ | | | | (285,000) | (285,000) | 945,000 | 0007 | 250 |
| SPZ9 | 25 | 18,615,625 | S&P 500 FUTURE | FIUL Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 . | CMESNZ20JLFK8MNNCLQ0F39 . | .09/24/2019 | 2,970.0000 | 2,978.5000 | | 1 | | | | 53, 125 | 53, 125 | 787,500 | 0007 | 250 |
| 3r 29 | 20 | 10,013,023 | S&P 500 FUTURE | Troc neage | LXIIIDIT 3 | Equity/ muex. | 12/31/2013 . | SNZZOJEI KOMINIOLIGOI 39 | .,99/24/2019 | 2,370.0000 | 2,970.3000 | | | | | | | | | 0007 | 230 |
| SPZ9 | 12 | 8,935,500 | Dec 19 | FIUL Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 . | CME | .09/27/2019 | 2,962.0000 | 2,978.5000 | | | | | | 49,500 | 49,500 | 378,000 | | 250 |
| | | | s - Hedging Other | r | | | | | | | | | | | | | (7,717,926) | (7,717,926) | 18,278,430 | XXX | XXX |
| 13299999 | 999. Subtota | al - Long Future | | | 1 | | | | | | 1 | | | | | | (7,717,926) | (7,717,926) | 18,278,430 | XXX | XXX |
| UXYZ9 | 30 | 3,000,000 | | Bond Portfolio Hedge | n 1 | Duration | 12/31/2019 . | CBT1UAUICTO4EQ4D06ZH473 . | 08/28/2019 | 144.6250 | 142.4063 | | 1 | | | | 66,563 | 66,563 | 52,500 | 0001 | 1,000 |
| UN129 | 30 | 3,000,000 | US ULTRA BOND (CBT) | Bond Portfolio Hedge | ٠ | Duration | 12/31/2019 . | 10AUTC104EQ4D00ZH4/3 . | | 144.0200 | 142.4003 | | <u> </u> | | | | | | | 0001 | |
| WNZ9 | 18 | 1,800,000 | DEC 19 | | D 1 | Duration | 12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 . | 08/28/2019 | 197.8828 | 191.9063 | | | | | | 107,578 | 107,578 | | 0001 | 1,000 |
| FV70 | | 4 000 000 | | Bond Portfolio Hedge | | D 4: | 40 (04 (0040 | 007 | 00 (00 (0040 | 440.0504 | 440 4404 | | 1 | | | | 45.000 | 45.000 | 45 000 | 0004 | 4 000 |
| FVZ9 | 19 | 1,900,000 | | Bond Portfolio Hedge | ו ע | Duration | 12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 . | 08/28/2019 | 119.9531 | 119.1484 | | l | | · | | 15,289 | 15,289 | 15,200 | 0001 | 1,000 |
| UXYZ9 | 257 | 25,700,000 | 19 | | D 1 | Duration | 12/31/2019 . | CBT1UAUICT04EQ4D06ZH473 . | 08/28/2019 | 144.6250 | 142.4063 | | | | | | 570,219 | 570,219 | 449,750 | 0001 | 1,000 |
| | | | | | | | | | | | | | | | | | | | | | |

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| | | | | | | | | Futures Contracts | Open as c | of the Curr | ent Statem | ient Date | | | | | | | | | |
|--------|-----------|------------|----------------------------|------------------------|---------------|---------------------------|---------------|--|-----------------|-------------|--------------|------------|----------|------------|---------------|--|------------|----------------------------------|-----------|------------------------|----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highl | y Effective H | edges | 18 | 19 | 20 | 21 | 22 |
| | | | | Description of Item(s) | | | | | | | | | | 15 | 16 | 17 Change in Variation Margin Gain | | Change in Variation Margin | | Hedge Effectiveness | |
| | | | | Hedged, | | | Date of | | | | | | | | | (Loss) Used | Cumulative | Gain | | at | 1 |
| | | | | Used for | | Type(s) | Maturity | | | | | | Book/ | | | to Adjust | Variation | (Loss) | | Inception | ı |
| | Number | | | Income | Schedule/ | of | or | | | Transac- | Reporting | | Adjusted | Cumulative | Deferred | Basis of | Margin for | Recognized | | and at | Value of |
| Ticker | of | Notional | | Generation | Exhibit | Risk(s) | Expira- | | Trade | tion | Date | | Carrying | Variation | Variation | Hedged | All Other | in Current | Potential | Quarter-end | One (1) |
| Symbol | Contracts | Amount | Description | or Replicated | Identifier | (a) | tion | Exchange | Date | Price | Price | Fair Value | Value | Margin | Margin | Item | Hedges | Year | Exposure | (b) | Point |
| WNZ9 | 102 | 10,200,000 | US ULTRA BOND (CBT) DEC 19 | Bond Portfolio Hedge | n 1 | Duration | 12/31/2019 | CBT1UAU1CT04EQ4D06ZH473 | 08/28/2019 | 197.8828 | 191.9063 | | | | | | 609,609 | 609,609 | 489,600 | 0001 | 1,000 |
| | | | US ULTRA BOND (CBT) | Bond Portfolio Hedge | | bui at i oil | | TOTOTOTOTE GEODESITIO | | | | | | | | | | | | 0001 | |
| WNZ9 | 59 | 5,900,000 | DEC 19 | | D 1 | Duration | 12/31/2019 | CBT 1UAUICT04EQ4D06ZH473 | 08/28/2019 | 197.8828 | 191.9063 | | | | | | 352,617 | 352,617 | 283,200 | 0001 | 1,000 |
| EDZ9 | 3 | 3,000,000 | 90DAY EUROS FUTR Dec19 | AIA Hedge | Exhibit 5 | Interest Rate | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/12/2019 | 98.0100 | 98.0400 | | | | | | (225) | (225) | 990 | 0003 | 2,500 |
