QUARTERLY STATEMENT

OF THE

MINNESOTA LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2019

[X] **LIFE AND ACCIDENT AND HEALTH** [ ] **FRATERNAL BENEFIT SOCIETIES**

2019

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

Minnesota Life Insurance Company

NAIC Group Code 0869 (Current) 0869 (Prior) NAIC Company Code 66168 Employer's ID Number 41-0417830

Organized under the Laws of Minnesota, State of Domicile or Port of Entry MN

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 08/06/1880 Commenced Business 08/06/1880

Statutory Home Office 400 Robert Street North (Street and Number), St. Paul, MN, US 55101-2098 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Robert Street North (Street and Number)
St. Paul, MN, US 55101-2098 (City or Town, State, Country and Zip Code), 651-665-3500 (Area Code) (Telephone Number)

Mail Address 400 Robert Street North (Street and Number or P.O. Box), St. Paul, MN, US 55101-2098 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Robert Street North (Street and Number)
St. Paul, MN, US 55101-2098 (City or Town, State, Country and Zip Code), 651-665-4284 (Area Code) (Telephone Number)

Internet Website Address www.securian.com

Statutory Statement Contact John Edward Hageman (Name), 651-665-4284 (Area Code) (Telephone Number)
john.hageman@securian.com (E-mail Address), 651-665-7938 (FAX Number)

OFFICERS

Chairman,President & CEO	Christopher Michael Hilger	2nd Vice President & Treasurer	Ted James Nistler #
Sr VP, Gen Counsel & Secretary	Gary Roger Christensen	Executive VP & CFO	Warren John Zaccaro

OTHER

Rick Lynn Ayers, Vice President	Laurence Gerard Cochrane, Vice President	George Ignatius Connolly, Senior Vice President
Susan Lunseth Ebertz, Vice President	Robert John Ehren, Senior Vice President	Craig John Frisvold, Vice President
Siddharth Subhash Gandhi, Senior Vice President	William Michael Gould, Senior Vice President	David Michael Kuplic, Senior Vice President
Anthony Joseph Martins, Vice President	Kathleen Louise Pinkett, Senior Vice President	Bruce Paul Shay, Executive Vice President
Paul Ellsworth Rudeen, Vice President and Actuary	Suzette Louise Huovinen #, Senior Vice President	Daniel Harold Kruse, Vice President
Kristi Lee Fox, Vice President	Peter Gordon Berlute, Vice President	Barbara Ann Baumann, Vice President
Mark James Geldernick #, Vice President & CRO	Richard Alan Binger, Vice President	Karen Ann Leighton, Vice President
David John LePlavy, Sr VP, Treasurer & Controller	David Anthony Seidel #, Vice President & Chief Actuary	Craig Michael Stapleton-Corcoran, Vice President

DIRECTORS OR TRUSTEES

Robert Leo Senkler	Warren John Zaccaro	Sara Hietpas Gavin
Eric Byck Goodman	John Hadrath Hooley	Bruce Paul Shay
Trudy Ann Rautio	Mary Keith Brainerd	Gary Roger Christensen
Christopher Michael Hilger	Benjamin Gwynn Stonestreet Fowke III	

State of Minnesota
County of Ramsey SS:

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

Christopher Michael Hilger Chairman,President & CEO	Gary Roger Christensen Sr VP, Gen Counsel & Secretary	Ted James Nistler 2nd Vice President & Treasurer

Subscribed and sworn to before me this 01 day of August 2019

Nicholas D. Boehland
Notary Public
Janaury 31, 2024

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

NICHOLAS D BOEHLAND
Notary Public
Minnesota
My Commission Expires
Jan 31, 2024

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	16,307,622,007		16,307,622,007	15,520,080,854
2.	Stocks:				
	2.1 Preferred stocks	47,450,023		47,450,023	49,405,848
	2.2 Common stocks	821,664,656	10,153	821,654,503	755,930,642
3.	Mortgage loans on real estate:				
	3.1 First liens	3,756,962,961		3,756,962,961	3,614,863,649
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	60,902,511		60,902,511	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 ($ (64,146,858)), cash equivalents ($ 205,876,080) and short-term investments ($ 60,096,947)	201,826,169		201,826,169	61,518,410
6.	Contract loans (including $ ..... premium notes)	545,974,715	3,165,585	542,809,130	519,511,319
7.	Derivatives	584,299,794		584,299,794	149,598,277
8.	Other invested assets	913,137,039	105,902,850	807,234,189	765,921,713
9.	Receivables for securities	154,435,094	22,701	154,412,393	32,619,033
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	23,394,274,968	109,101,288	23,285,173,679	21,532,151,287
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	180,061,891	2,149	180,059,743	171,304,316
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	173,340,364	404,150	172,936,214	226,311,904
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	112,737,121		112,737,121	114,998,860
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	165,398,328		165,398,328	60,163,410
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	17,481,861		17,481,861	20,555,766
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				26,071,636
18.2	Net deferred tax asset	239,795,767	68,505,296	171,290,471	137,212,578
19.	Guaranty funds receivable or on deposit	3,917,006		3,917,006	3,846,845
20.	Electronic data processing equipment and software	66,377,509	55,347,033	11,030,476	9,793,348
21.	Furniture and equipment, including health care delivery assets ($ .....)	25,238,682	25,238,682		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	7,748,352		7,748,352	
24.	Health care ($ .....) and other amounts receivable	24,669,910	24,669,909		
25.	Aggregate write-ins for other than invested assets	112,175,386	70,467,031	41,708,355	44,752,142
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	24,523,217,144	353,735,538	24,169,481,607	22,347,162,092
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	27,802,686,932		27,802,686,932	24,172,223,379
28.	Total (Lines 26 and 27)	52,325,904,076	353,735,538	51,972,168,539	46,519,385,471
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Prepaid Expenses	33,805,017	33,805,017		
2502.	Negative IMR	36,662,014	36,662,014		
2503.	Net Goodwill	34,214,877		34,214,877	37,325,477
2598.	Summary of remaining write-ins for Line 25 from overflow page	7,493,478		7,493,478	7,426,665
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	112,175,386	70,467,031	41,708,355	44,752,142

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 18,136,939,526 less $ ..... included in Line 6.3 (including $ 3,462,093 Modco Reserve)	18,136,939,526	16,998,767,257
2.	Aggregate reserve for accident and health contracts (including $ 17,987,486 Modco Reserve)	152,540,667	149,202,008
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	1,532,161,202	1,524,660,241
4.	Contract claims:		
	4.1 Life	356,217,442	374,300,121
	4.2 Accident and health	78,298,055	66,605,112
5.	Policyholders' dividends/refunds to members $ ..... and coupons $ ..... due and unpaid	109,537	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)	18,827,088	18,974,929
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)	20,072,913	21,425,077
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 31,581 discount; including $ 208,137 accident and health premiums	1,366,434	1,659,661
9.	Contract liabilities not included elsewhere:		
	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	(21,512,243)	(18,883,362)
	9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ 43,723,930 ceded	43,723,930	49,961,841
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,156,911 , accident and health $ 1,267,955 and deposit-type contract funds $	7,424,866	9,961,509
11.	Commissions and expense allowances payable on reinsurance assumed	10,919,995	8,574,422
12.	General expenses due or accrued	62,740,129	85,810,750
13.	Transfers to Separate Accounts due or accrued (net) (including $ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances)	(312,803,458)	(299,538,486)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	8,758,895	12,814,662
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	8,021,547	
15.2	Net deferred tax liability		
16.	Unearned investment income	101,256	335,960
17.	Amounts withheld or retained by reporting entity as agent or trustee	10,179,900	5,996,639
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	72,799,155	48,217,952
20.	Net adjustment in assets and liabilities due to foreign exchange rates	62,326	70,341
21.	Liability for benefits for employees and agents if not included above	62,289,492	51,958,714
22.	Borrowed money $ 95,000,000 and interest thereon $ 0	95,000,000	145,000,000
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	258,912,260	162,110,781
	24.02 Reinsurance in unauthorized and certified ($ .....) companies	5,341,097	5,138,887
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers	71,302,344	4,027,060
	24.04 Payable to parent, subsidiaries and affiliates		901,527
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	143,216,371	27,607,645
	24.09 Payable for securities	211,150,643	64,680,941
	24.10 Payable for securities lending		
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	64,464,621	12,008,885
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	21,098,625,990	19,532,440,505
27.	From Separate Accounts Statement	27,765,818,327	24,137,977,762
28.	Total liabilities (Lines 26 and 27)	48,864,444,317	43,670,418,267
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	118,000,000	118,000,000
33.	Gross paid in and contributed surplus	216,540,267	216,540,267
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	2,768,183,955	2,509,426,937
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 36,868,605 in Separate Accounts Statement)	3,102,724,222	2,843,967,204
38.	Totals of Lines 29, 30 and 37	3,107,724,222	2,848,967,204
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	51,972,168,539	46,519,385,471
	DETAILS OF WRITE-INS		
2501.	Accrued interest on policy and contract funds/claims	6,291,856	7,387,941
2502.	Miscellaneous Investment liability	58,172,765	4,620,944
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	64,464,621	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.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,828,532,721	3,513,233,154	7,546,637,453
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	425,328,014	383,873,591	797,112,536
4.	Amortization of Interest Maintenance Reserve (IMR)	(4,067,196)	(1,759,929)	(4,702,110)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	26,170,200	30,864,802	67,857,956
7.	Reserve adjustments on reinsurance ceded	1,745,314	3,388,370	6,856,171
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	132,846,856	135,525,269	275,707,351
	8.2 Charges and fees for deposit-type contracts	3,118,138	2,990,052	4,520,092
	8.3 Aggregate write-ins for miscellaneous income	39,801,669	38,246,763	87,024,861
9.	Totals (Lines 1 to 8.3)	4,453,475,715	4,106,362,072	8,781,014,310
10.	Death benefits	746,722,331	933,674,453	1,731,741,757
11.	Matured endowments (excluding guaranteed annual pure endowments)	489,801	363,206	918,654
12.	Annuity benefits	130,402,884	117,476,601	238,465,899
13.	Disability benefits and benefits under accident and health contracts	68,987,565	59,514,285	118,634,887
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,592,066,896	1,601,513,662	3,227,780,214
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	32,186,554	27,732,453	52,479,217
18.	Payments on supplementary contracts with life contingencies	1,504,046	1,086,781	2,725,171
19.	Increase in aggregate reserves for life and accident and health contracts	1,141,516,667	681,919,134	2,028,067,170
20.	Totals (Lines 10 to 19)	3,713,876,744	3,423,280,574	7,400,812,969
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	226,254,011	206,950,274	441,984,008
22.	Commissions and expense allowances on reinsurance assumed	32,490,522	29,588,890	59,216,287
23.	General insurance expenses and fraternal expenses	271,102,403	252,003,704	537,129,914
24.	Insurance taxes, licenses and fees, excluding federal income taxes	49,841,544	45,422,436	89,494,326
25.	Increase in loading on deferred and uncollected premiums	3,248,633	3,074,025	677,560
26.	Net transfers to or (from) Separate Accounts net of reinsurance	109,103,721	161,759,246	318,521,530
27.	Aggregate write-ins for deductions	33,125	22,534	51,634
28.	Totals (Lines 20 to 27)	4,405,950,703	4,122,101,684	8,847,888,228
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	47,525,013	(15,739,611)	(66,873,918)
30.	Dividends to policyholders and refunds to members	19,629,196	21,065,230	42,378,216
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	27,895,817	(36,804,841)	(109,252,133)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	37,994,598	(2,799,765)	2,441,691
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(10,098,781)	(34,005,076)	(111,693,824)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 13,391,630 (excluding taxes of $ 1,357,593 transferred to the IMR)	(65,060,781)	106,967,940	186,419,652
35.	Net income (Line 33 plus Line 34)	(75,159,563)	72,962,864	74,725,828
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,848,967,204	3,059,925,528	3,059,925,528
37.	Net income (Line 35)	(75,159,563)	72,962,864	74,725,828
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 80,580,195	307,373,394	(76,885,133)	(257,264,321)
39.	Change in net unrealized foreign exchange capital gain (loss)	196,820	(308,912)	(539,928)
40.	Change in net deferred income tax	69,618,445	(4,256,828)	34,166,673
41.	Change in nonadmitted assets	51,276,062	(50,411,418)	(166,427,887)
42.	Change in liability for reinsurance in unauthorized and certified companies	(202,210)	(1,386,556)	(2,207,996)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(96,801,479)	1,050,961	92,190,062
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(167,440)	(176,471)	29,604,866
47.	Other changes in surplus in Separate Accounts Statement	2,622,988	2,588,036	(29,144,237)
48.	Change in surplus notes			
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.	Surplus adjustment:			
	51.1 Paid in			20,006,847
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders		(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)	258,757,018	(57,664,243)	(210,958,323)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,107,724,222	3,002,261,285	2,848,967,204
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous administrative and other fees	39,751,669	38,246,763	76,618,118
08.302.	Reserve transfers	50,000		10,406,743
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	39,801,669	38,246,763	87,024,861
2701.	Funds Withheld Interest	33,125	22,534	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)	33,125	22,534	51,634
5301.	Change in liability for Pension Benefits			3,578,564
5302.				
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

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	3,872,002,643	3,490,200,241	7,522,576,284
2.	Net investment income	415,599,619	377,721,330	782,614,001
3.	Miscellaneous income	174,823,363	193,218,559	449,009,394
4.	Total (Lines 1 to 3)	4,462,425,625	4,061,140,130	8,754,199,679
5.	Benefit and loss related payments	2,682,321,069	2,775,412,047	5,313,920,979
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	93,839,068	124,944,764	302,939,032
7.	Commissions, expenses paid and aggregate write-ins for deductions	608,614,563	580,103,596	1,141,411,460
8.	Dividends paid to policyholders	21,109,093	23,017,921	46,139,547
9.	Federal and foreign income taxes paid (recovered) net of $ 14,749,223 tax on capital gains (losses)	18,650,638	(5,539,650)	53,750,523
10.	Total (Lines 5 through 9)	3,424,534,431	3,497,938,678	6,858,161,541
11.	Net cash from operations (Line 4 minus Line 10)	1,037,891,194	563,201,452	1,896,038,138
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,495,996,175	1,447,147,698	3,719,165,309
	12.2 Stocks	73,378,897	88,498,718	220,412,259
	12.3 Mortgage loans	204,612,362	169,547,788	383,095,617
	12.4 Real estate			
	12.5 Other invested assets	52,072,213	57,992,343	138,774,731
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	(8,057,919)	90,765,665	89,641,559
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,818,001,728	1,853,952,212	4,551,089,475
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,265,090,627	1,821,219,471	5,031,445,214
	13.2 Stocks	77,506,316	88,206,822	201,086,005
	13.3 Mortgage loans	346,708,627	424,711,449	997,475,947
	13.4 Real estate			
	13.5 Other invested assets	83,344,633	50,671,482	119,919,455
	13.6 Miscellaneous applications			
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,772,650,203	2,384,809,224	6,349,926,621
14.	Net increase (or decrease) in contract loans and premium notes	23,269,306	25,255,718	50,287,318
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(977,917,781)	(556,112,730)	(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	12,232,276	(5,451,237)	18,504,147
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	118,102,070	91,465,031	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)	80,334,346	(13,986,206)	(172,199,175)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	140,307,759	(6,897,484)	(125,285,501)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	61,518,410	186,803,911	186,803,911
	19.2 End of period (Line 18 plus Line 19.1)	201,826,169	179,906,427	61,518,410

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	882,507,155	866,879,939	1,856,153,068
3.	Ordinary individual annuities	544,130,539	390,726,578	977,310,474
4.	Credit life (group and individual)	34,834,117	33,909,637	68,652,569
5.	Group life insurance	732,862,172	757,034,007	1,485,611,766
6.	Group annuities	1,550,545,114	1,318,744,748	2,852,854,232
7.	A & H - group	162,212,627	126,916,277	274,688,838
8.	A & H - credit (group and individual)	37,027,684	36,049,031	74,654,149
9.	A & H - other	12,490,685	13,913,715	27,426,612
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	3,956,610,093	3,544,173,932	7,617,351,708
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	3,956,610,093	3,544,173,932	7,617,351,708
14.	Deposit-type contracts	130,676,888	106,974,444	242,528,448
15.	Total (Lines 13 and 14)	4,087,286,981	3,651,148,376	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 #	**06/30/2019**	**12/31/2018**
1. Net Income, Minnesota State basis:				$ (75,159,563)	$ 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:				**$ (75,254,563)**	**$ 75,065,828**
5. Statutory Surplus, Minnesota State basis:				$ 3,107,724,222	$ 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:				**$ 3,101,079,222**	**$ 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

(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) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss		(3) Fair Value 1 – (2a+2b)
		(2a) Interest	(2b) Non-interest	
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 1st 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	**$ -**	**$ -**	**$ -**	**$ -**

(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	Book 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
NONE						
Total	$ -	$ -	$ -	$ -	$ -	

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 June 30, 2019:

	Aggregate	Less than 12 Months	12 Months or Longer
A. Gross Unrealized Losses	(1,079,232)	(64,334)	(1,014,898)
B. Fair Value of Securities with Unrealized Losses	164,597,412	35,125,004	129,472,408

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

I. 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

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	2	2	$ 457,872	$ 458,125	$ 491,352	$ 485,550
(2) LB&SS - AC	-	-	-	-	-	-
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
Total	2	2	$ 457,872	$ 458,125	$ 491,352	$ 485,550

(5) Investments (continued)

Q. Not applicable

R. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	10	2
(2) Aggregate amount of investment income	$ 890,098	$ 46,437

(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

(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 $732,034,000 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	732,034,000	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	-	-	-	-
2. Class B	-	-	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	944,289,000	912,889,000	95,000,000

2. Current Year General Account	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	944,289,000	912,889,000	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

(11) Debt (continued)

b. Maximum Amount Pledged During Reporting Period

1. 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. FHLB – Prepayment Obligations

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

(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

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No.11	
In thousands	06/30/2019	12/31/2018	06/30/2019	12/31/2018	06/30/2019	12/31/2018
a. Service cost	$ -	$ -	$ 84	$ 172	-	-
b. Interest cost	1,017	1,981	91	169	-	-
c. Expected return on plan assets	(884)	(1,707)	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	101	858	(112)	(205)	-	-
f. Prior service cost or credit	-	-	(239)	(478)	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h. Total net periodic benefit cost	$ 234	$ 1,132	$ (176)	$ (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)
Bonds	3	1	$ 121,782	$ 120,698	$ 1,185
Common Stocks		57	$ 1,357,746	$ 1,473,989	$ 165,027

(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

(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 June 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 June 30, 2019 (in thousands):

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Cash equivalents	$ 178,977	$ -	$ -	$ -	$ 178,977
Common stock:					
Industrial and misc	$ 441,002	-	-	-	$ 441,002
Total common stock	$ 441,002	$ -	$ -	$ -	$ 441,002
Derivative assets:					
Swaps	$ 57,003	$ 24,286	$ -	$ -	$ 81,289
Futures	11				11
Caps	-	-	-	-	-
Options		503,001	-	-	503,001
Total derivatives	$ 57,014	$ 527,287	$ -	$ -	$ 584,301
Separate account assets	$ 5,513,793	22,283,773	5,121	-	$ 27,802,687
Total assets	$ 6,190,786	$ 22,811,060	$ 5,121	$ -	$ 29,006,967
Derivative liabilities	$ 12	$ 143,205	$ -	$ -	$ 143,217
Total liabilities	$ 12	$ 143,205	$ -	$ -	$ 143,217