| | | | S&P 500 FUTURE | | | | | | | | | | | | | | | | | | |
| SPZ9 | 6 | 4,467,750 | Dec 19US 10YR NOTE FUT DEC | AIA Hedge | Exhibit 5 | Equity/Index. Interest | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/12/2019 | 3,003.8000 | 2,978.5000 | | | | | | 37,950 | 37,950 | 189,000 | 0003 | 250 |
| TYZ9 | 26 | 2,600,000 | 19 | AIA Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/26/2019 | 131.6172 | 130.3125 | | | | | | 33,922 | 33,922 | 33,800 | 0003 | 1,000 |
| 71/70 | | | US 10YR NOTE FUT DEC | | | Interest | 10 (01 (0010 | | 20 (40 (00 40 | 100 1000 | 100 0105 | | | | | | (0.504) | (0.504) | | | |
| TYZ9 | 3 | 300,000 | S&P 500 FUTURE | AIA Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUTCT04EQ4D06ZH473 | 09/12/2019 | 129.4688 | 130.3125 | | | | | | (2,531) | (2,531) | 3,900 | 0003 | 1,000 |
| SPZ9 | 45 | 33,508,125 | Dec 19 | GWB Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/12/2019 | 3,003.8000 | 2,978.5000 | | | | | | 284,625 | 284,625 | 1,417,500 | 0004 | 250 |
| SPZ9 | 1 | 744.625 | S&P 500 FUTURE Dec19 | GWB Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/16/2019 | 3,000.0000 | 2,978.5000 | | | | | | 5,375 | 5,375 | 31,500 | 0004 | 250 |
| 3F Z 9 | | 144,023 | S&P 500 FUTURE | dilb fledge | LAIIIDIT J | Lqui ty/ muex. | 12/01/2019 | SINZZOJEI KOMINNOEQOI 39 | | 5,000.0000 | 2,970.3000 | | | | | | | | | 0004 | 200 |
| SPZ9 | 1 | 744,625 | Dec 19 | GWB Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/20/2019 | 2,991.0000 | 2,978.5000 | | | | | | 3, 125 | 3, 125 | 31,500 | 0004 | 250 |
| SPZ9 | 4 | 2,978,500 | S&P 500 FUTURE Dec19 | GWB Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/24/2019 | 2,970.0000 | 2,978.5000 | | | | | | (8,500) | (8,500) | 126,000 | 0004 | 250 |
| 0 20 | | | S&P 500 EMINI FUT DEC | dib ricage | EXIIIDIT 0 | Equity/ much. | | ONE ONE OF THE PROPERTY OF THE | | ,2,010.0000 | | | | | | | (0,000) | | | | |
| ESZ9 | 5 | 744,625 | 19 S&P 500 FUTURE | GWB Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/26/2019 | 2,981.2500 | 2,978.5000 . | | | | | | 688 | 688 | 31,500 | 0004 | 50 |
| SPZ9 | 2 | 1,489,250 | Dec 19 | GWB Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 | 09/27/2019 | 2,962.0000 | 2,978.5000 | | | | | | (8,250) | (8,250) | | 0004 | 250 |
| | | | US 10YR NOTE FUT DEC | - | | Interest | | | | | | | | | | | | | | | |
| TYZ9 | 70 | 7,000,000 | US 5YR NOTE (CBT) | GWB Hedge | Exhibit 5 | Rate Interest | 12/31/2019 | CBT 1UAUICT04EQ4D06ZH473 | 08/26/2019 | 131.6172 | 130.3125 | | | | | | 91,328 | 91,328 | 91,000 | 0004 | 1,000 |
| FVZ9 | 125 | 12,500,000 | Dec19 | GWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/26/2019 | 119.9063 | 119.1484 | | | | | | 94,727 | 94,727 | 100,000 | 0004 | 1,000 |
| | | | US 10YR NOTE FUT DEC | | | Interest | | | | | | | | | | | | | | | |
| TYZ9 | 15 | 1,500,000 | US 5YR NOTE (CBT) | GWB Hedge | Exhibit 5 | Rate Interest | 12/31/2019 | CBT1UAUTCT04EQ4D06ZH473 | 08/29/2019 | 131.6406 | 130.3125 | | | | | | 19,922 | 19,922 | 19,500 | 0004 | 1,000 |
| FVZ9 | 16 | 1,600,000 | Dec 19 | GWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 08/29/2019 | 119.8750 | 119.1484 | | | | | | 11,625 | 11,625 | 12,800 | 0004 | 1,000 |
| TV70 | 00 | 0.000.000 | US 10YR NOTE FUT DEC | OWD II-d | Fubility F | Interest | 10/01/0010 | ODT 4110111.0T0.4F0.4F0.6711479 | 00/05/0010 | 101 0105 | 100 0105 | | | | | | 00.000 | 20, 000 | 00,000 | 0004 | 1 000 |
| TYZ9 | 20 | 2,000,000 | US 5YR NOTE (CBT) | GWB Hedge | Exhibit 5 | Rate Interest | 12/31/2019 | CBT1UAUTCT04EQ4D06ZH473 | 09/05/2019 | 131.3125 | 130.3125 | | | | | | 20,000 | 20,000 | 26,000 | 0004 | 1,000 |
| FVZ9 | 30 | 3,000,000 | Dec 19 | GWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICTO4EQ4D06ZH473 | 09/05/2019 | 119.7656 | 119.1484 | | | | | | 18,516 | 18,516 | 24,000 | 0004 | 1,000 |
| TYZ9 | 10 | 1,000,000 | US 10YR NOTE FUT DEC | GWB Hedge | Exhibit 5 | Interest Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 09/06/2019 | 131.3594 | 130.3125 | | | | | | 10,469 | 10,469 | 13,000 | 0004 | 1,000 |
| 1123 | 10 | 1,000,000 | US 10YR NOTE FUT DEC | Tuind Hedge | LAIIIDIT J | Interest | 12/01/2019 | 10A010104EQ4D002F473 | | 101.0394 | 100.0120 | | | | | | 10,409 | 10,409 | 13,000 | 0004 | |