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

(20) Fair Value Measurements (continued)

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

(in thousands)	Balance at 01/01/2019	Transfers into level 3	Transfers out of level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases	Sales	Settlements	Balance at 06/30/2019
Separate account assets	$ 5,045	$ -	$ -	$ -	$ 119	$ 259	$ (302)	$ -	$ 5,121
Total	$ 5,045	$ -	$ -	$ -	$ 119	$ 259	$ (302)	$ -	$ 5,121

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

(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 June 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:							
Bonds	$ 17,184,163	$ 16,307,622	$ 264,707	$ 14,816,327	$ 2,103,129	$ -	$ -
Common stock	454,802	454,802	441,002	-	-	-	13,800
Preferred stock	49,414	47,450	18,341	31,073	-	-	-
Mortgage loans	3,837,540	3,756,963	-	-	3,837,540	-	-
Short terms	60,154	60,097	60,154	-	-	-	-
Cash Equivalents	205,878	205,876	204,630	1,248	-	-	-
Surplus Notes	98,372	93,837	-	98,372	-	-	-
Total investments	$ 21,890,323	$ 20,926,647	$ 988,834	$ 14,947,020	$ 5,940,669	$ -	$ 13,800
Derivative assets:							
Forward contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Swaps	81,289	81,289	57,003	24,286	-	-	-
Futures	11	11	11	-	-	-	-
Caps	-	-	-	-	-	-	-
Floors	-	-	-	-	-	-	-
Options	503,001	503,001	-	503,001	-	-	-
Total derivatives	$ 584,301	$ 584,301	$ 57,014	$ 527,287	$ -	$ -	$ -
Policy loans	$ 654,964	$ 542,809	$ -	$ -	$ 654,964	$ -	$ -
Separate account assets	$ 27,802,687	$ 27,802,687	$ 5,513,793	$ 22,283,773	$ 5,121	$ -	$ -
Total assets	$ 50,932,275	$ 49,856,444	$ 6,559,641	$ 37,758,080	$ 6,600,754	$ -	$ 13,800
Liabilities:							
Derivative liabilities:							
Options	$ 143,216	$ 143,216	$ 12	$ 143,204	$ -	$ -	$ -
Total derivatives	$ 143,216	$ 143,216	$ 12	$ 143,204	$ -	$ -	$ -
Deferred annuities	$ 2,442,200	$ 2,306,358	$ -	$ -	$ 2,442,200	$ -	$ -
Annuity certain contracts	$ 114,413	$ 111,017	$ -	$ -	$ 114,413	$ -	$ -
Other fund deposits	$ 2,300,525	$ 2,302,821	$ -	$ -	$ 2,300,525	$ -	$ -
Supplementary contracts without life contingencies	$ 123,723	$ 123,723	$ -	$ -	$ 123,723	$ -	$ -
Separate account liabilities	$ 24,515,844	$ 24,515,844	$ 5,513,793	$ 18,996,930	$ 5,121	$ -	$ -
Total liabilities	$ 29,639,921	$ 29,502,979	$ 5,513,805	$ 19,140,134	$ 4,985,982	$ -	$ -

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

	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Common stock	$ 13,800	N/A	N/A	Nonmarketable FHLB membership stock held at cost

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

(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	06/30/2019	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	78,466	115,481
Prior years	(8,680)	11,609
Total incurred	69,786	127,090
Paid related to:		
Current year	20,994	49,459
Prior years	36,127	56,600
Total paid	57,121	106,059
Net balance at end period	120,331	107,667
Plus: reinsurance recoverable	501,024	510,110
Balance at end period	$ 621,355	$ 617,777

The liability for unpaid accident and health claim adjustment expenses as of June 30, 2019 and December 31, 2018 was $3,104,000 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) $(8,680,000) and $11,609,000 as of June 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 $2,136,000 and paid $1,798,000 of claim adjustment expenses in the current year, of which $1,189,000 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 the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

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

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
N/A

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/05/2019

6.4 By what department or departments?
The Company was examined as part of a group level examination conducted by the Minnesota Department of Commerce with Ohio Department of Insurance and Arkansas Department of Insurance participating.

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

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

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

7.2 If yes, give full information:
N/A

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Securian Financial Services, Inc	Saint Paul, MN	NO	NO	NO	YES
Securian Trust Company, N.A.	Saint Paul, MN	NO	YES	NO	NO
C.R.I. Securities, LLC	Saint Paul, MN	NO	NO	NO	YES
Asset Allocation & Management Company, LLC	Chicago, IL	NO	NO	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? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 360,819,072	$ 366,861,740
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 105,359,295	$ 109,304,367
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 466,178,367	$ 476,166,107
14.28 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 [ ]
If no, attach a description with this statement.

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

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

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

1 Name of Custodian(s)	2 Custodian Address
BNY Mellon	One Mellon Center, Pittsburgh, PA 15258
US Bank, N.A.	800 Nicollet Mall, Minneapolis, MN 55402
FHLB Des Moines	801 Walnut St, Des Moines, IA 50309

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Securian Asset Management, Inc	A
Waddell & Reed	U
Templeton Investment Counsel, LLC	U
Fort Washington Investment Advisors	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109905	Securian Asset Management, Inc.	5URRAMPU5ELNW8AQJB87	SEC	NO
123381	Waddell & Reed Ivy Investment Company		SEC	NO
111383	Templeton Investment Counsel, LLC		SEC	NO
107126	Fort Washington Investment Advisors		SEC	NO

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

18.2 If no, list exceptions:

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

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

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

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 3,755,589,670
	1.14 Total Mortgages in Good Standing	$ 3,755,589,670
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 1,373,291
	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)	$ 3,756,962,961
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	0.200 %
	2.3 A&H expense percent excluding cost containment expenses	57.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such 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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
97071	13-3126819	01/01/2019	Scor Global Life USA Reinsurance Company	DE	CAT/G	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	9,141,742	3,049,897	6,995,828	475,584	19,663,051	275,140
2. Alaska	AK	L	3,033,250	1,629,878	751,007	496,587	5,910,722	102
3. Arizona	AZ	L	34,862,166	8,222,292	5,246,066	13,421,113	61,751,637	3,371,440
4. Arkansas	AR	L	10,482,159	1,584,249	1,588,742	23,194,812	36,849,962	55,228
5. California	CA	L	128,929,488	34,691,084	16,683,117	82,585,342	262,889,031	50,029,749
6. Colorado	CO	L	29,680,258	8,537,035	2,705,698	31,033,221	71,956,212	772,997
7. Connecticut	CT	L	13,514,980	13,485,337	2,336,955	3,278,758	32,616,030	53,204
8. Delaware	DE	L	14,264,143	3,210,165	657,644	118,222	18,250,174	435,331
9. District of Columbia	DC	L	3,035,495	2,417,046	309,552	999,117	6,761,210	
10. Florida	FL	L	89,388,739	76,178,353	16,698,271	49,096,214	231,361,577	5,578,155
11. Georgia	GA	L	47,835,654	10,723,165	8,170,765	20,820,014	87,549,598	1,108,949
12. Hawaii	HI	L	4,866,597	3,092,324	2,289,295	1,079,487	11,327,703	3,412
13. Idaho	ID	L	7,178,286	1,229,371	1,252,349	4,256,773	13,916,779	571,649
14. Illinois	IL	L	100,761,624	20,561,265	5,416,399	113,823,066	240,562,354	4,796,355
15. Indiana	IN	L	32,782,806	21,540,996	4,753,618	57,827,843	116,905,263	11,113,899
16. Iowa	IA	L	32,057,366	11,323,288	2,116,312	14,421,366	59,918,332	5,402,296
17. Kansas	KS	L	9,636,172	11,440,397	1,911,672	6,849,859	29,838,100	42,081
18. Kentucky	KY	L	11,131,087	3,075,668	2,522,863	6,340,596	23,070,214	42,182
19. Louisiana	LA	L	20,054,700	6,651,069	2,223,772	16,512,975	45,442,516	1,772,410
20. Maine	ME	L	2,461,857	2,913,679	1,127,195	1,010,995	7,513,726	1,411,604
21. Maryland	MD	L	27,652,309	9,721,952	4,297,589	37,777,635	79,449,485	1,134,562
22. Massachusetts	MA	L	22,182,911	16,224,271	3,201,643	18,706,750	60,315,575	111,304
23. Michigan	MI	L	58,419,490	31,753,519	8,203,034	25,466,823	123,842,866	18,964,656
24. Minnesota	MN	L	60,893,145	25,444,862	3,613,793	629,364,042	719,315,842	1,941,469
25. Mississippi	MS	L	13,267,940	1,478,882	3,493,636	9,293,579	27,534,037	582,356
26. Missouri	MO	L	33,223,204	12,402,741	6,162,191	19,383,248	71,171,384	1,207,133
27. Montana	MT	L	4,224,456	789,296	465,574	785,350	6,264,676	4,031
28. Nebraska	NE	L	20,629,777	10,444,642	1,069,303	2,851,817	34,995,539	571,775
29. Nevada	NV	L	9,953,529	2,088,742	1,297,232	1,836,085	15,175,588	231,901
30. New Hampshire	NH	L	3,395,987	27,878,143	719,204	1,224,191	33,217,525	588
31. New Jersey	NJ	L	45,546,358	36,167,983	3,715,068	2,892,510	88,321,919	3,453,551
32. New Mexico	NM	L	8,442,096	2,755,176	2,058,585	72,196	13,328,053	1,142,942
33. New York	NY	N	12,954,138	336,522	280,021		13,570,681	118,127
34. North Carolina	NC	L	24,858,161	15,370,336	8,514,929	17,181,243	65,924,669	377,160
35. North Dakota	ND	L	7,343,215	5,957,093	777,085	2,999,028	17,076,421	148
36. Ohio	OH	L	39,521,503	21,515,029	7,480,320	4,776,702	73,293,554	569,242
37. Oklahoma	OK	L	14,530,765	3,445,465	3,744,624	31,953,792	53,674,646	2,179,003
38. Oregon	OR	L	11,599,823	3,407,221	3,537,006	11,484,686	30,028,736	1,941,629
39. Pennsylvania	PA	L	56,726,404	89,116,661	8,518,184	20,461,808	174,823,057	7,664,207
40. Rhode Island	RI	L	6,595,002	1,681,569	329,782	1,012,138	9,618,491	203,084
41. South Carolina	SC	L	20,630,419	7,187,473	7,112,852	3,595,362	38,526,106	1,565,958
42. South Dakota	SD	L	3,041,413	2,116,340	430,471	6,493,233	12,081,457	1,502
43. Tennessee	TN	L	39,138,326	8,830,651	5,187,268	30,398,698	83,554,943	5,541,960
44. Texas	TX	L	183,131,338	28,303,346	22,313,814	30,647,131	264,395,629	2,056,514
45. Utah	UT	L	18,943,888	7,501,764	2,062,658	14,654,257	43,162,567	3,342,790
46. Vermont	VT	L	2,267,700	12,170,633	282,630	130,628	14,851,591	164,319
47. Virginia	VA	L	154,000,746	8,620,189	5,688,468	8,576,713	176,886,116	2,848,464
48. Washington	WA	L	23,181,799	15,909,509	5,475,552	4,672,650	49,239,510	1,615,657
49. West Virginia	WV	L	22,986,156	865,523	1,557,475	1,056,032	26,465,186	(3,276,557)
50. Wisconsin	WI	L	81,528,647	17,611,892	2,842,017	33,220,347	135,202,903	(12,581,963)
51. Wyoming	WY	L	2,748,079	451,546	377,328	961,048	4,538,001	6,924
52. American Samoa	AS	N						
53. Guam	GU	L	105,882		383,653		489,535	
54. Puerto Rico	PR	L	382,353	26,978	178,286		587,617	151,617
55. U.S. Virgin Islands	VI	L						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	76,482		10,443		86,925	213
58. Aggregate Other Aliens	OT	XXX	945,482	81,000	45,976		1,072,458	4,439
59. Subtotal		XXX	1,640,167,492	673,213,507	211,184,814	1,421,571,666	3,946,137,479	130,676,888
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	19,883,149				19,883,149	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	3,147,035		623,355		3,770,390	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	1,663,197,676	673,213,507	211,808,169	1,421,571,666	3,969,791,018	130,676,888
96. Plus Reinsurance Assumed		XXX	327,309,918		13,427,873	87,806	340,825,597	
97 Totals (All Business)		XXX	1,990,507,594	673,213,507	225,236,042	1,421,659,472	4,310,616,615	130,676,888
98. Less Reinsurance Ceded		XXX	409,568,156		29,045,814		438,613,970	
99. Totals (All Business) less Reinsurance Ceded		XXX	1,580,939,438	673,213,507	196,190,228	1,421,659,472	3,872,002,645	130,676,888
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	945,482	81,000	45,976		1,072,458	4,439
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	945,482	81,000	45,976		1,072,458	4,439
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

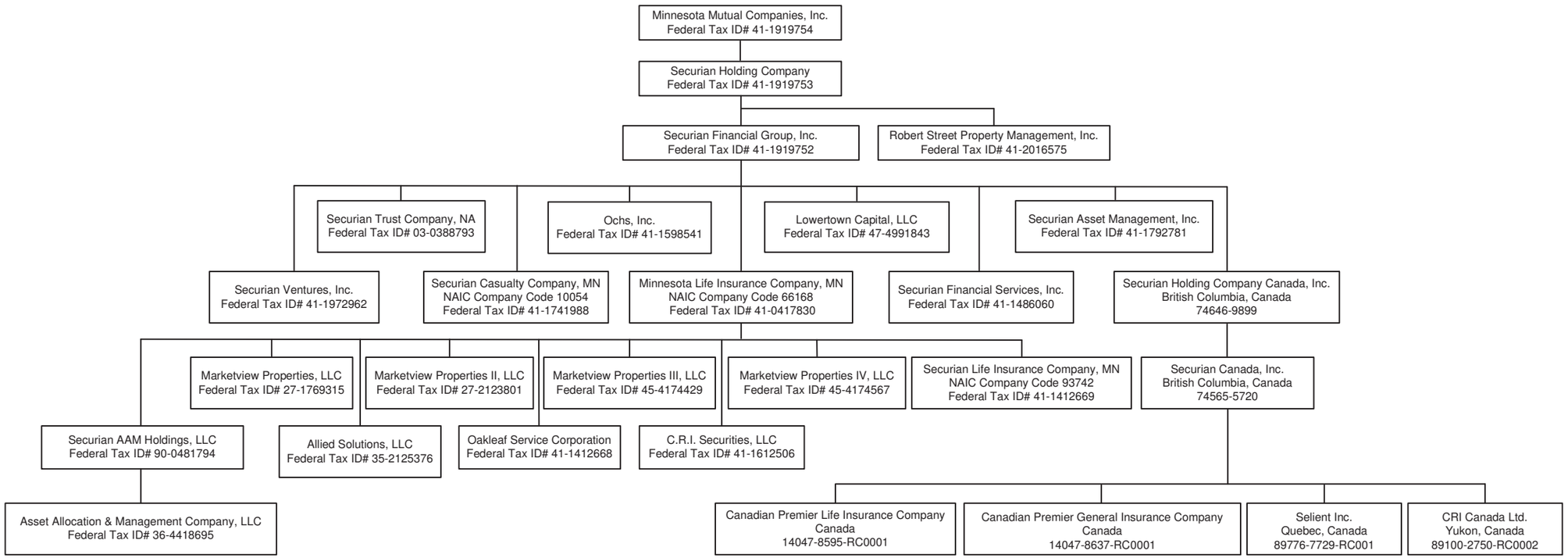
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 53
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
Q - Qualified - Qualified or accredited reinsurer
N - None of the above - Not allowed to write business in the state 4

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.

Board of Directors



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			35-2125376				ALLIED SOLUTIONS, LLC	IN	NIA	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			36-4418695				ASSET ALLOCATION & MANAGEMENT COMPANY, LLC	IL	NIA	SECURIAN AAM HOLDINGS, LLC	Ownership	66.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			41-1612506				C.R.I. SECURITIES, LLC	MN	NIA	MINNESOTA LIFE INSURANCE COMPANY	Ownership	50.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	1
							CANADIAN PREMIER GENERAL INSURANCE COMPANY	CAN	IA	SECURIAN CANADA INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
							CANADIAN PREMIER LIFE INSURANCE COMPANY	CAN	IA	SECURIAN CANADA INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
							CRI CANADA LTD	CAN	NIA	SECURIAN CANADA INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			47-4991843				LOWERTOWN CAPITAL, LLC	DE	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			27-2123801				MARKETVIEW PROPERTIES II, LLC	MN	NIA	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			45-4174429				MARKETVIEW PROPERTIES III, LLC	MN	NIA	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			45-4174567				MARKETVIEW PROPERTIES IV, LLC	MN	NIA	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			27-1769315				MARKETVIEW PROPERTIES, LLC	MN	NIA	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
0869	Minnesota Mutual Group	66168	41-0417830				MINNESOTA LIFE INSURANCE COMPANY	MN	RE	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			41-1919754				MINNESOTA MUTUAL COMPANIES, INC.	MN	UIP	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			41-1412668				OAKLEAF SERVICE CORPORATION	MN	NIA	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			41-1598541				OCHS, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			41-2016575				ROBERT STREET PROPERTY MANAGEMENT, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			90-0481794				SECURIAN AAM HOLDINGS, LLC	DE	NIA	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			41-1792781				SECURIAN ASSET MANAGEMENT, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
							SECURIAN CANADA, INC	CAN	NIA	SECURIAN HOLDING COMPANY CANADA, INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
0869	Minnesota Mutual Group	10054	41-1741988				SECURIAN CASUALTY COMPANY	MN	IA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			41-1919752				SECURIAN FINANCIAL GROUP, INC.	DE	UDP	SECURIAN HOLDING COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			41-1486060				SECURIAN FINANCIAL SERVICES, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			41-1919753				SECURIAN HOLDING COMPANY	DE	UIP	MINNESOTA MUTUAL COMPANIES, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
							SECURIAN HOLDING COMPANY CANADA, INC	CAN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
0869	Minnesota Mutual Group	93742	41-1412669				SECURIAN LIFE INSURANCE COMPANY	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			03-0388793	3089752			SECURIAN TRUST COMPANY, NA	US	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	
			41-1972962				SECURIAN VENTURES, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							SELIENT INC	CAN	NIA	SECURIAN CANADA INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	N	

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.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	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.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	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.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	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]

6 6 1 6 8 2 0 1 9 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365]

6 6 1 6 8 2 0 1 9 3 6 5 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Miscellaneous Receivables	7,493,478		7,493,478	7,426,665
2597. Summary of remaining write-ins for Line 25 from overflow page	7,493,478		7,493,478	7,426,665

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504.		
2597. Summary of remaining write-ins for Line 25 from overflow page		

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page			

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.			
2797. Summary of remaining write-ins for Line 27 from overflow page			

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.			
5397. Summary of remaining write-ins for Line 53 from overflow page			