| TYZ9 | 4 | 400,000 | 19 | GWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 09/10/2019 | 130.0938 | 130.3125 | | | | | | (875) | (875) | 5,200 | 0004 | 1,000 |
| TYZ9 | ۵ | 900.000 | US 10YR NOTE FUT DEC | GWB Hedge | Exhibit 5 | Interest Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 09/11/2019 | 129.8438 | 130.3125 | | | | | | (4,219) | (4,219) | 11,700 | 0004 | 1,000 |
| . 120 | | , | US 5YR NOTE (CBT) | - | | Interest | | | | | | | | | | | | | | | |
| FVZ9 | 2 | 200,000 | Dec 19 | GWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 09/11/2019 | 118.8984 | 119.1484 | | | | | | (500) | (500) | 1,600 | 0004 | 1,000 |
| TYZ9 | 11 | 1,100,000 | US 10YR NOTE FUT DEC 19 | GWB Hedge | Exhibit 5 | Interest Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 09/12/2019 | 129.4688 | 130.3125 | | | | | | (9,281) | (9,281) | 14,300 | 0004 | 1,000 |
| | | , , | US 5YR NOTE (CBT) | - | | Interest | | | | | | | | | | | | | | | |
| FVZ9 | 11 | 1,100,000 | Dec 19US 10YR NOTE FUT DEC | GWB Hedge | Exhibit 5 | Rate Interest | 12/31/2019 | CBT1UAUTCT04EQ4D06ZH473 | 09/12/2019 | 118.6563 | 119.1484 | | | | | | (5,414) | (5,414) | 8,800 | 0004 | 1,000 |
| TYZ9 | 9 | 900,000 | 19 | GWB Hedge | Exhibit 5 | Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | 09/13/2019 | 128.5938 | 130.3125 | | | | | | (15,469) | (15,469) | 11,700 | 0004 | 1,000 |
| | | | MSCI EAFE Mini DEC 19 | | | | | | | | | | | | | | | | | | · |
| MFSZ9 | 95 | 9,017,400 | MSCI EAFE Mini DEC 19 | GWB Hedge | Exhibit 5 | Equity/Index. | 12/20/2019 | NYF 5493004R83R1LVX21L36 | 09/12/2019 | 1,906.5000 | 1,898.4000 . | | | | | | 38,475 | 38,475 | 427,500 | 0004 | 50 |
| MFSZ9 | 8 | 759,360 | LAIL WITH DEC 19 | GWB Hedge | Exhibit 5 | Equity/Index. | 12/20/2019 | NYF 5493004R83R1LVX21L36 | .09/16/2019 | 1,901.9000 | 1,898.4000 | | | | | | 1,400 | 1,400 | 36,000 | 0004 | 50 |
| ME030 | _ | 004 700 | MSCI EAFE Mini DEC 19 | OWD II I | 5 1 1 1 1 4 5 | F :4 (1 : | 40 (00 (00 (0 | NVE 540000 4D00D41 1992 11 22 | 00 (00 (00 (| 4 000 7011 | 4 000 4000 | | | | | | 4 510 | 4 540 | 40.500 | 0004 | |
| MFSZ9 | 3 | 284,760 | | GWB Hedge | Exhibit 5 | Equity/Index. | 12/20/2019 | NYF 5493004R83R1LVX21L36 | . J. 19/20/2019 | 1,908.7214 | 1,898.4000 | | | | | | 1,548 | 1,548 | 13,500 | 0004 | 50 |

| Euturoa Contracta (| Open as of the Current | Statement Date |
|---------------------|------------------------|----------------|
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| Futures Contracts Open as of the Current Sta 1 2 3 4 5 6 7 8 9 10 11 12 | | | | | | | | | | | | nent Date | | | | | | | | | |
|---|------------------------------------|--------------------|-----------------------------|--|----------------------|------------------|---------------------|----------------------------|---------------|---------------|---------------|------------|-------------------|---------------------|---------------------|----------------|-------------------------|--|-----------------------|---|------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | | y Effective H | | 18 | 19 | 20 | 21 | 22 |
| | | | | Description of Item(s) Hedged, Used for | | Type(s) | Date of Maturity | | | | | | Book/ | 15 | 16 | to Adjust | Cumulative Variation | Change in Variation Margin Gain (Loss) | | Hedge Effectiveness at Inception | |
| Tieker | Number of | National | | Income | Schedule/ Exhibit | of Diak(a) | or | | Trada | Transac- | Reporting | | Adjusted | Cumulative | | Basis of | Margin for | Recognized | Detential | and at | Value of |
| Ticker Symbol | Contracts | Notional Amount | Description | Generation or Replicated | Identifier | Risk(s) (a) | Expira- tion | Exchange | Trade Date | tion Price | Date Price | Fair Value | Carrying Value | Variation Margin | Variation Margin | Hedged Item | All Other Hedges | in Current Year | Potential Exposure | Quarter-end (b) | One (1) Point |
| | | | MSCI EAFE Mini DEC 19 | | | | | | | | | | | J | J | | Ĭ | (2.2) | | | |
| MFSZ9 | 5 | 474,600 | S&P 500 FUTURE | GWB Hedge | Exhibit 5 | Equity/Index. | | | .09/24/2019 | 1,897.1345 | 1,898.4000 | | | | | | (316) | (316) | 22,500 | | 50 |
| SPZ9 | 380 | 282,957,500 | Dec19 | GLWB Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 | CME | .09/12/2019 | 3,003.8000 | 2,978.5000 | | | | | | 2,403,500 | 2,403,500 | 11,970,000 | 0005 | 250 |