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	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	1,799,032	3,598,064
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	60,902,511	62,701,543
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	60,902,511	62,701,543

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,615,063,649	3,006,255,433
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	346,841,373	1,012,685,653
	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.	Deduct amounts received on disposals	219,278,736	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)	3,757,159,961	3,615,063,649
12.	Total valuation allowance	(197,000)	(200,000)
13.	Subtotal (Line 11 plus Line 12)	3,756,962,961	3,614,863,649
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,756,962,961	3,614,863,649

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	877,244,684	812,197,220
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	83,344,633	140,415,643
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount	716	900
5.	Unrealized valuation increase (decrease)	2,610,031	25,194,979
6.	Total gain (loss) on disposals	5,974,608	62,716,002
7.	Deduct amounts received on disposals	53,404,515	157,533,575
8.	Deduct amortization of premium and depreciation	1,543,831	2,058,086
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	1,089,287	3,688,399
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	913,137,039	877,244,684
12.	Deduct total nonadmitted amounts	105,902,850	111,322,971
13.	Statement value at end of current period (Line 11 minus Line 12)	807,234,189	765,921,713

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	16,325,427,275	15,118,835,158
2.	Cost of bonds and stocks acquired	2,462,172,643	5,606,689,233
3.	Accrual of discount	9,732,890	15,504,363
4.	Unrealized valuation increase (decrease)	54,513,821	(37,268,355)
5.	Total gain (loss) on disposals	17,854,857	(44,707,670)
6.	Deduct consideration for bonds and stocks disposed of	1,689,898,092	4,324,920,268
7.	Deduct amortization of premium	6,305,481	12,392,938
8.	Total foreign exchange change in book/adjusted carrying value	189,815	(453,713)
9.	Deduct current year's other than temporary impairment recognized		3,044,933
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,048,732	7,186,398
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,176,736,460	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)	17,176,726,307	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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	9,229,502,041	907,459,976	586,018,715	14,451,196	9,229,502,041	9,565,394,498		9,138,992,141
2. NAIC 2 (a)	6,071,087,594	371,682,575	164,322,701	11,482,065	6,071,087,594	6,289,929,533		5,799,731,074
3. NAIC 3 (a)	494,557,124	15,932,141	11,542,597	(23,331,333)	494,557,124	475,615,335		526,501,560
4. NAIC 4 (a)	63,673,590	5,044,015	7,114,451	(312,077)	63,673,590	61,291,077		60,493,480
5. NAIC 5 (a)	2,923,775		808,033	268,415	2,923,775	2,384,157		3,468,492
6. NAIC 6 (a)	3,658		248	149	3,658	3,559		3,790
7. Total Bonds	15,861,747,782	1,300,118,707	769,806,745	2,558,415	15,861,747,782	16,394,618,159		15,529,190,537
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	33,433,711	567,500	55,000		33,433,711	33,946,211		33,753,155
10. NAIC 3	12,130,691	735,000	1,636,788		12,130,691	11,228,903		13,256,285
11. NAIC 4	2,382,799		107,890		2,382,799	2,274,909		2,396,408
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	47,947,201	1,302,500	1,799,678		47,947,201	47,450,023		49,405,848
15. Total Bonds and Preferred Stock	15,909,694,983	1,301,421,207	771,606,423	2,558,415	15,909,694,983	16,442,068,182		15,578,596,385

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 86,996,151 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

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	60,096,947	XXX	59,936,115		

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	8,609,952	8,040,029
2.	Cost of short-term investments acquired	63,417,169	12,320,953
3.	Accrual of discount	179,212	30,890
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(78)	
6.	Deduct consideration received on disposals	12,092,954	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)	60,096,949	8,609,952
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	60,096,949	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	130,304,211
3.	Unrealized Valuation increase/(decrease)	354,439,158
4.	Total gain (loss) on termination recognized	(45,537,087)
5.	Considerations received/(paid) on terminations	120,093,813
6.	Amortization	(19,676)
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)	441,083,423
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	441,083,423

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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 - Cumulative Cash Change 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	(6,958,509)		
	3.14 Section 1, Column 18, prior year	13,542,697	(20,501,206)	(20,501,206)
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	(6,958,509)		
	3.24 Section 1, Column 19, prior year	13,542,697	(20,501,206)	(20,501,206)
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year		(22,403,663)	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item			
	4.22 Amount recognized	(22,403,663)	(22,403,663)	
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

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N 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	441,083,423	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		441,083,423
4.	Part D, Section 1, Column 5	584,299,794	
5.	Part D, Section 1, Column 6	(143,216,371)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	441,083,423	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		441,083,423
10.	Part D, Section 1, Column 8	584,299,794	
11.	Part D, Section 1, Column 9	(143,216,371)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	15,817,969	
14.	Part B, Section 1, Column 20	28,439,310	
15.	Part D, Section 1, Column 11	44,257,279	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	134,270,455	275,533,285
2.	Cost of cash equivalents acquired	2,482,663,313	5,070,819,354
3.	Accrual of discount	93,895	333,317
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	80	(8,272)
6.	Deduct consideration received on disposals	2,411,151,661	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)	205,876,082	134,270,455
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	205,876,082	134,270,455

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Minnesota Life Center 400 Building	Saint Paul	MN	06/30/2019	Direct				208,050			(208,050)							2,187,736	3,647,670
Minnesota Life Center 401 Building	Saint Paul	MN	06/30/2019	Direct				691,466			(691,466)							3,897,450	5,444,436
0199999. Property Disposed								899,516			(899,516)							6,085,186	9,092,106
0399999 - Totals								899,516			(899,516)							6,085,186	9,092,106

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
2201	Aurora	CO		08/10/2017	3.650		5,000,000	34,272,000
2394	West Hempstead	NY		04/01/2019	4.430	15,000,000		26,000,000
2403	Algonquin	IL		06/25/2019	4.410	7,400,000		15,000,000
2405	Salinas	CA		05/01/2019	4.260	6,000,000		12,150,000
2407	Springfield	VA		04/22/2019	4.330	3,000,000		6,400,000
2408	Richardson	TX		06/05/2019	4.270	5,000,000		23,200,000
2410	Plano	TX		04/15/2019	4.360	2,700,000		5,500,000
2412	Louisville	CO		05/01/2019	4.380	10,000,000		16,800,000
2413	New Castle	PA		05/30/2019	4.440	10,500,000		17,810,000
2415	West Chicago	IL		05/08/2019	4.450	5,400,000		8,610,000
2416	Rocklin	CA		06/07/2019	4.510	4,000,000		7,680,000
2417	Sacramento	CA		05/31/2019	4.110	2,756,797	1,443,203	5,400,000
2419	Hanover	MD		05/31/2019	4.290	6,100,000		8,700,000
2420	Towson	MD		06/17/2019	4.490	1,000,000		1,500,000
2422	Plymouth	MI		05/24/2019	4.590	7,350,000		14,100,000
2423	Franklin	MA		04/23/2019	4.330	8,500,000		18,050,000
2424	Napa	CA		05/15/2019	3.940	4,000,000		15,750,000
2425	Buffalo	NY		05/31/2019	4.240	4,000,000		6,100,000
2430	Springfield	VA		05/23/2019	3.810	7,200,000		17,800,000
2431	Modesto	CA		06/20/2019	4.090	11,300,000		21,300,000
2438	Kissimmee	FL		06/28/2019	4.170	7,900,000		13,770,000
0599999. Mortgages in good standing - Commercial mortgages-all other						129,106,797	6,443,203	295,892,000
0899999. Total Mortgages in good standing						129,106,797	6,443,203	295,892,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						129,106,797	6,443,203	295,892,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1257	Miami	FL		07/26/2001	04/18/2019	684,153							606,093	606,093			
1329	Middleton	WI		04/30/2004	04/17/2019	115,628							23,331	23,331			
1330	Shelton	CT		05/20/2004	06/10/2019	143,401							24,168	24,168			
1333	Tigard	OR		06/01/2004	04/30/2019	1,408,763							1,389,063	1,389,063			
1500	Rehoboth Beach	DE		02/21/2007	05/02/2019	2,236,255							2,165,769	2,165,769			
1585	Kent	WA		08/04/2009	06/14/2019	2,237,153							2,195,912	2,195,912			
1586	Kent	WA		08/04/2009	06/14/2019	2,237,153							2,195,912	2,195,912			
1588	Pasadena	MD		10/19/2009	06/04/2019	3,433,744							3,399,486	3,399,486			
1820	Sacramento	CA		12/10/2013	05/31/2019	2,794,922							2,756,797	2,756,797			
1866	Greensboro	NC		07/17/2014	06/18/2019	6,091,373							5,601,094	5,601,094			
2148	East Amherst	NY		02/06/2017	04/04/2019	7,738,021							7,699,182	7,699,182			
2156	Houston	TX		03/23/2017	04/10/2019	4,809,960							4,770,254	4,770,254			
2199	Camillus	NY		07/26/2017	04/04/2019	7,222,047							7,187,640	7,187,640			
0199999. Mortgages closed by repayment						41,152,573							40,014,701	40,014,701			
1115	Germantown	WI		04/07/1997		998,181								171,588			
1222	Auburn Hills	MI		12/15/1999		235,060								53,504			
1236	Reston	VA		11/14/2000		3,238,563								384,714			
1257	Miami	FL		07/26/2001		684,153								19,703			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1293	San Antonio	TX		12/10/2002		640,223								35,081			
1318	Washington	DC		12/30/2003		224,770								20,510			
1319	Washington	DC		12/30/2003		1,538,091								139,303			
1329	Middleton	WI		04/30/2004		115,628								23,228			
1330	Shelton	CT		05/20/2004		143,401								48,012			
1333	Tigard	OR		06/01/2004		1,408,763								4,958			
1385	Waupaca	WI		07/20/2005		929,145								8,675			
1386	Cudahy	WI		06/21/2005		399,872								61,699			
1394	Ellicott	MD		06/29/2005		418,696								64,557			
1395	Medley	FL		07/20/2005		3,243,175								102,337			
1399	Opa Locka	FL		07/20/2005		3,826,204								121,115			
1403	Charlotte	NC		02/09/2006		7,690,047								145,082			
1404	Tucson	AZ		05/10/2005		1,805,665								58,910			
1407	Houston	TX		07/18/2005		1,151,309								36,467			
1413	Los Gatos	CA		08/29/2005		4,790,220								73,762			
1421	Annapolis	MD		10/21/2005		2,231,504								68,097			
1442	Brookyn Park	MN		01/06/2006		769,725								85,069			
1451	Mission	TX		06/08/2006		505,907								46,330			
1453	Selma	TX		06/12/2006		1,097,785								29,246			
1459	Martinsburg	WV		07/18/2006		472,794								41,814			
1462	Matthews	NC		03/30/2007		5,469,187								67,323			
1487	Banner Elk	NC		12/07/2006		269,373								61,518			
1488	Englewood	NJ		11/15/2006		1,918,865								47,568			
1497	Philadelphia	PA		01/17/2007		1,121,198								26,914			
1500	Rehoboth Beach	DE		02/21/2007		2,236,255								17,754			
1501	Lacey	WA		03/02/2007		973,671								67,834			
1506	Austin	TX		05/17/2007		2,844,867								65,920			
1507	Concord	NH		08/13/2007		1,733,384								29,786			
1509	Bolingbrook	IL		07/06/2007		2,749,388								62,688			
1510	Lincolnton	NC		05/22/2007		4,739,765								59,395			
1512	Sunnyvale	CA		06/18/2007		540,737								34,853			
1513	West Goshen	PA		07/26/2007		2,857,597								64,626			
1514	Houston	TX		07/26/2007		692,750								15,667			
1515	O'Fallon	MO		07/26/2007		548,427								12,403			
1517	Laredo	TX		06/15/2007		1,067,531								24,265			
1535	Johnson City	TN		12/21/2007		1,675,141								91,757			
1536	Chattanooga	TN		12/21/2007		1,675,141								91,757			
1537	Clarksville	IN		12/21/2007		1,637,706								89,707			
1538	Tyler	TX		12/21/2007		1,675,141								91,757			
1544	Clearwater	FL		07/11/2008		5,106,158								31,958			
1548	Portland	OR		07/25/2008		1,738,504								82,787			
1553	San Mateo	CA		07/29/2008		2,848,031								55,220			
1555	San Antonio	TX		09/05/2008		2,060,922								38,788			
1562	Asheville	NC		09/25/2008		3,083,487								139,902			
1565	Manhasset	NY		12/19/2008		2,452,749								70,631			
1568	Miami	FL		12/08/2008		502,625								57,811			
1569	Chula Vista	CA		05/28/2009		2,899,305								49,835			
1572	Eau Claire	WI		07/02/2009		322,593								121,281			
1573	Monterey	CA		07/31/2009		4,804,999								44,252			
1574	Washington	DC		06/26/2009		3,329,524								31,883			
1575	Austin	TX		06/26/2009		2,048,331								19,614			
1576	West Sacramento	CA		06/26/2009		1,217,926								11,663			
1577	Miami	FL		06/26/2009		1,320,738								12,647			
1578	Miami	FL		06/26/2009		1,297,011								12,420			
1583	Oxon Hill	MD		08/28/2009		1,099,698								40,458			
1584	Laurel	MD		08/28/2009		1,077,910								38,870			
1585	Kent	WA		08/04/2009		2,237,153								13,897			
1586	Kent	WA		08/04/2009		2,237,153								13,897			
1587	Pasadena	CA		11/10/2009		6,807,428								64,313			
1588	Pasadena	MD		10/19/2009		3,433,744								13,808			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1590	Glen Burnie	MD		10/26/2009		1,421,336								50,849			
1591	Eden Prairie	MN		10/01/2009		3,650,855								34,724			
1596	Vancouver	WA		12/17/2009		1,768,881								28,313			
1597	Spokane	WA		12/29/2009		1,934,881								68,531			
1607	Edina	MN		04/29/2010		10,412,073								97,526			
1609	San Jose	CA		07/01/2010		2,312,949								23,854			
1611	Van Buren Township	MI		07/12/2010		7,218,604								225,277			
1615	Asheville	NC		07/21/2010		3,910,251								122,998			
1616	Kent	WA		08/16/2010		6,000,979								57,056			
1617	Concord	NC		09/29/2010		2,485,465								113,377			
1619	Vista	CA		10/21/2010		2,998,582								19,201			
1620	Spokane Valley	WA		11/22/2010		1,563,655								46,757			
1621	Golden Valley	MN		11/22/2010		1,737,505								26,111			
1622	St. Paul	MN		12/09/2010		801,102								44,667			
1623	Schaumburg	IL		12/01/2010		918,705								111,267			
1625	Pacheco	CA		01/11/2011		2,833,487								26,577			
1626	Vallejo	CA		01/18/2011		2,502,279								22,925			
1627	Phoenix	AZ		01/11/2011		1,100,840								10,086			
1628	Asheville	NC		11/29/2010		7,267,478								150,996			
1629	San Diego	CA		03/01/2011		3,634,553								54,384			
1630	Pembroke Park	FL		03/02/2011		2,192,908								32,462			
1631	Pembroke Park	FL		01/26/2011		3,512,989								42,962			
1632	Elk Grove	CA		02/01/2011		4,605,511								67,916			
1633	Seattle	WA		01/10/2011		1,150,256								33,719			
1635	Stockton	CA		05/16/2011		1,369,032								19,772			
1636	Silver Spring	MD		02/16/2011		8,638,575								53,955			
1637	San Diego	CA		03/18/2011		2,595,104								16,170			
1639	Austin	TX		02/22/2011		1,306,650								27,863			
1640	Eugene	OR		03/14/2011		1,570,750								44,791			
1643	Carlsbad	CA		05/03/2011		882,862								4,909			
1644	San Diego	CA		04/20/2011		1,470,211								8,283			
1646	Eugene	OR		04/19/2011		6,900,502								58,361			
1647	Fletcher	NC		05/19/2011		6,318,919								90,253			
1649	Buffalo Grove	IL		04/25/2011		11,067,128								126,480			
1653	Brooklyn Center	MN		05/12/2011		6,064,865								87,706			
1654	Los Angeles	CA		05/02/2011		6,495,848								59,204			
1655	Kent	WA		06/15/2011		2,452,685								66,724			
1658	Lighthouse Point	FL		06/23/2011		6,687,436								58,474			
1660	San Jose	CA		12/01/2011		4,781,582								121,068			
1665	Dallas	TX		08/18/2011		5,790,900								50,913			
1666	North Canton	OH		08/22/2011		3,006,397								42,091			
1668	Various	NM		10/19/2011		13,316,727								180,662			
1674	Richmond	CA		12/01/2011		2,776,293								23,656			
1675	Stockton	CA		12/01/2011		1,744,766								14,499			
1677	Glen Burnie	MD		12/20/2011		3,667,606								30,257			
1678	Owings Mills	MD		12/20/2011		1,559,786								12,868			
1679	Glen Ellyn	IL		11/17/2011		3,375,394								47,955			
1681	Bellevue	WA		12/19/2011		2,495,016								64,711			
1682	Troy	MI		02/10/2012		2,791,667								36,569			
1685	Durham	NC		02/06/2012		1,286,237								54,333			
1687	Lewisville	TX		12/21/2011		1,889,780								48,347			
1689	Farmington Hills	MI		01/25/2012		3,279,903								44,876			
1692	Azusa	CA		03/28/2012		6,690,779								58,289			
1693	Carpenteria	CA		05/11/2012		7,158,219								39,052			
1694	West Jefferson	NC		05/03/2012		2,210,115								36,245			
1695	Saint Clair Shores	MI		05/30/2012		5,073,636								42,507			
1698	Minnetonka	MN		04/11/2012		1,209,404								15,677			
1701	Albuquerque	NM		05/14/2012		1,450,776								58,902			
1703	Midvale	UT		05/30/2012		1,552,625								20,528			
1704	Florissant	MO		07/16/2012		2,977,988								33,303			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1705	Farmers Branch	TX		07/16/2012		2,897,502								32,402			
1706	Indianapolis	IN		07/16/2012		2,173,126								24,302			
1709	Newark	DE		06/19/2012		4,551,386								61,611			
1710	Newwark	DE		06/20/2012		2,957,202								38,992			
1711	Plano	TX		06/21/2012		4,644,971								39,410			
1712	Tampa	FL		06/14/2012		4,663,554								38,803			
1713	Mountainview	CA		08/06/2012		3,272,027								79,282			
1717	Malden	MA		07/30/2012		5,286,350								44,825			
1718	Everett	MA		07/30/2012		1,860,795								15,778			
1719	Arlington	MA		07/30/2012		761,234								6,455			
1720	Somerville	MA		07/30/2012		1,860,795								15,778			
1721	Malden	MA		07/30/2012		803,526								6,813			
1723	Frederick	MD		06/26/2012		5,401,243								44,941			
1724	Tallahassee	FL		09/17/2012		2,332,424								54,931			
1727	Santa Fe Springs	CA		09/05/2012		4,337,522								36,289			
1728	Hendersonville	NC		08/09/2012		2,915,075								32,493			
1729	Santa Fe	NM		08/16/2012		1,590,536								19,756			
1731	Charleston	SC		10/23/2012		2,007,560								36,226			
1732	Dallas	TX		10/16/2012		3,275,049								32,040			
1733	East Moline	IL		10/17/2012		4,653,493								110,258			
1734	Topeka	KS		10/25/2012		6,294,259								81,872			
1735	Southern Pines	NC		09/27/2012		12,691,459								166,434			
1736	Monrovia	CA		11/20/2012		2,387,434								56,930			
1737	Temecula	CA		11/14/2012		3,796,783								23,935			
1739	Seattle	WA		10/30/2012		1,981,592								47,461			
1740	Kirkland	WA		11/05/2012		2,463,173								58,353			
1741	Woodburn	OR		12/20/2012		2,701,891								24,687			
1742	Eugene	OR		12/20/2012		2,790,945								29,880			
1743	Indio	CA		12/20/2012		2,242,524								28,258			
1744	Carrollton	TX		12/20/2012		2,141,153								28,306			
1745	Minneapolis	MN		11/29/2012		2,579,070								34,641			
1746	Burnsville	MN		11/29/2012		2,692,222								36,161			
1747	Denver	CO		12/27/2012		2,939,987								26,753			
1748	San Antonio	TX		12/21/2012		3,816,921								48,491			
1751	Hayward	CA		01/14/2013		3,222,580								29,146			
1752	Lathrop	CA		01/14/2013		2,128,222								18,275			
1753	Carmel	CA		01/15/2013		4,188,108								36,912			
1754	Livonia	MI		06/07/2013		4,167,199								51,970			
1755	Redwood City	CA		02/01/2013		13,209,257								86,365			
1757	Burnsville	MN		02/04/2013		4,833,127								44,584			
1758	Rochester	NY		04/01/2013		2,152,034								30,332			
1759	Culver City	CA		04/08/2013		7,819,888								105,284			
1760	New Hope	MN		03/27/2013		861,657								19,688			
1762	Pearland	TX		04/23/2013		2,098,669								46,054			
1763	Manassas	VA		04/29/2013		4,644,960								30,270			
1765	St. Louis	MO		04/16/2013		1,978,467								26,244			
1766	Millersville	MD		04/25/2013		2,680,159								23,679			
1770	St. Louis Park	MN		05/28/2013		1,646,345								36,163			
1771	St. Louis Park	MN		09/03/2013		3,668,859								45,400			
1772	Mount Laurel	NJ		06/18/2013		3,376,403								27,614			
1773	San Jose	CA		06/03/2013		3,316,401								72,085			
1774	Carol Stream	IL		05/16/2013		2,333,028								50,297			
1775	Pacifica	CA		05/01/2013		2,642,941								58,671			
1778	Tacoma	WA		06/13/2013		8,054,837								101,887			
1780	Norman	OK		05/14/2013		3,258,543								27,869			
1781	Edmond	OK		05/14/2013		1,800,774								15,401			
1782	Yukon	OK		05/14/2013		2,229,529								19,068			
1785	Coconut Creek	FL		06/27/2013		3,982,678								26,435			
1786	San Leandro	CA		07/01/2013		3,398,596								21,714			
1788	Houston	TX		06/03/2013		4,106,435								88,629			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1790	Dallas	TX		07/24/2013		6,446,840								82,052			
1791	Anchorage	AK		08/01/2013		2,405,069								31,199			
1793	Portland	OR		07/25/2013		3,860,758								34,579			
1794	Milwaukee	WI		07/25/2013		4,122,477								51,870			
1795	San Diego	CA		08/08/2013		952,079								7,844			
1796	Perris	CA		08/09/2013		4,089,611								33,695			
1797	Hopewell	VA		08/15/2013		2,439,838								30,232			
1798	Pittsburgh	PA		10/03/2013		8,572,631								69,570			
1799	Baltimore	MD		08/13/2013		9,487,201								80,061			
1800	Houston	TX		08/19/2013		3,468,959								28,628			
1802	Palo Alto	CA		07/25/2013		10,096,620								117,051			
1804	King Of Prussia	PA		09/17/2013		5,428,450								42,664			
1806	Schertz	TX		09/12/2013		3,893,813								47,143			
1807	El Paso	TX		10/24/2013		2,183,785								45,214			
1808	Cleveland	OH		08/29/2013		2,545,498								52,264			
1809	Denver	CO		10/09/2013		1,835,197								14,747			
1810	Humble	TX		10/09/2013		1,398,245								11,236			
1812	Borough Of Totowa	NJ		09/26/2013		3,952,785								30,423			
1813	Reston	VA		11/07/2013		3,527,181								27,007			
1814	Petaluma	CA		10/30/2013		10,576,018								80,425			
1815	Ellicott City	MD		10/29/2013		3,671,620								19,392			
1816	Eldersburg	MD		10/29/2013		3,890,168								20,547			
1817	Bellevue	WA		11/21/2013		10,220,751								127,261			
1818	Lakewood	CO		11/13/2013		7,908,539								61,983			
1819	San Jose	CA		11/26/2013		5,198,267								44,515			
1820	Sacramento	CA		12/10/2013		2,794,922								15,326			
1821	Los Angeles	CA		11/20/2013		5,260,797								41,827			
1822	Compton	CA		11/07/2013		1,145,580								8,811			
1823	Keizer	OR		12/03/2013		2,573,192								30,352			
1824	Eden Prairie	MN		12/02/2013		2,651,150								20,215			
1825	Houston	TX		01/22/2014		6,314,317								70,476			
1826	Tampa	FL		11/05/2013		3,861,298								42,911			
1827	Bellevue	WA		12/23/2013		3,509,590								25,758			
1828	Waldorf	MD		12/09/2013		3,966,774								30,441			
1829	Various	CA		01/21/2014		18,314,417								130,382			
1830	Millbrae	CA		12/16/2013		4,631,912								51,145			
1831	Asheville	NC		05/29/2014		8,188,385								56,883			
1832	Coconut Creek	FL		12/09/2013		4,428,464								24,287			
1833	Miami	FL		03/12/2014		6,951,428								42,298			
1834	Nashville	TN		02/03/2014		4,582,664								34,499			
1836	Garfield Heights	OH		01/30/2014		7,282,470								80,163			
1837	Brea	CA		07/01/2014		3,216,752								17,837			
1838	Azusa	CA		07/01/2014		2,573,402								14,270			
1839	Huntington Beach	CA		07/01/2014		8,271,647								45,867			
1840	Oxnard	CA		07/01/2014		4,595,360								25,482			
1841	Redlands	CA		07/01/2014		2,757,216								15,289			
1842	Lake Forest	CA		07/01/2014		5,514,431								30,578			
1843	Camarillo	CA		07/01/2014		5,973,967								33,126			
1844	Camarillo	CA		07/01/2014		6,984,946								38,732			
1845	Santee	CA		07/01/2014		1,010,979								5,606			
1846	Hamburg	NY		02/11/2014		1,885,298								36,634			
1847	Sun City West	AZ		03/27/2014		4,432,182								34,219			
1848	Lynnwood	WA		04/29/2014		2,280,449								96,865			
1849	Annapolis	MD		04/17/2014		5,625,968								41,627			
1853	Victor	NY		07/01/2014		2,140,975								22,833			
1854	Bethesda	MD		04/24/2014		6,637,986								52,446			
1855	Hanover	MD		05/15/2014		2,671,895								20,167			
1856	Roseville	MN		04/10/2014		1,794,659								34,174			
1857	Totowa	NJ		05/20/2014		1,796,063								12,875			
1858	Rockville	MD		05/12/2014		5,380,428								39,017			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1859	Silver Spring	MD		04/01/2014		8,236,930								94,519			
1860	Silver Spring	MD		04/01/2014		1,008,604								11,574			
1861	Silver Spring	MD		04/01/2014		6,051,622								69,442			
1863	Petaluma	CA		05/01/2014		3,209,628								19,521			
1864	Frisco	TX		04/29/2014		4,939,717								34,951			
1865	San Diego	CA		06/09/2014		2,887,783								22,747			
1866	Greensboro	NC		07/17/2014		6,091,373								246,210			
1867	Miami Gardens	FL		06/04/2014		1,835,068								10,355			
1868	Beaverton	OR		06/26/2014		786,970								52,522			
1869	The Woodlands	TX		06/25/2014		3,346,245								25,534			
1870	Lincoln	NE		09/10/2014		14,096,046								154,409			
1871	Des Plaines	IL		06/23/2014		3,972,476								43,398			
1872	Akron	OH		07/15/2014		3,381,339								39,446			
1874	Vancouver	OR		07/11/2014		2,455,690								12,610			
1877	Hayward	CA		07/30/2014		1,509,134								11,968			
1878	Woodbridge	VA		09/09/2014		3,086,461								24,046			
1881	Joppa	MD		09/02/2014		2,151,967								16,240			
1882	Avon Park	FL		10/30/2014		12,388,513								89,608			
1883	Manchester	NY		10/30/2014		2,531,959								18,314			
1884	Maple Valley	WA		12/11/2014		2,072,867								22,985			
1885	Santa Fe	NM		08/27/2014		2,230,170								17,518			
1886	Columbus	OH		09/23/2014		2,775,767								31,473			
1887	Columbus	OH		09/23/2014		1,665,460								18,884			
1889	Chanhassen	MN		08/18/2014		2,552,287								29,172			
1890	Bel Air	MD		09/29/2014		2,676,204								21,021			
1891	Jacksonville	FL		02/26/2015		7,977,597								147,138			
1892	Edwardsville	IL		09/25/2014		9,833,703								77,052			
1893	Ladue	MO		10/02/2014		6,535,235								51,376			
1895	Cheektowaga	NY		12/05/2014		4,697,128								35,333			
1896	Waukesha	WI		10/29/2014		3,852,292								43,697			
1897	Tukwila	WA		10/29/2014		2,151,083								83,899			
1898	Margate	FL		12/15/2014		3,151,640								24,349			
1899	Rochester	NY		10/07/2014		3,524,840								65,587			
1900	Richardson	TX		02/02/2015		695,869								7,614			
1901	Richardson	TX		02/02/2015		2,348,558								25,698			
1902	Addison	TX		02/02/2015		2,000,623								21,891			
1903	Richardson	TX		02/02/2015		608,885								6,663			
1904	Carrollton	TX		02/02/2015		1,478,722								16,180			
1905	Richardson	TX		02/02/2015		695,869								7,614			
1906	Carrollton	TX		02/02/2015		2,131,098								23,319			
1907	Richardson	TX		02/02/2015		1,478,722								16,180			
1908	Dallas	TX		02/02/2015		1,304,754								14,277			
1909	Richardson	TX		02/02/2015		2,131,098								23,319			
1910	Plano	TX		02/02/2015		2,044,115								22,367			
1911	Plano	TX		02/02/2015		2,087,607								22,843			
1912	Dallas	TX		02/02/2015		1,913,639								20,939			
1913	Richardson	TX		02/02/2015		2,000,623								21,891			
1914	Richardson	TX		02/02/2015		1,304,754								14,277			
1915	Plano	TX		02/02/2015		1,870,148								20,464			
1916	New Braunfels	TX		12/04/2014		6,734,438								36,233			
1917	Downers Grove	IL		11/24/2014		3,969,286								30,316			
1918	Mokena	IL		11/24/2014		5,184,374								39,596			
1920	Greenfield	WI		12/15/2014		4,999,751								91,007			
1921	Lewis Center	OH		02/12/2015		4,729,626								82,429			
1922	Ontartio	OH		02/12/2015		5,676,038								38,238			
1925	Santee	CA		04/01/2015		2,787,660								30,685			
1926	Dallas	TX		12/15/2014		3,455,794								38,255			
1927	Plano	TX		12/15/2014		2,246,266								24,866			
1928	Dallas	TX		12/15/2014		2,073,477								22,953			
1929	Richardson	TX		12/15/2014		1,511,910								16,737			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1930	Richardson	TX		12/15/2014		2,116,674								23,431			
1931	Richardson	TX		12/15/2014		1,425,515								15,780			
1932	Allen	TX		12/15/2014		1,079,936								11,955			
1933	Allen	TX		12/15/2014		1,123,133								12,433			
1934	Mountlake Terrace	WA		12/17/2014		5,471,479								61,504			
1935	District Heights	MD		01/28/2015		4,959,078								38,491			
1936	Sylmar	CA		02/05/2015		3,256,365								24,984			
1937	Mill Creek	WA		03/12/2015		4,438,238								34,215			
1938	Plymouth	MI		01/26/2015		3,293,257								25,414			
1939	Brecksville	OH		04/06/2015		1,409,872								14,636			
1940	Poland	OH		02/26/2015		2,968,186								31,756			
1941	West Allis	WI		02/17/2015		1,079,589								19,063			
1942	Wilmington	DE		05/11/2015		6,851,833								50,462			
1943	Pasadena	TX		03/26/2015		6,328,048								68,817			
1946	Mesa	AZ		05/14/2015		3,654,311								26,913			
1947	Pembroke Park	FL		01/23/2015		19,364,347								98,314			
1948	Pembroke Park	FL		01/23/2015		2,468,005								12,530			
1949	Pembroke Park	FL		01/23/2015		949,233								4,819			
1951	Las Vegas	NV		03/30/2015		4,540,525								34,193			
1952	Brecksville	OH		04/29/2015		2,175,700								16,933			
1953	New Castle	DE		04/14/2015		3,586,356								27,523			
1954	Abingdon	MD		04/10/2015		13,509,248								75,035			
1955	El Paso	TX		06/16/2015		2,364,303								59,829			
1956	Aliso Viejo	CA		04/29/2015		2,604,388								29,753			
1957	Frisco	TX		05/18/2015		2,895,871								31,410			
1958	Various	WI		05/18/2015		5,098,039								73,576			
1959	Addison	TX		06/04/2015		11,927,437								85,675			
1960	Park City	UT		05/27/2015		3,101,640								23,170			
1961	Mauldin	SC		05/19/2015		4,337,920								32,062			
1962	Orion Township	MI		05/13/2015		4,737,899								81,781			
1963	Annapolis	MD		06/17/2015		4,862,685								54,201			
1965	San Diego	CA		06/08/2015		2,286,269								12,917			
1966	San Diego	CA		06/08/2015		3,079,464								17,399			
1967	Calabasas	CA		06/26/2015		1,951,630								11,398			
1968	San Antonio	TX		05/27/2015		1,754,608								19,128			
1969	Issaquah	WA		06/10/2015		2,811,872								30,745			
1970	Danville	CA		07/01/2015		2,712,283								14,870			
1971	Los Angeles	CA		08/13/2015		4,882,689								27,535			
1972	Los Angeles	CA		08/18/2015		2,504,422								14,123			
1973	Santa Fe Springs	CA		08/13/2015		1,985,783								11,198			
1974	Grapevine	TX		06/11/2015		2,734,257								29,144			
1975	Sparks	MD		06/16/2015		6,140,066								44,636			
1979	Livermore	CA		07/10/2015		2,986,664								17,174			
1980	Hood River	OR		07/10/2015		4,759,996								27,371			
1981	Seattle	WA		07/01/2015		3,778,321								39,707			
1982	Greenfield	WI		06/29/2015		6,130,739								32,627			
1983	Cudahy	WI		06/29/2015		3,190,125								24,030			
1984	Lake Geneva	WI		09/01/2015		2,717,099								15,133			
1985	Germantown	MD		07/22/2015		4,017,816								30,859			
1986	San Rafael	CA		08/06/2015		5,595,231								41,879			
1987	Spokane	WA		07/28/2015		4,069,072								22,706			
1988	Warrenton	VA		08/17/2015		16,851,989								94,856			
1989	East Aurora	NY		08/10/2015		2,638,940								46,195			
1990	St. Louis Park	MN		08/05/2015		2,526,947								26,898			
1991	Macedonia	OH		07/23/2015		3,001,767								32,342			
1992	Castro Valley	CA		08/21/2015		2,640,752								46,091			
1993	Anaheim	CA		07/29/2015		4,094,480								23,264			
1994	Calabasas	CA		08/18/2015		10,198,882								57,949			
1995	Fenton	MO		09/15/2015		2,780,558								35,599			
1996	Nottingham	MD		08/27/2015		4,034,512								14,362			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1997	Burnsville	MN		07/14/2015		2,199,588								16,283			
1998	Kent	WA		07/13/2015		3,315,196								55,916			
1999	Massillon	OH		10/01/2015		2,885,163								20,536			
2000	Medina	OH		10/01/2015		4,270,041								30,393			
2001	Clearwater	FL		09/03/2015		16,012,009								104,758			
2002	Plymouth Township	MI		08/28/2015		2,923,774								31,288			
2003	St. Paul	MN		09/17/2015		5,818,742								58,702			
2004	Madison	WI		08/24/2015		5,317,922								56,757			
2005	Chicago	IL		09/09/2015		1,849,667								12,912			
2006	Phoenix	AZ		08/24/2015		2,400,876								16,716			
2007	Athens	GA		10/01/2015		2,242,584								22,257			
2008	Clearwater	FL		09/24/2015		4,733,409								22,980			
2009	Ventura	CA		12/09/2015		2,987,662								29,133			
2011	Boca Raton	FL		11/19/2015		2,071,148								20,716			
2012	Johnson City	TN		01/22/2016		3,110,278								37,087			
2013	Kingsport	TN		12/09/2015		3,485,798								38,357			
2015	Winona	MN		12/16/2015		7,068,695								69,888			
2016	Cedarburg	WI		12/16/2015		3,432,001								34,183			
2019	Cincinnati	OH		12/15/2015		1,801,467								18,359			
2020	Shelby	OH		11/23/2015		6,059,108								40,079			
2021	Milwaukee	WI		12/16/2015		4,515,790								44,977			
2022	Miami	FL		12/10/2015		16,118,778								81,488			
2023	Hollywood	FL		11/24/2015		5,793,664								27,337			
2024	Westwood	MA		01/28/2016		7,466,636								50,846			
2025	Lynnfield	MA		12/16/2015		2,319,802								16,609			
2026	Addison	TX		12/17/2015		3,715,790								26,248			
2027	Peoria	AZ		12/14/2015		3,070,083								30,634			
2028	Dallas	TX		12/10/2015		1,486,909								10,452			
2029	Dallas	TX		02/04/2016		8,403,895								58,255			
2030	Littleton	CO		01/20/2016		7,433,454								53,574			
2031	Tustin	CA		02/18/2016		1,329,173								21,481			
2032	Des Moines	IA		01/14/2016		3,641,015								24,702			
2033	San Diego	CA		02/11/2016		2,283,937								15,061			
2034	San Marcos	CA		02/11/2016		1,837,833								12,120			
2035	Huntington Beach	CA		02/01/2016		3,517,377								17,388			
2036	Addison	TX		01/21/2016		7,416,128								74,583			
2037	Wareham	MA		02/16/2016		4,971,987								32,337			
2038	Louisville	KY		02/01/2016		5,316,953								36,478			
2039	Independence	OH		02/24/2016		2,119,378								13,854			
2040	Madison	WI		02/25/2016		2,243,772								34,993			
2041	Santa Clara	CA		04/01/2016		1,980,380								31,952			
2042	Rochester	NY		06/30/2016		62,270,005								301,905			
2043	Mukilteo	WA		03/24/2016		7,752,386								75,558			
2044	Scottsdale	AZ		02/23/2016		2,432,734								16,408			
2045	Alpharetta	GA		04/07/2016		3,105,003								20,336			
2046	Freedom	PA		04/12/2016		4,554,453								30,707			
2047	Jackson Township	OH		04/12/2016		5,182,366								33,218			
2048	Erie	PA		08/11/2016		4,419,546								27,480			
2049	Temecula	CA		06/01/2016		2,165,515								14,425			
2050	Coeur D'Alene	ID		05/11/2016		5,490,756								70,600			
2052	Brookfield	WI		04/25/2016		2,157,778								14,750			
2053	Wauwatosa	WI		04/25/2016		2,204,686								15,071			
2054	Wauwatosa	WI		04/25/2016		1,876,328								12,826			
2055	Brookfield	WI		04/25/2016		1,641,787								11,223			
2056	Plano	TX		05/02/2016		3,019,728								29,947			
2057	Richardson	TX		05/02/2016		2,287,672								22,687			
2059	Portland	OR		04/01/2016		6,082,160								42,024			
2061	Santa Clarita	CA		05/06/2016		4,391,943								22,199			
2062	Green	OH		05/04/2016		13,263,544								132,029			
2063	Brookhaven	GA		05/19/2016		6,441,007								101,993			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2065	Chardon	OH		08/11/2016		2,843,631								18,545			
2066	Cerritos	CA		05/10/2016		3,390,627								22,471			
2067	Colonie	NY		05/17/2016		8,654,088								58,451			
2068	Birmingham	MI		05/03/2016		3,284,164								23,003			
2069	Chula Vista	CA		06/06/2016		18,588,535								132,912			
2070	Athens	AL		05/31/2016		22,628,369								147,519			
2071	Huntington Beach	CA		07/07/2016		21,969,474								116,742			
2072	New Hope	MN		06/01/2016		1,410,039								9,620			
2073	Macon	GA		09/01/2016		2,927,134								44,103			
2074	Kirkland	WA		05/23/2016		3,945,416								27,189			
2075	Middle River	MD		06/29/2016		1,876,828								8,738			
2076	Buffalo	NY		06/28/2016		2,246,054								11,440			
2077	Greenbelt	MD		06/30/2016		15,760,337								104,110			
2079	Pasadena	CA		09/08/2016		2,311,021								23,033			
2080	Pembroke Pines	FL		08/22/2016		4,317,923								68,129			
2081	Lauderhill	FL		08/22/2016		2,379,264								37,540			
2082	Minneapolis	MN		08/15/2016		7,938,665								66,297			
2083	Brookfield	WI		10/12/2016		8,380,749								78,943			
2084	Broadview Heights	OH		11/10/2016		5,060,111								36,070			
2085	San Antonio	TX		08/19/2016		3,687,202								25,110			
2086	Hyattsville	MD		08/30/2016		3,769,121								38,745			
2087	Salem	OR		09/15/2016		2,269,316								15,923			
2088	Hillsboro	OR		12/19/2016		2,699,928								41,037			
2090	Cincinnati	OH		08/19/2016		1,983,100								13,764			
2091	Covington	KY		08/19/2016		2,646,197								18,135			
2092	Smyrna	DE		09/23/2016		5,017,872								34,460			
2093	Peoria	AZ		08/04/2016		1,895,189								12,423			
2094	Buffalo	NY		10/13/2016		2,845,993								18,818			
2095	Beachwood	OH		11/03/2016		4,384,264								28,578			
2096	Plymouth	MN		11/11/2016		5,934,751								41,456			
2097	Seattle	WA		10/03/2016		2,975,323								15,735			
2098	Catonsville	MD		08/05/2016		14,135,745								101,366			
2099	Spokane Valley	WA		10/04/2016		5,374,812								53,901			
2100	Williamsville	NY		12/12/2016		14,997,285								82,133			
2101	Vernon Hills	IL		08/25/2016		3,759,662								28,055			
2102	Grimes	IA		09/28/2016		2,738,920								19,584			
2103	Ontario	CA		09/01/2016		2,021,923								20,843			
2104	Fontana	CA		01/10/2017		1,778,122								17,427			
2105	San Diego	CA		02/16/2017		5,546,242								37,977			
2106	San Diego	CA		02/16/2017		1,819,093								12,138			
2107	Blue Springs	MO		10/11/2016		2,600,296								25,334			
2108	Akron	OH		10/19/2016		20,150,968								139,209			
2109	Akron	OH		10/19/2016		3,556,053								24,566			
2110	North Olmsted	OH		09/29/2016		5,965,088								40,913			
2111	Chula Vista	CA		09/29/2016		11,558,924								114,764			
2112	High Point	NC		11/10/2016		1,763,949								17,068			
2113	Conyers	GA		10/20/2016		5,009,417								36,581			
2114	Pewaukee	WI		10/26/2016		2,766,731								19,952			
2115	Wallingford	CT		09/01/2016		1,606,744								10,998			
2116	Independence	OH		10/12/2016		3,695,330								38,300			
2117	Pleasanton	CA		10/14/2016		10,237,626								73,457			
2118	St. Louis	MO		11/14/2016		7,680,423								55,025			
2119	Troy	MI		03/30/2017		2,593,048								16,853			
2120	Cheektowaga	NY		11/17/2016		3,131,005								48,352			
2122	Denver	CO		11/22/2016		3,425,582								23,030			
2123	Austin	TX		12/07/2016		10,489,435								70,221			
2124	Gilbert	AZ		11/08/2016		3,785,573								28,022			
2125	Cambridge	MA		12/06/2016		23,800,000								147,377			
2126	Roswell	GA		05/01/2017		2,518,628								12,722			
2127	San Diego	CA		10/31/2016		12,500,118								123,431			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2128	Pleasanton	CA		11/14/2016		2,658,202								18,639			
2129	Sharonville	OH		05/10/2017		5,535,967								37,206			
2130	Franklin Park	IL		11/15/2016		3,249,535								32,843			
2131	Sarasota	FL		12/15/2016		2,500,826								68,104			
2132	Houston	TX		12/07/2016		7,819,515								50,777			
2133	Houston	TX		02/02/2017		2,722,524								26,541			
2134	Lehi	UT		02/01/2017		3,338,677								23,072			
2135	Palm Harbor	FL		01/10/2017		2,157,103								20,513			
2136	Atlanta	GA		02/09/2017		15,262,304								80,231			
2137	Lorton	VA		01/10/2017		15,842,351								105,199			
2138	White Marsh	MD		01/12/2017		2,385,078								16,440			
2139	Indianapolis	IN		01/30/2017		5,782,555								30,980			
2140	Tukwila	WA		04/06/2017		2,750,508								40,980			
2141	Spring	TX		01/18/2017		2,716,907								40,503			
2142	Methuen	MA		07/06/2017		9,203,911								57,970			
2143	Akron	OH		02/06/2017		4,250,537								29,785			
2144	Sylmar	CA		03/01/2017		8,512,187								58,061			
2145	Downey	CA		02/01/2017		10,019,920								68,714			
2146	San Antonio	TX		04/03/2017		10,385,284								68,546			
2147	Canton	OH		02/23/2017		11,288,798								106,766			
2150	Austin	TX		03/09/2017		4,315,811								29,034			
2151	Delaware	OH		02/13/2017		2,907,930								28,681			
2152	Webster	NY		05/08/2017		16,256,680								77,296			
2153	Independence	OH		02/03/2017		3,461,354								20,989			
2154	Kaukauna	WI		02/09/2017		2,107,962								13,830			
2155	El Cajon	CA		03/01/2017		3,453,462								22,075			
2156	Houston	TX		03/23/2017		4,809,960								9,981			
2157	North Olmsted	OH		02/27/2017		6,783,211								32,573			
2158	Horseheads	NY		02/23/2017		3,671,941								64,507			
2159	Salem	OR		07/06/2017		3,829,653								33,451			
2161	Parker	CO		03/23/2017		5,824,234								27,693			
2163	San Mateo	CA		04/10/2017		6,312,948								39,376			
2164	Milwaukee	WI		05/18/2017		18,539,032								167,926			
2165	Milwaukee	WI		05/18/2017		11,836,459								107,214			
2167	Baltimore	MD		04/05/2017		2,024,104								12,608			
2168	Sacramento	CA		05/30/2017		9,986,828								63,435			
2169	Rancho Cordova	CA		07/28/2017		4,835,738								30,343			
2170	Roseville	CA		05/30/2017		1,783,728								11,556			
2171	El Paso	TX		07/03/2017		14,955,058								166,128			
2173	Walkersville	MD		05/01/2017		4,599,776								29,072			
2174	Boston	MA		05/03/2017		6,030,693								38,306			
2175	Maple Valley	WA		04/27/2017		3,077,944								28,484			
2176	El Cajon	CA		05/18/2017		5,793,226								36,169			
2177	Milwaukee	WI		05/18/2017		10,923,000								100,638			
2178	Colonie	NY		11/30/2017		39,328,015								174,368			
2179	Murrieta	CA		05/24/2017		7,409,398								46,444			
2180	Richardson	TX		06/19/2017		2,097,462								18,933			
2181	Kirkland	WA		05/01/2017		3,172,761								21,023			
2182	Richmond	CA		06/01/2017		3,652,531								32,804			
2183	North Canon (Jackson Twph)	OH		06/15/2017		8,691,332								57,122			
2184	Cutler Ridge	FL		07/18/2017		4,513,931								26,764			
2185	Richmond	VA		05/23/2017		2,873,418								13,372			
2186	Houston	TX		06/12/2017		4,453,652								27,101			
2187	Concord	NC		08/16/2017		6,389,269								58,399			
2188	Sandusky	OH		06/29/2017		1,907,278								17,130			
2189	Norwalk	CA		05/25/2017		4,919,556								31,497			
2190	Rancho Santa Margarita	CA		12/01/2017		2,247,433								13,641			
2191	Cincinnati	OH		07/27/2017		3,586,481								16,360			
2192	Vernon	CA		07/13/2017		3,406,724								18,300			
2193	Eagle River	AK		08/31/2017		6,226,912								119,027			