| SPZ9 | 21 | 15,637,125 | Dec19 | GLWB Hedge | . Exhibit 5 | Equity/Index. | 12/31/2019 | CMESNZ20JLFK8MNNCLQ0F39 . | .09/16/2019 | 3,000.0000 | 2,978.5000 | | | | | | 112,875 | 112,875 | 661,500 | 0005 | 250 |
| SPZ9 | 6 | 4,467,750 | Dec 19 | GLWB Hedge | . Exhibit 5 | Equity/Index. | 12/31/2019 | CMESNZ20JLFK8MNNCLQ0F39 . | .09/18/2019 | 3,009.0000 | 2,978.5000 | | | | | | 45,750 | 45,750 | 189,000 | 0005 | 250 |
| SPZ9 | 9 | 6,701,625 | Dec 19 | GLWB Hedge | . Exhibit 5 | Equity/Index. | 12/31/2019 | CMESNZ20JLFK8MNNCLQ0F39 . | .09/19/2019 | 3,007.0000 | 2,978.5000 | | | | | | 64, 125 | 64, 125 | 283,500 | 0005 | 250 |
| SPZ9 | 6 | 4,467,750 | Dec19 | GLWB Hedge | . Exhibit 5 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 . | .09/20/2019 | 2,991.0000 | 2,978.5000 | | | | | | 18,750 | 18,750 | 189,000 | 0005 | 250 |
| SPZ9 | 28 | 20,849,500 | Dec 19 | GLWB Hedge | . Exhibit 5 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 . | .09/24/2019 | 2,970.0000 | 2,978.5000 | | | | | | (59,500) | (59,500) | 882,000 | 0005 | 250 |
| SPZ9 | 31 | 23,083,375 | Dec19 | GLWB Hedge | . Exhibit 5 | Equity/Index. | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 . | .09/26/2019 | 2,979.5000 | 2,978.5000 | | | | | | 7,750 | 7,750 | 976,500 | 0005 | 250 |
| SPZ9 | 17 | 12,658,625 | | GLWB Hedge | Exhibit 5 | Equity/Index. | 12/31/2019 | CME | .09/27/2019 | 2,962.0000 | 2,978.5000 | | | | | | (70, 125) | (70, 125) | 535,500 | 0005 | 250 |
| FVZ9 | 94 | 9,400,000 | US 5YR NOTE (CBT) Dec 19 | GLWB Hedge | Exhibit 5 | Interest Rate | 12/31/2019 | CBT 1UAUICT04EQ4D06ZH473 | .09/11/2019 | 118.8984 | 119.1484 | | | | | | (23,500) | (23,500) | | 0005 | |
| FVZ9 | 17 | 1,700,000 | US 5YR NOTE (CBT) Dec 19 | GLWB Hedge | . Exhibit 5 | Interest Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | .09/12/2019 | 118.6563 | 119.1484 | | | | | | (8,367) | (8,367) | 13,600 | 0005 | 1,000 |
| FVZ9 | 100 | 10,000,000 | US 5YR NOTE (CBT) Dec19 | GLWB Hedge | . Exhibit 5 | Interest Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | .09/16/2019 | 118.4375 | 119.1484 | | | | | | (71,094) | (71,094) | | 0005 | 1,000 |
| FVZ9 | 21 | 2,100,000 | US 5YR NOTE (CBT) Dec 19 | GLWB Hedge | . Exhibit 5 | Interest Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | .09/19/2019 | 118.6953 | 119.1484 | | | | | | (9,516) | (9,516) | 16,800 | 0005 | 1,000 |
| FVZ9 | 35 | 3,500,000 | US 5YR NOTE (CBT) Dec19 | GLWB Hedge | . Exhibit 5 | Interest Rate | 12/31/2019 | CBT1UAUICT04EQ4D06ZH473 | .09/30/2019 | 119.1406 | 119.1484 | | | | | | (273) | (273) | 28,000 | 0005 | 1,000 |
| MFSZ9 | 799 | 75,841,080 | MSCI EAFE Mini DEC 19 | GLWB Hedge | . Exhibit 5 | Equity/Index. | 12/20/2019 | NYF 5493004R83R1LVX2IL36 . | .09/12/2019 | 1,906.4000 | 1,898.4000 | | | | | | 319,600 | 319,600 | 3,595,500 | 0005 | 50 |
| MFSZ9 | 60 | 5,695,200 | MSCI EAFE Mini DEC 19 | GLWB Hedge | . Exhibit 5 | Equity/Index. | 12/20/2019 | NYF 5493004R83R1LVX2IL36 . | .09/16/2019 | 1,902.3917 | 1,898.4000 | | | | | | 11,975 | 11,975 | 270,000 | 0005 | 50 |
| MFSZ9 | 14 | 1,328,880 | MSCI EAFE Mini DEC 19 | GLWB Hedge | . Exhibit 5 | Equity/Index. | 12/20/2019 | NYF 5493004R83R1LVX2IL36 . | .09/18/2019 | 1,908.0857 | 1,898.4000 | | | | | | 6,780 | 6,780 | 63,000 | 0005 | 50 |
| MFSZ9 | 11 | 1,044,120 | MSCI EAFE Mini DEC 19 | GLWB Hedge | . Exhibit 5 | Equity/Index. | 12/20/2019 | NYF | .09/20/2019 | 1,908.7214 | 1,898.4000 | | | | | | 5,677 | 5,677 | | 0005 | 50 |
| MFSZ9 | 50 | 4,746,000 | MSCI EAFE Mini DEC 19 | GLWB Hedge | Exhibit 5 | Equity/Index_ | 12/20/2019 | NYF | .09/24/2019 | 1,897.1345 | 1,898.4000 | | | | | | (3, 164) | (3, 164) | 225,000 | 0005 | 50 |
| MFSZ9 | 30 | 2,847,600 | MSCI EAFE Mini DEC 19 | GLWB Hedge | . Exhibit 5 | Equity/Index. | 12/20/2019 | NYF 5493004R83R1LVX2IL36 . | .09/26/2019 | 1,898.1533 | 1,898.4000 | | | | | | (370) | (370) | 135,000 | 0005 | 50 |
| MFSZ9 | 38 | 3,606,960 | MSCI EAFE Mini DEC 19 | GLWB Hedge | . Exhibit 5 | Equity/Index. | 12/20/2019 | NYF 5493004R83R1LVX2IL36 . | .09/27/2019 | 1,891.7526 | 1,898.4000 | | | | | | (12,630) | (12,630) | 171,000 | 0005 | 50 |
| EDZ9 | 8 | 8,000,000 | | FIA Hedge | Exhibit 5 | Interest Rate | 12/31/2019 | CME SNZ20JLFK8MNNCLQ0F39 . | .08/26/2019 | 98 . 1950 | 98.0400 | | | | | | 3, 100 | 3, 100 | 2,640 | 0006 | 2,500 |