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2194	Carrollton	TX		07/13/2017		2,775,299								24,465			
2196	Aurora	OH		08/16/2017		3,787,980								23,379			
2197	Salt Lake City	UT		07/27/2017		3,627,118								33,733			
2198	Woodinville	WA		07/17/2017		3,774,685								24,479			
2200	Wilmington	NC		08/01/2017		3,387,538								21,968			
2202	Lincoln	NE		11/01/2017		4,215,436								26,256			
2203	York	PA		08/01/2017		4,456,031								28,178			
2204	Eagan	MN		12/14/2017		18,012,254								165,258			
2205	Ocean City	NJ		09/01/2017		4,399,782								62,292			
2206	Las Vegas	NV		08/29/2017		5,662,094								34,064			
2208	Boston	MA		01/25/2018		2,203,861								14,255			
2209	Dallas	TX		09/05/2017		3,142,841								35,101			
2210	Scottsdale	AZ		08/15/2017		10,660,866								70,422			
2211	New Berlin	WI		08/14/2017		7,298,757								103,920			
2212	Madison	WI		07/31/2017		4,507,476								27,939			
2213	Sheffield	OH		10/18/2017		3,214,512								20,457			
2214	Alexandria	VA		08/23/2017		6,598,034								42,051			
2215	Towson	MD		11/06/2017		6,249,126								39,078			
2217	Hockessin	DE		12/05/2017		13,437,194								87,960			
2218	Wesmont	IL		08/30/2017		11,131,953								73,147			
2219	Lincoln	MA		09/27/2017		5,283,842								48,090			
2220	Flagstaff	AZ		08/17/2017		5,289,100								74,883			
2221	Fairlawn	OH		10/11/2017		5,391,851								73,730			
2222	Lousiville	CO		12/13/2017		4,698,187								28,748			
2223	Sacramento	CA		10/13/2017		3,017,430								19,722			
2224	Hockessin	DE		10/05/2017		2,481,040								16,455			
2225	Roslyn	NY		10/05/2017		4,809,899								45,307			
2226	Villa Park	IL		09/14/2017		6,226,073								38,783			
2227	Willowbrook	IL		10/10/2017		8,141,470								61,976			
2228	Hyattsville	MD		10/17/2017		3,507,905								22,056			
2229	Highland	CA		10/30/2017		3,340,999								20,172			
2230	National City	CA		09/27/2017		1,653,151								10,437			
2231	San Diego	CA		01/04/2018		3,400,455								20,963			
2232	Alpharetta	GA		10/12/2017		3,180,282								28,647			
2234	Norwalk	CA		12/21/2017		12,193,024								226,786			
2235	Lutherville-Timonium	MD		12/06/2017		12,110,065								109,748			
2236	Overland Park	KS		02/01/2018		8,256,198								75,291			
2238	Louisville	KY		11/13/2017		3,905,306								24,520			
2240	Houston	TX		01/10/2018		2,450,777								15,243			
2241	Reading	MA		05/01/2018		5,144,273								24,480			
2243	Sacramento	CA		12/21/2017		2,445,075								15,477			
2244	Vienna	OH		01/11/2018		8,135,194								51,012			
2246	St. Louis	MO		01/17/2018		3,594,828								48,030			
2247	Tacoma	WA		12/18/2017		12,030,415								160,683			
2248	Newark	DE		12/15/2017		5,212,051								31,892			
2249	South El Monte	CA		02/08/2018		3,352,436								16,292			
2250	Kirkland	WA		01/24/2018		4,016,159								25,908			
2251	Palm Desert	CA		02/13/2018		4,321,610								26,917			
2253	Silverton	OR		03/12/2018		5,662,265								33,896			
2254	Milwaukee	WI		01/31/2018		6,379,080								37,563			
2255	St. Peters	MO		04/13/2018		5,838,618								26,994			
2257	Eugene	OR		04/02/2018		3,035,358								39,459			
2258	Sandusky	OH		02/23/2018		3,044,506								25,977			
2259	Stow	OH		02/28/2018		6,608,512								31,371			
2260	Northbrook	IL		02/27/2018		4,568,434								28,031			
2261	Northbrook	IL		02/27/2018		3,931,802								23,472			
2262	San Diego	CA		02/15/2018		6,422,330								40,385			
2263	Phoenix	AZ		02/12/2018		2,887,585								38,569			
2267	Morristown	NJ		03/05/2018		10,865,066								51,944			
2268	Morristown	NJ		03/05/2018		3,802,773								18,180			

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2274	Salt Lake City	UT		02/06/2018		2,240,397								20,413			
2275	Norcross	GA		03/29/2018		3,419,848								30,845			
2276	San Leandro	CA		03/13/2018		3,031,167								18,831			
2277	Denver	CO		02/27/2018		6,285,495								39,310			
2278	Fullerton	CA		02/27/2018		4,441,275								20,175			
2279	Indian Wells	CA		03/20/2018		2,514,418								33,011			
2280	Indianapolis	IN		04/30/2018		21,500,000								32,211			
2281	Houston	TX		03/21/2018		5,173,819								29,505			
2283	Tukwila	WA		06/12/2018		3,664,291								21,943			
2284	Nashville	TN		02/28/2018		6,900,000								40,455			
2285	Liberty	MO		03/22/2018		1,957,531								16,423			
2287	Poland	OH		04/30/2018		8,581,204								52,303			
2288	Houston	TX		03/16/2018		6,503,536								37,347			
2289	Greensboro	NC		04/02/2018		3,824,164								22,423			
2290	Brentwood	CA		04/05/2018		4,734,083								29,014			
2294	Las Vegas	NV		05/03/2018		3,708,271								21,444			
2296	Waite Park	MN		05/30/2018		4,391,380								55,762			
2297	San Diego	CA		05/30/2018		20,827,339								88,693			
2299	Houston	TX		04/20/2018		7,407,407								40,956			
2300	Riverdale	MD		06/21/2018		5,152,767								29,095			
2301	Alexandria	VA		05/16/2018		3,610,140								20,500			
2302	Springfield	VA		05/16/2018		2,334,228								13,254			
2303	Omaha	NE		07/02/2018		8,933,187								51,305			
2306	Freedom	PA		05/31/2018		6,925,423								38,395			
2307	Newark	CA		06/27/2018		3,170,423								18,206			
2308	Marietta	GA		07/02/2018		2,680,559								14,945			
2310	Fairfield	OH		07/18/2018		2,178,035								16,910			
2311	Phoenix	AZ		07/19/2018		13,159,655								107,757			
2312	Northbrook	IL		10/31/2018		4,188,855								34,031			
2314	Lake Forest	IL		07/09/2018		3,475,310								18,995			
2317	Laurel	MD		08/08/2018		17,206,345								95,801			
2318	Laurel	MD		08/08/2018		18,201,654								100,625			
2320	Miami	FL		08/02/2018		6,943,508								57,674			
2321	Pikesville	MD		08/13/2018		3,680,348								20,116			
2322	Beltsville	MD		07/25/2018		9,131,504								52,591			
2323	Houston	TX		08/22/2018		2,481,017								19,432			
2326	Carrollton	TX		08/06/2018		3,408,374								18,417			
2327	Silverdale	WA		08/01/2018		4,168,911								23,875			
2328	Bloomfield	NJ		07/26/2018		7,147,397								40,417			
2329	Brookfield	WI		07/11/2018		7,950,000								9,911			
2330	Montclair	VA		08/27/2018		7,758,875								28,125			
2333	San Diego	CA		09/20/2018		3,233,748								24,917			
2334	Eugene	OR		08/27/2018		16,685,361								66,156			
2337	Danville	CA		08/29/2018		14,938,558								62,781			
2338	Concord	CA		08/29/2018		2,041,527								8,655			
2339	Danville	CA		08/29/2018		5,676,652								23,857			
2340	Tustin	CA		10/23/2018		2,495,453								13,898			
2341	Waukesha	WI		09/28/2018		2,590,959								13,861			
2342	Waconia	MN		09/10/2018		3,968,510								48,198			
2345	Roseville	MN		09/28/2018		3,978,853								32,350			
2347	Santa Clarita	CA		10/18/2018		4,192,680								22,398			
2348	Lakewood Ranch	FL		11/06/2018		1,900,000								10,020			
2349	New York	NY		11/13/2018		8,500,000								42,393			
2350	New York	NY		11/13/2018		8,500,000								42,393			
2351	New York	NY		11/13/2018		5,100,000								25,436			
2353	New York	NY		12/14/2018		6,200,000								34,015			
2354	New York	NY		12/14/2018		3,000,000								16,222			
2355	Philadelphia	PA		12/07/2018		4,100,000								31,658			
2356	Schaumburg	IL		11/15/2018		4,800,000								56,197			
2362	Menomonee Falls	WI		11/30/2018		2,900,000								15,833			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2364	Wilmington	NC		12/04/2018		5,600,000								29,889			
2367	St. Louis	MO		12/07/2018		5,250,000								41,405			
2369	Woodinville	WA		12/10/2018		6,650,000								36,326			
2370	Edgewood	MD		11/30/2018		10,900,000								44,733			
2371	Sugarland	TX		01/18/2019										14,418			
2373	Owings Mills	MD		12/19/2018		11,900,000								92,193			
2375	Pasadena	MD		12/12/2018		21,300,000								112,368			
2376	Burlingame	CA		12/14/2018		10,000,000								41,037			
2378	San Diego	CA		12/19/2018		8,000,000								32,713			
2379	Chula Vista	CA		12/19/2018		10,500,000								42,251			
2381	Henderson	NV		12/19/2018		7,600,000								39,110			
2382	Chantilly	VA		11/30/2018		2,900,000								15,007			
2383	Greendale	WI		12/03/2018		4,000,000								48,091			
2384	Chicago	IL		02/07/2019										49,399			
2385	Sheffield Village	OH		02/11/2019										112,281			
2386	Portland	OR		02/04/2019										93,490			
2387	El Paso	TX		02/21/2019										205,774			
2388	Lincoln Park	NJ		02/06/2019										22,562			
2390	El Paso	TX		01/31/2019										63,397			
2391	Barrington	IL		01/16/2019										45,331			
2392	San Antonio	TX		02/21/2019										31,475			
2395	New Brighton	MN		03/01/2019										62,550			
2396	Seattle	WA		03/11/2019										15,068			
2397	Auburn Hills	MI		03/15/2019										19,368			
2399	Falls Church	VA		03/28/2019										62,331			
2400	Fairfax	VA		03/28/2019										25,932			
2401	Decatur	TX		02/28/2019										37,701			
2402	Portland	OR		03/14/2019										30,658			
2404	Studio City	CA		03/29/2019										17,000			
2405	Salinas	CA		05/01/2019										6,051			
2406	Cincinnati	OH		03/19/2019										3,830			
2407	Springfield	VA		04/22/2019										2,716			
2410	Plano	TX		04/15/2019										3,665			
2412	Louisville	CO		05/01/2019										12,112			
0A01189	Wauwatosa	WI		09/01/2009		2,573,694								15,520			
0A01230	Southfield	MI		06/20/2016		1,073,150								10,188			
0A01386	Cudahy	WI		08/10/2007		964,038								50,208			
0A01631	Pembroke Park	FL		01/26/2011		122,718								13,647			
0A01640	Eugene	OR		12/17/2013		533,516								15,471			
0A01679	Glen Ellyn	IL		01/17/2019										53,123			
0A01687	Lewisville	TX		08/24/2015		2,091,368								34,357			
0A01689	Farmington Hills	MI		09/14/2018		1,989,907								15,468			
0A01735	Southern Pines	NC		09/24/2015		1,389,114								18,217			
0A01736	Pasadena	CA		03/02/2017		2,446,218								55,515			
0A01754	Livonia	MI		08/15/2018		2,481,253								19,201			
0A01755	Redwood City	CA		12/07/2016		7,646,817								48,256			
0A01808	Cleveland	OH		07/18/2017		3,733,530								52,085			
0A01895	Cheektowaga	NY		10/06/2015		1,749,431								13,206			
0A01994	Calabasas	CA		08/10/2017		4,393,077								20,822			
0A02036	Addison	TX		05/01/2018		1,468,131								14,096			
0B01189	Wauwatosa	WI		10/23/2012		8,825,362								55,937			
0299999. Mortgages with partial repayments						3,245,624,254								31,630,053			
2201	Aurora	CO		08/10/2017	06/25/2019	14,000,000							19,000,000	2,200,000			
2399	Falls Church	VA		03/28/2019	04/01/2019								38,500,000	16,000,000			
2400	Fairfax	VA		03/28/2019	04/01/2019								10,000,000	1,000,000			
2403	Algonquin	IL		06/25/2019	06/27/2019								7,400,000	1,000,000			
2404	Studio City	CA		03/29/2019	04/01/2019								11,500,000	5,600,000			
2405	Salinas	CA		05/01/2019	05/03/2019								6,000,000	1,600,000			
2407	Springfield	VA		04/22/2019	04/24/2019								3,000,000	1,000,000			
2408	Richardson	TX		06/05/2019	06/07/2019								5,000,000	1,500,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2410	Plano	TX		04/15/2019	04/17/2019								2,700,000	1,300,000			
2412	Louisville	CO		05/01/2019	05/03/2019								10,000,000	1,000,000			
2415	West Chicago	IL		05/08/2019	05/10/2019								5,400,000	1,000,000			
2416	Rocklin	CA		06/07/2019	06/11/2019								4,000,000	1,900,000			
2420	Towson	MD		06/17/2019	06/19/2019								1,000,000	490,000			
2422	Plymouth	MI		05/24/2019	05/28/2019								7,350,000	1,000,000			
2423	Franklin	MA		04/23/2019	04/25/2019								8,500,000	1,000,000			
0399999. Mortgages disposed						14,000,000							139,350,000	37,590,000			
0599999 - Totals						3,300,776,827							179,364,701	109,234,754			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
62969@-10-7	NYLCAP Mezzanine Partners III, LP	New York	NY	NYLCAP Mezzanine Partners III GenPar, LP		06/01/2010	2	364,228			367,761	0.020
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								364,228			367,761	XXX
	Angeleno Investors III, LP	Los Angeles	CA	Angeleno Group Management III, LLC		06/16/2010	1	45,611				0.016
	Aquiline Technology Growth Fund, LP	New York	NY	Aquiline Technology Growth Fund, LP		07/28/2017	1	209,479			2,578,997	0.026
	Charles River Partnership XV, LP	Cambridge	MA	Charles River XV GP, LP		05/30/2012	1	150,000			412,500	0.020
	Charles River Partnership XVI, LP	Cambridge	MA	Charles River XVI GP, LP		05/11/2015	1	255,000			435,000	0.015
	Charles River Partnership XVII, LP	Cambridge	MA	Charles River XVII GP, LP		03/28/2018	1	690,000			3,915,000	0.013
	Draper Fisher Jurvetson Fund XI, LP	Menlo Park	CA	Draper Fisher Jurvetson Fund XI Partners, LP		03/17/2014	1	150,000			225,000	0.021
	Draper Fisher Jurvetson Fund XII, LP	Menlo Park	CA	Draper Fischer Jurvetson Fund XII, LP		08/01/2016	1	240,000			1,425,000	0.018
	IDG Ventures USA III, LP	San Francisco	CA	IDG Ventures III, LLC		02/21/2014	1	150,000			750,000	0.063
	Lerer Hippeau Select Fund II, LP	Palo Alto	CA	Lerer Hippeau Ventures Select Fund II GP, LLC		05/29/2018	1	200,000			1,000,000	0.034
	Lerer Hippeau Ventures V, LP	Palo Alto	CA	Lerer Hippeau Ventures V GP, LLC		12/07/2015	1	150,000				0.045
	Lerer Hippeau Ventures VI, LP	Palo Alto	CA	Lerer Hippeau Ventures VI GP, LLC		04/10/2018	1	1,000,000			2,500,000	0.042
	Maveron Equity Partners VI, LP	Seattle	WA	Maveron Equity Partners VI, LP		12/12/2016	1	300,000			3,487,500	0.061
	New Leaf Ventures III, LP	New York	NY	New Leaf Ventures III, LP		06/09/2015	1	325,000			500,000	0.024
	Partech Interntaional Ventures VII, FCPI	Paris	FRA	Partech Interntaional Ventures VII FCPI		06/24/2016	1	478,084			3,075,717	0.013
	Revolution Growth II, LP	Washington	DC	Revolution Growth GP II, LP		01/19/2012	1	149,803			759,145	0.017
	Revolution Growth III, LP	Washington	DC	Revolution Growth III, LP		10/21/2015	1	559,028			1,406,782	0.014
	Revolution Ventures II, LP	Washington	DC	Revolution Ventures GP II, LP		10/25/2013	1	400,255			1,945,255	0.025
	Ridge Ventures IV, LP	San Francisco	CA	Ridge Ventures IV, LP		07/27/2018	1	675,000			6,187,500	0.060
	TVM Life Science Innovation I, LP	St Helier	JEY	TVM Life Science Management, Ltd.		10/15/2012	1	164,254				0.040
1599999. Joint Venture Interests - Common Stock - Unaffiliated								6,291,514			30,603,396	XXX
	AEA Mezzanine Fund IV, LP	Stamford	CT	AEA Mezzanine Management		07/23/2018	2	118,420			7,470,757	0.018
	AEA Middle Market Debt Fund III, LP	New York	NY	AEA Middle Market Debt Fund III, GP LP		12/14/2016	2	153,623			930,003	0.029
	AEA Small Business Fund III, LP	New York	NY	AEA Small Business Fund III, LP		08/15/2016	3	882,426			861,609	0.014
	Aquiline Financial Services Fund III, LP	New York	NY	Aquiline Financial Services Fund III, LP		02/25/2015	3	645,159			1,889,987	0.005
	BBH Capital Partners IV, LP	New York	NY	BBH Private Capital Management IV, LLC		12/30/2011	3	54,348			1,036,152	0.015
	Bison Capital Partners IV, LP	Santa Monica	CA	Bison Capital Partners IV, LP		03/15/2013	3	28,487			825,414	0.032
	Bison Capital Partners V, LP	Santa Monica	CA	Bison Capital Partners V, LP		09/18/2017	3	1,137,769			4,006,188	0.020
	Crescent Mezzanine Partners VI, LP	Los Angeles	CA	Crescent Mezzanine VI, LLC		07/05/2012	2	212,219			1,475,735	0.004
	Crescent Mezzanine Partners VII, LP	Los Angeles	CA	Crescent Mezzanine VII, LLC		09/28/2016	2	1,322,302			5,851,381	0.003
	CRG Partners III, LP	Houston	TX	CRG Partners III GP, LP		12/15/2016	2	272,260			1,338,049	0.005
	CRG Partners IV, LP	Houston	TX	CRG Partners IV GP, LP		01/28/2019	2	1,481,791			7,315,980	0.007
	Cyprium Investors IV, LP	Cleveland	OH	Cyprium IV Management LLC		06/16/2014	2	326,594			1,560,842	0.020
	EQT Credit Opportunities III, LP	Stockholm	SWE	EQT Credit Opportunities III (No.2) Limited Partnership		11/16/2017	2	827,781			8,410,982	0.008
	EQT Mid Market Europe, LP	Stockholm	SWE	EQT MID Market Europe (No. 2) Feeder Limited Partnership		08/11/2017	3	1,257,960			3,112,078	0.003
	Falcon Strategic Partners IV, LP	Boston	MA	Falcon Strategic Investments GP IV, LLC		12/31/2013	2	176,079			1,649,844	0.011
	Falcon Strategic Partners V, LP	Boston	MA	Falcon Strategic Investments V, LLC		06/13/2016	2	1,160,400			4,484,241	0.010
	Falko Regional Aircraft Opportunities Fund II, LP	St Helier	JEY	Falko RAOG GP II Limited		03/25/2019	2	881,188			6,957,448	0.017
	Falko Regional Aircraft Opportunities Fund, LP	St Helier	JEY	Falko RAOF GP Limited		12/16/2015	2	1,460,969			1,596,767	0.067
	First Reserve Fund XIII, LP	Greenwich	CT	First Reserve GP XIII, LP		07/15/2014	3	725,661			2,166,332	0.002
	GCG Investors IV, LP	Chicago	IL	Greyrock Capital Group, LLC		03/14/2017	2	761,407			3,349,647	0.036
	Genstar Capital Partners VIII, LP	San Francisco	CA	Genstar Capital VIII, LP		10/16/2017	3	2,625,445			1,101,208	0.002
	Global Energy and Infrastructure Power Fund II, LP	Greenwich	CT	GEPIF II		12/23/2014	2	1,161,801			1,198,618	0.004
	Global Power and Energy Infrastructure Fund III, LP	Greenwich	CT	GEPIF III		04/05/2019	2	395,983			9,604,017	0.003
	Goldner Hawn Fund VII, LP	Minneapolis	MN	Goldner Hawn GP, LLC		04/29/2019	3	1,168,077			6,331,923	0.030
	Goldpoint Mezzanine Partners IV, LP	New York	NY	Goldpoint Mezzanine Partners IV GenPar, LP		12/21/2015	2	1,348,534			2,286,064	0.008
	Gridiron Capital Fund III, LP	New Canaan	CT	Gridiron Capital Fund III, LP		11/07/2016	3	1,027,852			3,756,450	0.009
	HGGC Fund II, LP	Palo Alto	CA	HGGC Fund II, LP		01/27/2015	3	31,420			659,846	0.008
	HGGC Fund III, LP	Palo Alto	CA	HGGC Fund III, LP		07/28/2017	3	413,567			2,655,066	0.005
	Lightyear Fund IV, LP	New York	NY	Lightyear Fund IV GP, LP		12/12/2016	3	1,644,946			1,732,647	0.008
	LS Power Equity Partners IV, LP	New York	NY	LS Power Partners IV, LP		06/10/2019	3	443,646			6,946,889	0.004
	New Canaan Funding Mezzanine VI, LP	New Canaan	CT	New Canaan Mezzanine VI GP, LLC		11/23/2015	2	186,263			3,981,918	0.050
	Northstar Mezzanine Partners V, LP	Minneapolis	MN	Northstar Capital, LLC (NCL)		08/30/2007	2	27,902			1,269,233	0.029
	PA Co-Investment Fund III, LP	Darien	CT	PCIF III GP, LLC		07/30/2018	3	904,805			3,169,285	0.016
	PA Direct Credit Opportunities Fund II	Darien	CT	PADCOF II GP, LLC		05/15/2017	2	1,094,588			3,135,337	0.020
	Peninsula Fund VI, LP	Detroit	MI	Peninsula Fund VI Management, LLC		11/16/2015	2	775,858			2,383,593	0.025
	Revelstoke Capital Partners Fund II, LP	Denver	CO	Revelstoke Capital Partners Fund II, LP		07/20/2018	3	2,305,420			4,567,537	0.015

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	RFE Investment Partners VIII, LP	New Canaan	CT	RFE Associates VIII, LLC		03/30/2012	3	56,232			271,080	0.040
	Riverside Strategic Capital Fund I, LP	New York	NY	RSCF I Associates, LP		10/16/2015	2	288,947			4,081,850	0.029
	Siguler Guff Small Business Credit Opportunities Fund, LP	Boston	MA	Siguler Guff Advisers, LLC		10/06/2017	2	1,381,872			2,253,620	0.080
	SPC Partners V, LP	San Francisco	CA	Swander Pace Capital V, LP		03/15/2013	3	25,147			941,067	0.021
	SPC Partners VI, LP	San Francisco	CA	Swander Pace Capital VI, LP		11/16/2017	3	883,939			3,605,904	0.019
	Stone Arch Capital II, LP	Minneapolis	MN	Stone Arch Capital Management II, LP		07/29/2008	3	166,165			1,387,428	0.046
	Stone Arch Capital III, LP	Minneapolis	MN	Stone Arch Capital III, LP		09/08/2015	3	243,902			2,430,000	0.029
	Superior Fund, LP	Detroit	MI	Superior Capital GP I, LLC		10/09/2007	11	50,000			284,845	0.083
	TCW Crescent Mezzanine Partners V, LP	Los Angeles	CA	TCW/Crescent Mezzanine V, LLC		03/20/2008	2	255,990			577,044	0.005
	Yukon Capital Partners II, LP	Minneapolis	MN	Yukon Partners II, LLC		12/19/2013	2	33,497			1,708,392	0.025
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners III, LC		07/18/2017	2	728,727			4,585,882	0.020
2199999. Joint Venture Interests - Other - Unaffiliated								33,557,368			143,196,179	XXX
	Aegon LIHTC Fund 55, LLC	Cedar Rapids	IA	Aegon Community Investments 55, LLC		09/14/2018		216,777			8,775,179	0.076
	Cinnaire Fund for Housing LP 31	Lansing	MI	Cinnaire-31, Inc		10/03/2016		415,269			4,580,755	0.066
	RBC Tax Credit Equity National Fund-28, LP	Charlotte	NC	RBC Tax Credit Equity GP 28, LLC		10/10/2018		165,000			8,335,000	0.052
	WNC Institutional Tax Credit Fund 44, LP	Irvine	CA	WNC Managing Partners 44, LLC		03/29/2018		1,036,150			5,733,187	0.091
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								1,833,196			27,424,121	XXX
4499999. Total - Unaffiliated								42,046,306			201,591,457	XXX
4599999. Total - Affiliated												XXX
4699999 - Totals								42,046,306			201,591,457	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 in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
13139#-10-3	Caltius Partners IV, LP	Los Angeles	CA	ROC/Stock Sale/Income Dist	04/01/2011	06/25/2019	51,198	(52,214)				(52,214)		51,198	55,609		4,411	4,411	26,331
G5720*-10-1	Mezzanine Management Fund V, LP	St Helier	JEY	Stock Sale/Income Distribution	12/16/2009	04/18/2019									475,503		475,503	475,503	17,529
65250@-10-8	Newstone Capital Partners II, LP	Dallas	TX	Return of Capital/Income Dist	12/10/2010	04/09/2019	26,981	(26,064)				(26,064)		26,981	26,981				44,026
65250#-10-6	Newstone Capital Partners, LP	Dallas	TX	Stock Sale	11/15/2006	04/09/2019									32,770		32,770	32,770	
62969@-10-7	NYLCAP Mezzanine Partners III, LP	New York	NY	Return of Capital/Income Dist	06/01/2010	06/11/2019	283,180	(278,760)				(278,760)		283,180	283,180				88,625
89186@-10-7	Tower Square Capital Partners II, LP	Springfield	MA	Stock Sale/Income Distribution	11/22/2005	04/23/2019									22,314		22,314	22,314	167
89187@-10-6	Tower Square Capital Partners III, LP	Springfield	MA	Return of Capital/Income Dist	07/15/2008	06/12/2019	99,798	(139,693)				(139,693)		99,798	99,798				18,205
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							461,157	(496,730)				(496,730)		461,157	996,155		534,998	534,998	194,883
	Advanced Technology Ventures VII	Boston	MA	Return of Capital	07/11/2001	04/25/2019	99,441	(81,056)				(81,056)		99,441	99,441				
	Advanced Technology Ventures VIII	Boston	MA	Return of Capital	10/19/2007	05/07/2019	871,329	(415,010)				(415,010)		871,329	871,329				
	Apex Investment Fund VI, LP	Chicago	IL	Return of Capital/Stock Sale	06/07/2006	05/01/2019	315,911	(341,031)				(341,031)		315,911	159,329		(156,582)	(156,582)	
	DFJ Gotham Fund II, LP	New York	NY	ROC/Stock Sale/Income Dist	03/31/2010	06/25/2019	384,047	(216,675)				(216,675)		384,047	312,508		(71,539)	(71,539)	8,696
	Edison Venture Fund VII, LP	Lawrenceville	NJ	Return of Capital	10/07/2010	04/05/2019	521,465	(565,261)				(565,261)		521,465	521,465				
	Essex Woodlands Health Ventures IV, LP	Woodlands	TX	Income Distribution	06/22/1998	06/25/2019													79,099