| EDZ9 | 267 | 267,000,000 | 90DAY EURO\$ FUTR Dec19 | FIUL Hedge | . Exhibit 5 | Interest Rate | 12/31/2019 | CME | .08/26/2019 | 98 . 1950 | 98.0400 | | | | | | 103,462 | 103,462 | | 0007 | 2,500 |
| EDZ9 | 8 | 8,000,000 | 90DAY EURO\$ FUTR Dec19 | FIUL Hedge | . Exhibit 5 | Interest Rate | 12/31/2019 | CME | .09/03/2019 | 98.1700 | 98.0400 | | | | | | 2,600 | 2,600 | 2,640 | 0007 | 2,500 |
| EDZ9 | 25 | 25,000,000 | 90DAY EURO\$ FUTR Dec19 | FIUL Hedge | Exhibit 5 | Interest Rate | .12/31/2019 | CNE SNZ20JLFK8MNNCLQ0F39 | .09/20/2019 | 98.0050 | 98.0400 | | | | | | (2, 188) | (2, 188) | 8,250 | 0007 | 2,500 |
| | 99. Subtota | | es - Hedging Other | | | | ,, | | | | | | | | | | 5, 185, 207 | 5, 185, 207 | 24,655,680 | XXX | XXX |
| | | l - Short Future | | • | | | | | | | | | | | | | 5, 185, 207 | 5, 185, 207 | 24,655,680 | XXX | XXX |
| | | I - Hedging Eff | | | | | | | | | | | | | | | | | | XXX | XXX |
| | 09999999. Subtotal - Hedging Other | | | | | | | | | | | | | | | (2,532,719) | (2,532,719) | 42,934,110 | XXX | XXX | |
| 14 199999 | 9999. Subtotal - Replication | | | | | | | | | | | | | 1 | | | | | | \/\X | AXX. |

| Futures. | Contracto | Onan a | o of the | Currant | Statement | Data |
|----------|-----------|--------|----------|---------|-----------|------|
| | | | | | | |

| 1 2 3 4 5 6 7 8 | | | | | | | | | | | | | | | | | | | | | |
|-----------------|--|-----------|-------------|---------------|------------|---------|----------|----------|-------|----------|-----------|------------|----------|------------|---------------|-------------|-------------|------------|-----------|---------------|----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly | / Effective H | edges | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| | | | | | | | | | | | | | | | | Change in | | | | | ļ |
| | | | | | | | | | | | | | | | | Variation | | Change in | | | |
| | | | | Description | | | | | | | | | | | | Margin | | Variation | | Hedge | |
| | | | | of Item(s) | | | | | | | | | | | | Gain | | Margin | | Effectiveness | |
| | | | | Hedged, | | | Date of | | | | | | | | | (Loss) Used | Cumulative | Gain | | at | |
| | | | | Used for | | Type(s) | Maturity | | | | | | Book/ | | | to Adjust | Variation | (Loss) | | Inception | |
| | Number | | | Income | Schedule/ | of | or | | | Transac- | Reporting | | Adjusted | Cumulative | Deferred | Basis of | | Recognized | | and at | Value of |
| Ticker | of | Notional | | Generation | Exhibit | Risk(s) | Expira- | | Trade | tion | Date | | Carrying | Variation | Variation | Hedged | All Other | in Current | Potential | Quarter-end | One (1) |
| Symbol | Contracts | Amount | Description | or Replicated | Identifier | (a) | tion | Exchange | Date | Price | Price | Fair Value | Value | Margin | Margin | Item | Hedges | Year | Exposure | (b) | Point |
| 14299999 | 1429999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | XXX | XXX | | |
| 14399999 | 999. Subtotal | l - Other | | | | | | | | | | | | | | | | | | XXX | XXX |
| 14499999 | 999 - Totals | | | | | | | | | | | | | · | | (2,532,719) | (2.532.719) | 42.934.110 | XXX | XXX | |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|--|---------------------------|---------------------------|------------------------|
| Morgan Stanley & Co. International pic: | | J | |
| 912803AY9 US Treasury Strip 30,000,000 par, due 11/15/2021 | | | |
| 912810FP8 US Treasury Bond 900,000 par, due 02/15/2031 | | | |
| 912828V23 US Treasury Bond 250,000 par, due 12/31/2023 | | | |
| 464287200 ISHARES-C S&P 500, 1,200 shares | | | |
| Total Net Cash Deposits | | | |

| (a) | Code | Description of Hedged Risk(s) |
|-----|------|--|
| | | All portfolios met expectation of effectiveness for Q3 2019 in that the derivatives shall contribute no more than a stated percentage of the portfolio's interest rate exposure, and the duration of the cash instruments plus the derivatives will fall within +/- 20% of the portfolio's benchmark |
| | | duration or within 1 year, whichever is greater. |
| | 0002 | The Equity Hedge Strategy met its expectation of effectiveness for Q3 2019 in that the total equity exposure (equity holdings + futures) will be within +/- 10% of the portfolio manager's equity target. The equity target will be between 0 and 90% of the fund's market value. |