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 in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Essex Woodlands Health Ventures VI, LP	Woodlands	TX	Income Distribution	02/12/2004	06/25/2019													148,581
	EW Healthcare Partners, LP	Woodlands	TX	Return of Capital	01/16/2015	06/26/2019	62,468	(63,467)				(63,467)		62,468	62,468				
	Revolution Growth II, LP	Washington	DC	Return of Capital	01/19/2012	05/16/2019	1,768,365	(2,920,994)				(2,920,994)		1,768,365	1,768,365				
	Revolution Growth III, LP	Washington	DC	Return of Capital	10/21/2015	06/03/2019	30,673	(39,055)				(39,055)		30,673	30,673				
	Revolution Ventures II, LP	Washington	DC	Return of Capital/Stock Sale	10/25/2013	06/03/2019	1,339	(1,965)				(1,965)		1,339	12,120		10,781	10,781	
	TVM Life Science Ventures VI, LP	Munich	DEU	Return of Capital	10/10/2005	04/01/2019	108,896	(85,312)				(85,312)		108,896	108,896				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							4,163,934	(4,729,827)				(4,729,827)		4,163,934	3,946,594		(217,340)	(217,340)	236,376
	AEA Mezzanine Fund III, LP	Stamford	CT	ROC/Stock Sale/Income Dist	08/14/2013	05/15/2019	742,647	(772,783)				(772,783)		742,647	762,319		19,672	19,672	150,181
	AEA Mezzanine Fund IV, LP	Stamford	CT	Income Distribution	07/23/2018	04/24/2019													68,351
	AEA Middle Market Debt Fund III, LP	New York	NY	Income Distribution	12/14/2016	04/23/2019													284,080
	Amberbrook VII, LLC	New York	NY	Return of Capital/Stock Sale	03/31/2016	06/28/2019	15,014	(19,900)				(19,900)		15,014	93,837		78,823	78,823	
	AMC Capital IV, SCSp	London		Return of Capital	08/23/2018	06/01/2019	335,374	(354,780)				(354,780)		335,374	335,374				
	Aquiline Financial Services Fund III, LP	New York	NY	Return of Capital/Stock Sale	02/25/2015	04/15/2019	430,402	(661,384)				(661,384)		430,402	491,162		60,760	60,760	
	Arrowhead Capital Fund III, LP	Greenwich	CT	Income Distribution	12/20/2017	06/24/2019													28,931
	Axiom Asia Private Capital Fund II, LP	Singapore	SGP	Stock Sale	12/22/2009	06/04/2019									138,585		138,585	138,585	
	Bison Capital Partners IV, LP	Santa Monica	CA	Stock Sale/Income Distribution	03/15/2013	05/24/2019									31,812		31,812	31,812	6,449
	Bison Capital Partners V, LP	Santa Monica	CA	ROC/Stock Sale/Income Dist	09/18/2017	05/09/2019	136,672	(152,425)				(152,425)		136,672	142,434		5,762	5,762	21,318
	Capital Royalty Partners II, LP	Houston	TX	Return of Capital/Income Dist	12/18/2012	05/30/2019	137,470	(223,891)				(223,891)		137,470	137,470				27,762
	Century Capital Partners IV, LP	Boston	MA	Return of Capital	11/01/2007	04/29/2019	1,353,538	(1,435,737)				(1,435,737)		1,353,538	1,353,538				
	Century Focused Fund III, LP	Boston	MA	Return of Capital	02/29/2012	05/19/2019	824,014	(1,585,102)				(1,585,102)		824,014	824,014				
	Crescent Mezzanine Partners VI, LP	Los Angeles	CA	ROC/Stock Sale/Income Dist	07/05/2012	04/25/2019	390,153	(354,559)				(354,559)		390,153	427,163		37,010	37,010	299,888
	Crescent Mezzanine Partners VII, LP	Los Angeles	CA	Income Distribution	09/28/2016	06/27/2019													58,300
	CRG Partners III, LP	Houston	TX	Return of Capital/Income Dist	12/15/2016	06/03/2019	192,265	(218,371)				(218,371)		192,265	192,265				65,187
	CRG Partners IV, LP	Houston	TX	Income Distribution	01/28/2019	05/09/2019													23,847
	Cyprium Investors IV, LP	Cleveland	OH	ROC/Stock Sale/Income Dist	06/16/2014	05/16/2019	676,516	(583,884)				(583,884)		676,516	831,437		154,921	154,921	160,998
	EQT Fund VI, LP	Stockholm	SWE	Return of Capital	11/29/2011	05/28/2019	907,941	(1,060,966)				(1,060,966)		907,941	907,941				
	EQT Mid Market Europe, LP	Stockholm	SWE	Return of Capital/Stock Sale	08/11/2017	06/28/2019	775,362	(908,145)				(908,145)		775,362	1,187,861		412,499	412,499	
	Falcon Strategic Partners IV, LP	Boston	MA	Return of Capital/Income Dist	12/31/2013	06/24/2019	5,704	(6,583)				(6,583)		5,704	5,704				78,985
	Falcon Strategic Partners V, LP	Boston	MA	ROC/Stock Sale/Income Dist	06/13/2016	04/24/2019	1,024,003	(1,297,769)				(1,297,769)		1,024,003	1,483,838		459,835	459,835	431,212
	Falko Regional Aircraft Opps Fund II, LP	St Helier	JEY	Income Distribution	03/25/2019	06/12/2019													16,190
	Falko Regional Aircraft Opps Fund, LP	St Helier	JEY	Income Distribution	12/16/2015	04/23/2019													503,800
	First Reserve Fund XI, LP	Greenwich	CT	Return of Capital/Income Dist	12/14/2006	04/30/2019	24,610	(21,333)				(21,333)		24,610	24,610				188
	First Reserve Fund XIII, LP	Greenwich	CT	ROC/Stock Sale/Income Dist	07/15/2014	06/26/2019	206,127	(255,248)				(255,248)		206,127	216,737		10,610	10,610	20,634
	Frontenac IX Private Capital, LP	Chicago	IL	Stock Sale	09/08/2008	06/28/2019									151,821		151,821	151,821	
	GCG Investors II, LP	Chicago	IL	Income Distribution	07/10/2008	04/04/2019													54,606
	GCG Investors III, LP	Chicago	IL	Return of Capital/Income Dist	04/29/2013	05/31/2019	1,516,140	(2,376,174)				(2,376,174)		1,516,140	1,516,140				1,617,208
	GCG Investors IV, LP	Chicago	IL	Return of Capital/Income Dist	03/14/2017	06/14/2019	17,115	(17,776)				(17,776)		17,115	17,115				50,383
	Genstar Capital Partners VII, LP	San Francisco	CA	Return of Capital	05/13/2016	04/03/2019	598,819	(1,016,637)				(1,016,637)		598,819	598,819				
	Global Energy and Infra Power Fund I, LP	Greenwich	CT	Stock Sale/Income Distribution	09/26/2011	06/28/2019									42,181		42,181	42,181	85,247
	Global Energy and Infra Power Fund II, LP	Greenwich	CT	Return of Capital/Income Dist	12/23/2014	06/28/2019	86,175	(93,149)				(93,149)		86,175	86,175				178,353
	Global Power and Energy Infra Fund III, LP	Greenwich	CT	Income Distribution	04/05/2019	06/17/2019													170
	GMB Mezzanine Capital II, LP	Minneapolis	MN	Income Distribution	10/15/2010	05/02/2019													217,778
	GMB Mezzanine Capital III, LP	Minneapolis	MN	Income Distribution	09/08/2015	05/03/2019													108,873
	Goldpoint Mezzanine Partners IV, LP	New York	NY	Return of Capital/Income Dist	12/21/2015	06/04/2019	10,405	(11,531)				(11,531)		10,405	10,405				120,955
	Gridiron Capital Fund III, LP	New Canaan	CT	Return of Capital/Income Dist	11/07/2016	06/07/2019	156,557	(241,875)				(241,875)		156,557	156,557				104,371
	HGGC Fund II, LP	Palo Alto	CA	Return of Capital/Income Dist	01/27/2015	06/25/2019	7,578	(10,444)				(10,444)		7,578			(7,578)	(7,578)	93,393
	HGGC Fund III, LP	Palo Alto	CA	ROC/Stock Sale/Income Dist	07/28/2017	05/22/2019	21,670	(27,089)				(27,089)		21,670	26,889		5,219	5,219	1,346
	Lightyear Fund III, LP	New York	NY	Income Distribution	06/15/2012	05/30/2019													7,055
	LS Power Equity Partners III, LP	New York	NY	Return of Capital/Income Dist	07/11/2014	04/29/2019	62,741	(111,218)				(111,218)		62,741	62,741				21
	MC-Seamax Shipping Opportunities Fund, LP	Stamford	CT	Income Distribution	05/22/2015	04/30/2019													185,344
	Midwest Mezzanine Fund V, LP	Chicago	IL	Return of Capital/Income Dist	06/27/2013	04/10/2019	897,261	(885,255)				(885,255)		897,261	897,261				441,142
	MML Capital Partners Fund VI, LP	London		ROC/Stock Sale/Income Dist	12/04/2014	04/15/2019	689,826	(932,080)				(932,080)		689,826	604,074		(85,752)	(85,752)	228,597
	New Canaan Funding Mezzanine V, LP	New Canaan	CT	Income Distribution	01/31/2012	04/15/2019													19,106
	New Canaan Funding Mezzanine VI, LP	New Canaan	CT	Return of Capital/Income Dist	11/23/2015	04/15/2019	1,035,146	(1,173,096)				(1,173,096)		1,035,146	1,035,146				192,126
	Northstar Mezzanine Partners IV, LP	Minneapolis	MN	Other than Temp Impairment	11/28/2005	06/30/2019	719,103	719,103		719,103									67,883
	Northstar Mezzanine Partners V, LP	Minneapolis	MN	Return of Capital/Income Dist	08/30/2007	06/27/2019	5,200	(5,442)				(5,442)		5,200	5,200				17,199

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 in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	OCM Mezzanine Fund II, LP	Los Angeles	CA	Income Distribution	03/24/2006	05/28/2019													19,179
	PA Co-Investment Fund III, LP	Darien	CT	Stock Sale	07/30/2018	06/19/2019									26,982		26,982	26,982	
	PA Direct Credit Opportunities Fund II	Darien	CT	Income Distribution	05/15/2017	06/19/2019													115,701
	Partners Group Direct Mezzanine 2011, LP	St Peter Port	GGY	Return of Capital/Income Dist	12/11/2012	05/17/2019	1,311,525	(1,301,011)				(1,301,011)		1,311,525	1,311,525				88,470
	Peninsula Fund V, LP	Detroit	MI	Return of Capital/Income Dist	06/01/2010	06/25/2019	25,700	(30,144)				(30,144)		25,700	25,700				96,372
	Peninsula Fund VI, LP	Detroit	MI	Return of Capital/Income Dist	11/16/2015	06/27/2019	6,219	(6,984)				(6,984)		6,219	6,219				99,496
	Revelstoke Capital Ptrs Co-Invest Fd I, LP	Denver	CO	Return of Capital/Income Dist	06/01/2015	06/14/2019	4,444	(8,404)				(8,404)		4,444	4,444				27,300
	Revelstoke Capital Partners Fund I, LP	Denver	CO	Return of Capital/Income Dist	06/01/2015	06/14/2019	17,828	(30,402)				(30,402)		17,828	17,828				109,515
	Revelstoke Capital Partners Fund II, LP	Denver	CO	Income Distribution	07/20/2018	06/25/2019													54,070
	Riverside Strategic Capital Fund I, LP	New York	NY	Income Distribution	10/16/2015	05/02/2019													27,363
	Saybrook Corporate Opportunity Fund, LP	Los Angeles	CA	Return of Capital/Income Dist	03/30/2009	06/18/2019	28,986	(29,763)				(29,763)		28,986	28,986				175,779
	Siguler Guff Distressed Opps Fund II, LP	New York	NY	Return of Capital	06/20/2005	06/24/2019	141	(208)				(208)		141	141				
	Siguler Guff Distressed Opps Fund III, LP	New York	NY	Return of Capital/Income Dist	11/12/2008	06/13/2019	46,430	(48,051)				(48,051)		46,430	46,430				13,096
	Siguler Guff Small Bus Credit Opps Fd, LP	Boston	MA	Return of Capital/Income Dist	10/06/2017	06/25/2019	268,887	(270,501)				(270,501)		268,887	268,887				614,842
	Solace Capital Special Situations Fund, LP	Los Angeles	CA	Income Distribution	12/19/2016	04/08/2019													32,803
	SPC Partners V, LP	San Francisco	CA	Return of Capital/Income Dist	03/15/2013	04/15/2019	256,120	(270,962)				(270,962)		256,120	256,120				17,851
	Stone Arch Capital II, LP	Minneapolis	MN	Income Distribution	07/29/2008	06/12/2019													166,165
	Summer Street Capital II, LP	Buffalo	NY	Return of Capital/Stock Sale	05/01/2007	06/19/2019	2,505,992	(2,505,992)				(2,505,992)		2,505,992	2,538,977		32,985	32,985	
	Summer Street Capital III, LP	Buffalo	NY	Return of Capital/Stock Sale	02/27/2012	06/25/2019	451,446	(509,307)				(509,307)		451,446	491,390		39,944	39,944	
	TCW Crescent Mezzanine Partners V, LP	Los Angeles	CA	Return of Capital/Income Dist	03/20/2008	06/03/2019	666,836	(710,282)				(710,282)		666,836	666,836				81,075
	Varde Fund IX, LP	Minneapolis	MN	Income Distribution	02/13/2008	06/14/2019													24,188
	Varde Fund VIII, LP	Minneapolis	MN	Income Distribution	01/02/2007	06/13/2019													22,524
	Varde Fund X, LP	Minneapolis	MN	Income Distribution	06/30/2011	05/19/2019													198,788
	Varde Fund XI, LP	Minneapolis	MN	Return of Capital	02/03/2014	05/10/2019	630,571	(1,101,547)				(1,101,547)		630,571	630,571				
	Wayzata Opportunities Fund II, LP	Wayzata	MN	Stock Sale	11/02/2007	04/12/2019									225,283		225,283	225,283	
	Yukon Capital Partners II, LP	Minneapolis	MN	Return of Capital/Income Dist	12/19/2013	06/11/2019	460,251	(520,487)				(520,487)		460,251	460,251				168,086
	Yukon Capital Partners III, LP	Minneapolis	MN	ROC/Stock Sale/Income Dist	07/18/2017	06/12/2019	632,375	(680,730)				(680,730)		632,375	652,880		20,505	20,505	184,522
2199999. Joint Venture Interests - Other - Unaffiliated							21,315,299	(24,120,297)		719,103		(24,839,400)		20,596,196	22,458,075		1,861,879	1,861,879	8,374,642
401378-AB-0	Guardian Life Insurance Co of America	New York	NY	Direct	12/19/2017	06/30/2019	3,139		(3,139)			(3,139)							322,116
575767-AE-8	Massachusetts Mutual Life Insurance	Springfield	MA	Direct	10/14/2016	06/30/2019	1,539		(1,539)			(1,539)							17,859
575767-AL-2	Massachusetts Mutual Life Insurance	Springfield	MA	Direct	03/20/2017	06/30/2019	(2)		2			2							8,575
638671-AL-1	Nationwide Mutual Insurance Co	Columbus	OH	Direct	12/13/2017	06/30/2019	7,039		(7,039)			(7,039)							371,250
64952G-AE-8	New York Life Insurance Co	Newark	DE	Direct	10/31/2017	06/30/2019	3,965		(3,965)			(3,965)							34,516
64952G-AF-5	New York Life Insurance Co	Newark	DE	Direct	10/18/2017	06/30/2019	924		(924)			(924)							10,125
668131-AA-3	Northwestern Mutual Life Insurance	Milwaukee	WI	Direct	03/23/2010	06/30/2019													
69448F-AA-9	Pacific Life Insurance Co	Omaha	NE	Direct	10/26/2017	06/30/2019	(165)		165			165							437,525
878091-BD-8	Teachers Insurance & Annuity Association	New York	NY	Direct	09/15/2014	06/30/2019	(2)		2			2							
878091-BF-3	Teachers Insurance & Annuity Association	New York	NY	Direct	02/15/2018	06/30/2019	2,936		(2,936)			(2,936)							492,865
95765P-AA-7	Western & Southern Life Insurance Company	Cincinnati	OH	Direct	01/17/2019	06/30/2019	(171)		171			171							
2399999. Surplus Debentures, etc - Unaffiliated							19,202		(19,202)			(19,202)							1,694,831
	Aegon LIHTC Fund 55, LLC	Cedar Rapids	IA	Direct	09/14/2018	06/30/2019	150,730		(150,730)			(150,730)							
	Cinnaire Fund for Housing LP 31	Lansing	MI	Direct	10/03/2016	06/30/2019	224,601		(224,600)			(224,600)							
	RBC Tax Credit Equity National Fund-28, LP	Charlotte	NC	Direct	10/10/2018	06/30/2019	233,570		(233,570)			(233,570)							
	WNC Institutional Tax Credit Fund 44, LP	Irvine	CA	Direct	03/29/2018	06/30/2019	93,815		(93,815)			(93,815)							
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							702,716		(702,715)			(702,715)							
	MN Life Ins Co Rabbi Trust	St. Paul	MN	Sales within trust	01/01/1994	06/30/2019	17,760							17,760	62,771		45,011	45,011	35,609
4299999. Any Other Class of Assets - Unaffiliated							17,760							17,760	62,771		45,011	45,011	35,609
	Allied Wealth Partners	Parsippany	NJ	Principal reduction payment	12/23/2009	02/28/2019	6,404							6,404	6,404				6,354
4399999. Any Other Class of Assets - Affiliated							6,404							6,404	6,404				6,354
4499999. Total - Unaffiliated							26,680,068	(29,346,855)	(721,917)	719,103		(30,787,875)		25,239,047	27,463,595		2,224,548	2,224,548	10,536,341
4599999. Total - Affiliated							6,404							6,404	6,404				6,354
4699999 - Totals							26,686,472	(29,346,855)	(721,917)	719,103		(30,787,875)		25,245,451	27,469,999		2,224,548	2,224,548	10,542,695