| | | Hedge of GAAP liabilities for Adjustable Immediate Annuity product. The AIA hedge effectiveness for Q3 2019 met its expectation of effectiveness at 90% |
| | 0004 | Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GWB hedge effectiveness for Q3 2019 met its expectation of effectiveness at 94% |
| | | Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLMB hedge effectiveness for Q3 2019 met its expectation of effectiveness at 87% |
| | | Hedge of economic liabilities for Fixed Index Annuity product. The FIA hedge effectiveness for Q3 2019 met its expecation of effectiveness at 87% |
| | 0007 | Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL hedge effectiveness for Q3 2019 met its expectation of effectiveness at 99% |
| | | |
| | | |
| | | |

| (b) | Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|-----|------|--|
| | | |

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | 4 | Bool | k/Adjusted Carrying V | /alue | | Fair Value | | 11 | 12 |
|--|---------------------------------------|---------------------------------------|---------------|-------------------|-----------------------|-----------------|----------------|----------------|-------------------|------------|----------------|
| | | Credit | | 5 | 6 | 7 | 8 | 9 | 10 | | |
| | Master | Support | Fair Value of | Contracts With | Contracts With | | | | | | |
| Description of Exchange, | Agreement | Annex | Acceptable | Book/Adjusted | Book/Adjusted | Exposure Net of | Contracts With | Contracts With | Exposure | Potential | Off-Balance |
| Counterparty or Central Clearinghouse | (Y or N) | (Y or N) | Collateral | Carrying Value >0 | Carrying Value <0 | Collateral | Fair Value >0 | Fair Value <0 | Net of Collateral | Exposure | Sheet Exposure |
| 019999999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | 20,503 | (24,291) | 20,503 | 20,503 | (24,291) | 20,503 | 42,934,110 | 42,934,110 |
| Bank of America NA B4TYDEB6GKMZ0031MB27 | У | Υ | 72,000,000 | 69, 101, 025 | (2,998,916) | | 69, 101, 025 | (2,998,916) | | | |
| Bank of New York Mellon | У | У | 2,568,976 | 2,471,214 | | | 2,471,214 | | | 368,386 | 270,624 |
| Barclays Bank PLC | Y | Y | 52,207,000 | 73,287,470 | (12,453,549) | 8,626,921 | 73,287,470 | (12,453,549) | 8,626,921 | 731,666 | 731,666 |
| Credit Suisse International E58DKGNJYYYJLN8C3868 | Y | Y | 11,278,000 | 12,081,145 | (719,819) | 83,326 | 12,081,145 | (719,819) | 83,326 | 409,585 | 409,585 |
| Goldman Sachs International W22LROWP21HZNBB6K528 | Y | У | 33,790,000 | 72, 135, 957 | (37,519,732) | 826,225 | 72, 135, 957 | (37,519,732) | 826,225 | | |
| HSBC Bank USA NA | Y | У | 192,951,000 | 265,953,619 | (68,027,459) | 4,975,160 | 265,953,619 | (68,027,459) | 4, 975, 160 | 1,772,260 | 1,772,260 |
| Merrill Lynch International | Y | У | | | | | | | | | |
| Morgan Stanley & Co. International plc | Y | Y | 2,085,738 | 2,376,996 | (349,507) | | 2,376,996 | (349,507) | | | |
| Royal Bank of Canada ES71P3U3RHIGC71XBU11 | Y | Y | 28,240,000 | 50,450,541 | (21,821,691) | 388,850 | 50,450,541 | (21,821,691) | 388,850 | 221, 174 | 221, 174 |
| Wells Fargo Bank NA KB1H1DSPRFMYMCUFXTO9 | Y | У | 20,090,000 | 27, 198, 159 | (7,142,643) | | 27 , 198 , 159 | (7, 142, 643) | | 242,842 | 208,358 |
| 029999999. Total NAIC 1 Designation | | | 415,210,714 | 575,056,126 | (151,033,316) | 14,900,482 | 575,056,126 | (151,033,316) | 14,900,482 | 3,745,913 | 3,613,667 |
| SunTrust Bank/Atlanta GA IYDOJBGJWY9T8XKCSX06 | Y | Y | 17, 497, 126 | 32,361,680 | (13,977,284) | 887,270 | 32,361,680 | (13,977,284) | 887,270 | | |
| 039999999. Total NAIC 2 Designation | | | 17,497,126 | 32,361,680 | (13,977,284) | 887,270 | 32,361,680 | (13,977,284) | 887,270 | | |
| 089999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Tra | ded) | | 114,971,196 | 114,971,196 | | | 114,971,196 | | | 16,933,955 | 16,933,955 |
| | | | | | | | | | | | |
| | · · · · · · · · · · · · · · · · · · · | · · · · · · · · · · · · · · · · · · · | | | | | | | | | |
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| | · · · · · · · · · · · · · · · · · · · | · · · · · · · · · · · · · · · · · · · | | | | | | | | | |
| 099999999 - Gross Totals | | | 547.679.036 | 722.409.505 | (165.034.891) | 15,808,255 | 722,409,505 | (165,034,891) | 15,808,255 | 63,613,978 | 63,481,732 |
| 1. Offset per SSAP No. 64 | | | 347,073,000 | 722,400,000 | (100,004,001) | 13,000,233 | 122,403,503 | (100,004,001) | 13,000,200 | 00,010,070 | 00,401,702 |
| 2. Net after right of offset per SSAP No. 64 | | | | 722,409,505 | (165,034,891) | | | | | | |

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 9 |
|---|-----------------------|----------------|-------------------|------------|------------|---------------|-------------------|
| | | | | | | Book/Adjusted | Type of |
| Exchange, Counterparty | | CUSIP | | | | Carrying M | Type of Margin |
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged | Identification | Description | Fair Value | Par Value | Value I | Date (I, V or IV) |
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Treasury | 912803-AY-9 | SP 0 11/15/21 | 28,963,221 | 30,000,000 | | 15/2021 IV |
| Morgan Stanley & Co. International plc | Treasury | 912810-FP-8 | T 5 3/8 2/15/31 | 1,240,734 | 900,000 | | 15/2031 IV |
| Morgan Stanley & Co. International plc | Treasury | 912828-V2-3 | T 2.25 12/31/23 | 256,924 | | 247,00212/ | 31/2023 IV |
| Morgan Stanley & Co. International plc | Other | 464287-20-0 | ISHARES-C S&P 500 | 358,224 | 1,200 | 290,842 | IV |
| | | | | | | | |
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| | | | | | | | |
| 019999999 - Total | | • | | 30,819,103 | 31,151,200 | 28,095,180 | XXX XXX |

Collateral Pledged to Reporting Entity

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|---|----------------|--------------------------------------|-------------|-------------|---------------|------------|--------------|
| | | | | | | Book/Adjusted | | Type of |
| Exchange, Counterparty | | CUSIP | | | | Carrying | Maturity | Margin |
| or Central Clearinghouse | Type of Asset Pledged | Identification | Description | Fair Value | Par Value | Value | Date | (I, V or IV) |
| Bank of America NA B4TYDE | B6GKMZ0031MB27 Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 72,000,000 | | XXX | | |
| Bank of New York Mellon | DQ28E4NONFVK49 Loan-backed and Structured | 3128ME-EY-3 | FHLINC PC GOLD COMB 15 3.00 20300501 | 502,992 | 935,000 | XXX | 05/01/2030 | IV |
| Bank of New York Mellon | DQ28E4NONFVK49 Loan-backed and Structured | 3128MM-W8-2 | FHLMC PC GOLD COMB 15 3.00 20321201 | 213,758 | | XXX | 12/01/2032 | IV |
| Bank of New York Mellon | DQ28E4NONFVK49 Loan-backed and Structured | 3128ME-DM-0 | FHLMC PC GOLD COMB 15 3.00 20300401 | 680,977 | | XXX | 04/01/2030 | ١٧ |
| Bank of New York Mellon | DQ28E4NONFVK49 Loan-backed and Structured | 3128MF-K5-6 | FHLMC PC GOLD COMB 15 3.00 20330101 | 538,116 | | XXX | 01/01/2033 | IV |
| Bank of New York Mellon | DQ28E4NONFVK49 Loan-backed and Structured | 3128ME-UL-3 | FHLINC PC GOLD COMB 15 3.00 20330501 | 633 , 133 | 1,047,000 | XXX | 05/01/2033 | IV |
| Barclays Bank PLC | 7VJP5170UK5573 Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 52,207,000 | | XXX | | IV |
| Credit Suisse International E58DKG | MJYYYJLN8C3868 Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 11,278,000 | 11,278,000 | XXX | | IV |
| Goldman Sachs International | WP21HZNBB6K528 Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 33,790,000 | | XXX | | IV |
| HSBC Bank USA 11E8VP | 30JCEQV1H4R804 Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 192,951,000 | | XXX | | IV |
| Morgan Stanley & Co. International plc | BJPFGFNF3BB653 Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 2,085,738 | 2,085,738 | XXX | | |
| Royal Bank of Canada | J3RHIGC71XBU11 Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 28,240,000 | | XXX | | IV |
| SunTrust Bank/Atlanta GA IYDOJE | GJWY9T8XKCSX06 Treasury | 912796-VY-2 | B 0 10/08/2019 | 14,720,993 | 14,726,000 | XXX | 10/08/2019 | IV |
| SunTrust Bank/Atlanta GA IYDOJE | GJWY9T8XKCSX06 Treasury | 912796-TL-3 | B 0 03/19/2020 | 2,776,133 | 2,800,000 | XXX | 03/19/2020 | IV |
| Wells Fargo Bank NA KB1H1D | SPRFMYMCUFXT09 Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 20,090,000 | 20,090,000 | XXX | | IV |
| 029999999 - Total | | • | | 432,707,840 | 434,388,738 | XXX | XXX | XXX |

Schedule DL - Part 1 - Reinvested Collateral Assets Owned **NONE**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned **NONE**

SCHEDULE E - PART 1 - CASH

| T. | | | | | | | | 9 |
|---|------|----------|-------------------|------------------|---|--------------|----------------|------|
| 1 | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | |
| | | | Amount of | Amount of | 6 | 7 | 8 | 1 |
| | | | Interest Received | Interest Accrued | | | | |
| | | Rate of | During Current | at Current | | | | |
| Depository | Code | Interest | Quarter | Statement Date | First Month | Second Month | Third Month | * |
| US Bank St. Paul, MN | | | 189,597 | | (83,544,824) | (88,297,722) | (87, 148, 742) | XXX |
| Wells Fargo Bank Minneapolis, MN | | | 2,976 | | (5,656,863) | (6,233,187) | 690,576 | xxx. |
| Bank of New York Mellon Pittsburgh, PA | | | | | | 33,760,690 | | xxx. |
| 0199998. Deposits in 4 depositories that do not | | | | | | | | |
| exceed the allowable limit in any one depository (See | | | | | | | | |
| instructions) - Open Depositories | XXX | XXX | 880 | | 339,778 | 289, 138 | 322,909 | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | 193,453 | | (54,477,443) | (60,481,081) | (55,627,066) | XXX |
| 0299998. Deposits in depositories that do not | | | | | | | | |
| exceed the allowable limit in any one depository (See | | | | | | | | |
| instructions) - Suspended Depositories | XXX | XXX | | | | | | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | | | | | | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 193,453 | | (54,477,443) | (60,481,081) | (55,627,066) | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | | | | XXX |
| | | | | | | | | |
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| | | | | | | | | |
| 0599999. Total - Cash | XXX | XXX | 193,453 | | (54,477,443) | (60,481,081) | (55,627,066) | XXX |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| | | Show Investments Or | vnea Ena or Curren | it Quarter | | | | |
|--|---|---------------------|--------------------|---------------------------------------|--------------------------|--------------------------|-------------------------|----------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 Book/Adjusted | 8 Amount of Interest | 9 Amount Received |
| CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | Carrying Value | Due and Accrued | During Year |
| United States Treasury I | Bill B 12/05/19 | | 09/23/2019 | 0.000 | 12/05/2019 | 4,734,259 | | 1,715 |
| United States Treasury I | | | 07/24/2019 | 0.000 | 10/17/2019 | 949, 123 | | 3,547 |
| United States Treasury I | | | 09/23/2019 | 0.000 | 10/31/2019 10/08/2019 | 51, 124, 176 | | 17,660 |
| United States Treasury I United States Treasury I | | | 09/23/2019 | 0.000 | 10/22/2019 | 8,047,045 . 5.394.059 | | 2,953 1,978 |
| United States Treasury I | | | 09/23/2019 | 0.000 | 11/12/2019 | 9,978,135 | | 3,724 |
| 0199999. Subtotal - Bonds - U.S. (| | | | , , , , , , , , , , , , , , , , , , , | | 80,226,797 | | 31,577 |
| 0599999. Total - U.S. Government | | | | | | 80,226,797 | | 31.577 |
| 1099999. Total - All Other Governr | ment Bonds | | | | | , , - | | . , . |
| 1799999, Total - U.S. States, Terri | tories and Possessions Bonds | | | | | | | |
| 2499999. Total - U.S. Political Sub | divisions Bonds | | | | | | | |
| 3199999. Total - U.S. Special Reve | | | | | | | | |
| ESSILOR INT CIE GEN D'OI | | | 09/23/2019 | | 11/21/2019 | | | 232 |
| 3299999. Subtotal - Bonds - Indust | trial and Miscellaneous (Unaffiliated) - Issuer Obligations | • | | 1 | | 498,544 | | 232 |
| 3899999. Total - Industrial and Mis | | | | | | 498,544 | | 232 |
| 4899999. Total - Hybrid Securities | | | | | | | | |
| 5599999. Total - Parent, Subsidiar | | | | | | | | |
| 6099999, Subtotal - SVO Identified | l Funds | | | | | | | |
| 6599999. Subtotal - Bank Loans | | | | | | | | |
| 7799999. Total - Issuer Obligations | 5 | | | | | 80.725.341 | | 31.809 |
| 7899999. Total - Residential Mortg | age-Backed Securities | | | | | | | |
| 7999999. Total - Commercial Morte | | | | | | | | |
| 8099999. Total - Other Loan-Backe | | | | | | | | |
| 8199999. Total - SVO Identified Fu | ınds | | | | | | | |
| 8299999. Total - Bank Loans | | | | | | | | |
| 8399999. Total Bonds | | | | | | 80.725.341 | | 31,809 |
| 996085-24-7 Dreyfus Treasury Cash M | anagement | | 09/30/2019 | | | | | 2,676,239 |
| 8599999. Subtotal - Exempt Money | y Market Mutual Funds - as Identified by the SVO | | | 1 | | 214,482,609 | | 2,676,239 |
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| 8899999 - Total Cash Equivalents | | | | | | 295,207,950 | | 2,708,048 |