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
38378Y-TN-9	Government National Mortgage A 13-165 LZ		06/01/2019	Interest Capitalization		87,161	87,161		1
38379A-QY-9	Government National Mortgage A 14-26 LZ		06/01/2019	Interest Capitalization		108,970	108,970		1
912810-SE-9	United States Treasury Note/Bo T 3 3/8 11/15/48		05/08/2019	Various		4,527,524	4,150,000	31,149	1
912810-SF-6	United States Treasury Note/Bo T 3 02/15/49		06/26/2019	Various		69,338,127	64,800,000	637,991	1
912828-4C-1	United States Treasury Note/Bo T 2 1/4 03/31/20		04/24/2019	Various		1,497,384	1,500,000	2,158	1
912828-6B-1	United States Treasury Note/Bo T 2 5/8 02/15/29		05/14/2019	Various		21,350,862	21,075,000	126,587	1
912828-6L-9	United States Treasury Note/Bo T 2 1/4 03/31/26		04/18/2019	Nomura Sec In-E		986,684	1,000,000	1,352	1
912828-6M-7	United States Treasury Note/Bo T 2 1/4 04/15/22		05/08/2019	Bank of America-E		2,998,721	3,000,000	5,533	1
912828-6R-6	United States Treasury Note/Bo T 2 1/4 04/30/24		05/15/2019	Deutsche Bank Sec		30,590,861	30,600,000	28,137	1
912828-6T-2	United States Treasury Note/Bo T 2 3/8 05/15/29		06/26/2019	Various		98,288,383	95,805,000	254,911	1
912828-6U-9	United States Treasury Note/Bo T 2 1/8 05/15/22		06/12/2019	Various		12,339,101	12,250,000	24,256	1
912828-6X-3	United States Treasury Note/Bo T 2 1/8 05/31/26		06/20/2019	Various		4,720,521	4,650,000	5,670	1
912828-6Y-1	United States Treasury Note/Bo T 1 3/4 06/15/22		06/26/2019	Various		21,959,999	21,950,000	18,052	1
912828-C5-7	United States Treasury Note/Bo T 2 1/4 03/31/21		04/16/2019	First Bst(NY) - B		29,911,038	30,000,000	29,508	1
912828-K5-8	United States Treasury Note/Bo T 1 3/8 04/30/20		05/02/2019	Nomura Sec In-E		494,980	500,000	56	1
912828-UQ-1	United States Treasury Note/Bo T 1 1/4 02/29/20		06/18/2019	Nomura Sec In-E		1,888,862	1,900,000	7,228	1
912828-VB-3	United States Treasury Note/Bo T 1 3/4 05/15/23		04/17/2019	Nomura Sec In-E		9,750,391	10,000,000	74,448	1
912828-W7-1	United States Treasury Note/Bo T 2 1/8 03/31/24		04/22/2019	Various		2,120,878	2,145,000	2,728	1
912828-WG-1	United States Treasury Note/Bo T 2 1/4 04/30/21		05/15/2019	Bank of America-E		400,626	400,000	416	1
912828-XT-2	United States Treasury Note/Bo T 2 05/31/24		06/20/2019	Various		29,605,464	29,600,000	3,169	1
0599999. Subtotal - Bonds - U.S. Governments						342,966,537	335,521,131	1,253,349	XXX
01026C-AC-5	Alabama Economic Settlement Authority		05/03/2019	Raymond James-B		724,234	720,000	3,290	1FE
01F030-43-9	Fannie Mae Pool #TBA		04/01/2019	Goldman Sachs		829,157	830,000	1,176	1
01F030-45-4	Fannie Mae Pool #TBA		05/10/2019	Various		2,621,170	2,605,000	3,256	1
01F030-46-2	Fannie Mae or Freddie Mac Pool #TBA		05/10/2019	Goldman Sachs		608,852	605,000	857	1
01F030-47-0	Fannie Mae or Freddie Mac Pool #TBA		06/12/2019	Goldman Sachs		614,713	605,000	857	1
01F030-64-5	Fannie Mae Pool #TBA		04/04/2019	Various		2,608,837	2,630,000	1,973	1
01F030-65-2	Fannie Mae Pool #TBA		04/04/2019	Goldman Sachs		311,887	315,000	315	1
01F032-64-1	Fannie Mae Pool #TBA		04/04/2019	Various		2,324,258	2,300,000	2,013	1
01F032-65-8	Fannie Mae Pool #TBA		05/09/2019	Various		3,279,580	3,250,000	3,792	1
30711X-CB-8	Fannie Mae Connecticut Avenue CAS 2016-C02 1M2		04/02/2019	Wells Fargo Securities		3,958,842	3,472,192	8,184	1
30711X-DA-9	Fannie Mae Connecticut Avenue CAS 2016-C04 1M2		04/04/2019	BA Securities		4,260,477	3,870,000	10,137	1
30711X-DK-7	Fannie Mae Connecticut Avenue CAS 2016-C05 2M2		05/02/2019	BA Securities		4,565,695	4,200,000	8,889	1
3128MJ-4V-9	Freddie Mac Gold Pool #G08835		05/13/2019	Various		3,850,702	3,792,623	4,798	1
3128MJ-ZM-5	Freddie Mac Gold Pool #G08747		04/01/2019	Goldman Sachs		(16,557)	(16,580)	(12)	1
3128MM-XK-4	Freddie Mac Gold Pool #G18681		05/13/2019	Wells Fargo Securities		738,610	731,750	854	1
3136AH-V9-8	Fannie Mae REMICS 13-133 BZ		06/01/2019	Interest Capitalization		84,326	84,326		1
3137B5-2Q-5	Freddie Mac REMICS 4259 EZ		06/01/2019	Interest Capitalization		95,573	95,573		1
3137G0-HW-2	Freddie Mac Structured Agency STACR 2016-DNA1 M3		05/21/2019	BNP PARIBAS		3,609,078	3,100,000	19,353	1
3140J9-SN-2	Fannie Mae Pool #BM5024		06/18/2019	Morgan St(Ny)-B		19,413,022	19,247,613	28,871	1
31418C-UH-5	Fannie Mae Pool #MA3283		06/18/2019	Morgan St(Ny)-B		2,511,796	2,466,323	3,699	1
31418D-C5-9	Fannie Mae Pool #MA3691		06/06/2019	Nomura Sec In-E		30,133,594	30,000,000	30,000	1
31418D-C9-1	Fannie Mae Pool #MA3695		06/21/2019	Amherst		2,039,219	2,000,000	3,833	1
31418D-CG-5	Fannie Mae Pool #MA3670		05/13/2019	Citigroup		3,940,328	3,966,357	3,966	1
3199999. Subtotal - Bonds - U.S. Special Revenues						93,107,393	90,870,177	140,101	XXX
00138C-AK-4	AIG Global Funding AIG 2.3 07/01/22		06/25/2019	Morgan J P-B		499,855	500,000		1FE
00194@-AA-2	Apollo Global Management LLC APO 4.77 39		05/31/2019	Goldman Sachs		11,500,000	11,500,000		1Z
00206R-DR-0	AT&T Inc T 5 1/4 03/01/37		05/08/2019	Morgan St(Ny)-B		1,185,513	1,115,000	11,220	2FE
00206R-HJ-4	AT&T Inc T 4.35 03/01/29		05/06/2019	US Bancorp Investments		515,945	500,000	4,773	2FE
00206R-JL-7	AT&T Inc T 4.85 07/15/45		06/05/2019	Tax Free Exchange		16,840,069	16,850,000	317,810	2FE
00287Y-BD-0	AbbVie Inc ABBV 4 7/8 11/14/48		06/28/2019	Morgan St(Ny)-B		1,477,756	1,400,000	9,290	2FE
003009-B@-5	Aberdeen Asia-Pacific Income F FAX 3.73 34		05/24/2019	Bank of America ML		5,200,000	5,200,000		1FE
00688J-AA-5	Adient US LLC ADNT 7 05/15/26		04/25/2019	Fort Washington		308,680	302,000		3FE
00817Y-AJ-7	Aetna Inc AET 4 1/2 05/15/42		06/13/2019	US Bancorp Investments		875,250	900,000	3,713	2FE
00817Y-AM-0	Aetna Inc AET 4 1/8 11/15/42		06/13/2019	US Bancorp Investments		4,872,078	5,300,000	20,041	2FE
00842V-AU-7	Agate Bay Mortgage Trust 2016- 16-3 B3		04/30/2019	Conversion Broker		2,759,918	2,785,927	296	1FE
008674-AH-6	Ahern Rentals Inc AHEREN 7 3/8 05/15/23		04/25/2019	Fort Washington		48,668	54,000	1,814	4FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
019736-AD-9	Allison Transmission Inc ALSN 5 10/01/24		06/03/2019	Fort Washington		159,228	159,000	1,209	3FE
02343U-AE-5	Amcor Finance USA Inc AMCR 4 1/2 05/15/28		06/13/2019	Tax Free Exchange		7,986,060	8,000,000		2FE
02379*-AA-7	American Airlines Group Inc AAL 3.53 26		06/04/2019	Various		10,900,000	10,900,000		1Z
03027X-AL-4	American Tower Corp AMT 2 1/4 01/15/22		05/29/2019	Goldman Sachs		2,126,238	2,153,000	18,301	2FE
03063#-AC-8	Americold Realty Trust COLD 4.10 2030		04/26/2019	Bank of America ML		7,000,000	7,000,000		2FE
03073E-AM-7	AmerisourceBergen Corp ABC 3 1/4 03/01/25		05/16/2019	Barclays Capital		597,072	600,000	4,279	2FE
032177-AH-0	Amsted Industries Inc AMSIND 5 5/8 07/01/27		05/21/2019	Fort Washington		207,000	207,000		3FE
037411-BF-1	Apache Corp APA 4 1/4 01/15/30		06/05/2019	TD Securities		7,985,520	8,000,000		2FE
037833-CQ-1	Apple Inc AAPL 2.3 05/11/22		06/21/2019	Various		4,527,650	4,500,000	12,650	1FE
03838W-AA-9	Aquarion Co AQUARN 4 08/15/24		06/21/2019	Deutsche Bank Sec		602,093	576,000	8,320	2FE
04010L-AV-5	Ares Capital Corp ARCC 4 1/4 03/01/25		05/14/2019	SEAPORT GROUP		1,998,780	2,000,000	17,708	2FE
045487-AB-1	Associated Banc-Corp ASB 4 1/4 01/15/25		06/04/2019	Mitsubishi		4,394,903	4,210,000	70,079	2FE
04685A-2J-9	Athene Global Funding ATH 2 3/4 06/25/24		06/20/2019	Deutsche Bank Sec		23,933,280	24,000,000		1FE
053773-BC-0	Avis Budget Car Rental LLC / A CAR 5 3/4 07/15/27		06/19/2019	Fort Washington		166,000	166,000		3FE
05723K-AF-7	Baker Hughes a GE Co LLC / Bak BHI 4.08 12/15/47		05/10/2019	Citigroup		1,384,905	1,500,000	25,500	1FE
06051G-HQ-5	Bank of America Corp BAC 3.974 02/07/30		06/20/2019	Bank of America-E		4,065,810	3,800,000	57,468	1FE
06405L-AB-7	Bank of New York Mellon/The BK O 06/04/21		05/30/2019	Morgan St(Ny)-B		500,000	500,000		1FE
065402-BC-2	BANK 2019-BNK18 19-BN18 A4		05/21/2019	Bank of America-E		13,389,844	13,000,000	38,827	1FE
065606-AC-9	Bank of The West Auto Trust 20 19-1 A3		06/17/2019	BNP PARIBAS		499,970	500,000		1FE
07330M-AB-3	Branch Banking & Trust Co BBT 3 5/8 09/16/25		06/18/2019	Morgan St(Ny)-B		2,500,296	2,400,000	22,717	1FE
085770-AA-3	Berry Global Escrow Corp BERY 4 7/8 07/15/26		05/17/2019	Wells Fargo Securities		500,000	500,000		3FE
096630-AG-3	Boardwalk Pipelines LP BWP 4.8 05/03/29		04/30/2019	Morgan J P-B		4,845,781	4,850,000		2FE
097023-CG-8	Boeing Co/The BA 2.7 05/01/22		04/30/2019	Citigroup		2,246,018	2,250,000		1FE
097023-CJ-2	Boeing Co/The BA 3.6 05/01/34		05/10/2019	Goldman Sachs		499,075	500,000	650	1FE
101137-AT-4	Boston Scientific Corp BSX 4.55 03/01/39		06/18/2019	Jeffries & Co-E		4,893,705	4,500,000	65,406	2FE
110122-CB-2	Bristol-Myers Squibb Co BMY 3.4 07/26/29		05/10/2019	Barclays Capital		998,560	1,000,000		1FE
110122-CC-0	Bristol-Myers Squibb Co BMY 4 1/8 06/15/39		05/07/2019	Morgan St(Ny)-B		996,580	1,000,000		1FE
110122-CD-8	Bristol-Myers Squibb Co BMY 4 1/4 10/26/49		05/07/2019	Morgan St(Ny)-B		971,748	980,000		1Z
11284D-AA-3	Brookfield Property REIT Inc / BPR 5 3/4 05/15/26		04/26/2019	Fort Washington		135,000	135,000		3FE
118230-AQ-4	Buckeye Partners LP BPL 3.95 12/01/26		05/29/2019	Fort Washington		165,067	180,000	3,555	2FE
1248EP-CB-7	CCO Holdings LLC / CCO Holding CHTR 5 3/8 06/01/29		06/25/2019	Fort Washington		540,540	535,000	1,944	4FE
12508E-AJ-0	CDK Global Inc CDK 5 1/4 05/15/29		05/02/2019	Wells Fargo Securities		500,000	500,000		3FE
12596T-AC-5	CNH Equipment Trust 2019-B 19-B A3		05/14/2019	Citigroup		2,999,338	3,000,000		1FE
12626P-AM-5	CRH America Inc CRHID 3 7/8 05/18/25		06/04/2019	Cantor Fitz		1,339,481	1,300,000	2,519	2FE
126650-CV-0	CVS Health Corp CVS 3.7 03/09/23		04/25/2019	Morgan St(Ny)-B		2,026,760	2,000,000	10,278	2FE
126650-CY-4	CVS Health Corp CVS 4.78 03/25/38		06/27/2019	Jeffries & Co-E		10,343,800	10,000,000	130,122	2FE
126650-DC-1	CVS Health Corp CVS 3.35 03/09/21		05/16/2019	RBC Dominion-E		403,164	400,000	2,643	2FE
126802-DH-7	Cabela's Credit Card Master No 15-2 A1		05/10/2019	Barclays Capital		1,991,797	2,000,000		1FE
130789-Y@-3	California Water Service Group CWT 4.07 49		04/26/2019	Wells Fargo Securities		6,000,000	6,000,000		1Z
133131-AX-0	Camden Property Trust CPT 3.15 07/01/29		06/06/2019	Morgan J P-B		7,980,080	8,000,000		1FE
138616-AE-7	Cantor Fitzgerald LP CANTOR 4 7/8 05/01/24		04/24/2019	Goldman Sachs		498,530	500,000		2FE
14040H-BT-1	Capital One Financial Corp COF 3.3 10/30/24		05/13/2019	First Bst(NY) - B		4,991,050	5,000,000	6,875	2FE
14161T-AA-0	Cardtronics Inc / Cardtronics CATM 5 1/2 05/01/25		05/29/2019	Fort Washington		153,630	156,000	3,058	4FE
144577-AH-6	Carrizo Oil & Gas Inc CRZO 6 1/4 04/15/23		05/07/2019	Fort Washington		170,450	176,000	722	4FE
14912L-6C-0	Caterpillar Financial Services CAT 3.3 06/09/24		04/25/2019	US Bancorp Investments		3,058,140	3,000,000	38,500	1FE
14913Q-2V-0	Caterpillar Financial Services CAT 2.85 05/17/24		05/14/2019	Mitsubishi		4,989,350	5,000,000		1FE
150190-AC-0	Cedar Fair LP FUN 5 1/4 07/15/29		06/18/2019	Fort Washington		111,000	111,000		4FE
171798-AC-5	Cimarex Energy Co XEC 4 3/8 06/01/24		06/24/2019	Wells Fargo Securities		2,641,500	2,500,000	7,595	2FE
171798-AE-1	Cimarex Energy Co XEC 4 3/8 03/15/29		06/27/2019	Various		8,454,430	8,000,000	111,806	2FE
172967-MF-5	Citigroup Inc C 3.352 04/24/25		04/16/2019	Citigroup		7,500,000	7,500,000		1FE
17305E-GL-3	Citibank Credit Card Issuance 18-A2 A2		05/10/2019	Barclays Capital		499,473	500,000	900	1FE
17325F-AS-7	Citibank NA C 3.65 01/23/24		05/13/2019	Morgan J P-B		5,162,450	5,000,000	56,778	1FE
17325F-AX-6	Citibank NA C 0 05/20/22		05/15/2019	Citigroup		3,350,000	3,350,000		1FE
17401Q-AL-5	Citizens Bank NA/Providence RI CFG 2.65 05/26/22		05/21/2019	Bank of America-E		3,972,760	4,000,000	52,117	2FE
18055#-BD-3	Clarion Lion Properties Fund L CLARLI 4.33 28		05/01/2019	Bank of America ML		7,000,000	7,000,000		1Z
18055#-BF-8	Clarion Lion Properties Fund L CLARLI 4.45 30		05/01/2019	Bank of America ML		10,000,000	10,000,000		1Z
184496-AN-7	Clean Harbors Inc CLH 4 7/8 07/15/27		06/18/2019	Fort Washington		58,000	58,000		3FE
221644-AA-5	Cott Holdings Inc BCBCN 5 1/2 04/01/25		05/17/2019	Fort Washington		205,201	206,000	1,479	4FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
22279#-AD-6	Cousins Properties Inc CUZ 3.86 28		05/30/2019	Morgan St(Ny)-B		4,750,000	4,750,000		2Z
22279#-AE-4	Cousins Properties Inc CUZ 3.95 29		05/30/2019	Morgan St(Ny)-B		6,750,000	6,750,000		2Z
23283P-AK-0	CyrusOne LP / CyrusOne Finance CONE 5 3/8 03/15/27		06/18/2019	Fort Washington		101,040	96,000	1,362	3FE
25466A-AP-6	Discover Bank DFS 4.65 09/13/28		04/25/2019	Morgan J P-B		2,197,419	2,100,000	12,478	2FE
254683-CD-5	Discover Card Execution Note T 18-A1 A1		06/18/2019	Citigroup		2,778,996	2,700,000	1,136	1FE
254683-CK-9	Discover Card Execution Note T 19-A1 A1		06/27/2019	Mizuho Securities		4,098,750	4,000,000	5,404	1FE
254687-ES-1	Walt Disney Co/The DIS 5.4 10/01/43		04/01/2019	Tax Free Exchange		149		(149)	1FE
26078J-AB-6	DuPont de Nemours Inc DD 4.205 11/15/23		05/15/2019	Barclays Capital		5,032,320	4,800,000	1,121	2FE
269246-BP-8	E*TRADE Financial Corp ETFC 2.95 08/24/22		06/24/2019	Citigroup		1,011,670	1,000,000	9,997	2FE
278265-AE-3	Eaton Vance Corp EV 3 1/2 04/06/27		06/20/2019	Pierpont Securities		2,273,656	2,200,000	16,683	1FE
27890G-AB-6	Montage Resources Corp MR 8 7/8 07/15/23		04/11/2019	Fort Washington		290,873	305,000	6,648	4FE
29278N-AL-7	Energy Transfer Operating LP ETP 4 1/4 03/15/23		04/01/2019	Barclays Capital		3,076,380	3,000,000	6,375	2FE
29373F-AB-0	Enterprise Fleet Financing 201 18-2 A2		06/21/2019	Deutsche Bank Sec		2,438,190	2,419,289	1,055	1FE
29373L-AB-7	Enterprise Fleet Financing LLC 18-1 A2		06/27/2019	Bank of America ML		4,767,367	4,744,939	4,161	1FE
29379V-BW-2	Enterprise Products Operating EPD 4.2 01/31/50		06/28/2019	Barclays Capital		4,023,123	3,900,000		2FE
31428X-AW-6	FedEx Corp FDX 5.1 01/15/44		06/13/2019	Jeffries & Co-E		2,129,100	2,000,000	43,350	2FE
31428X-BE-5	FedEx Corp FDX 4 3/4 11/15/45		06/13/2019	US Bancorp Investments		2,022,620	2,000,000	8,972	2FE
31680Y-AB-3	Fifth Third Auto Trust 2019-1 19-1 A2A		04/30/2019	First Bst(NY) - B		499,972	500,000		1FE
35104X-AE-8	Foursight Capital Automobile R 17-1 D		04/29/2019	First Bst(NY) - B		3,635,941	3,535,000	8,295	2FE
36257H-BP-0	GS Mortgage Securities Trust 2 19-GC40 A4		06/26/2019	Goldman Sachs		10,299,590	10,000,000	9,056	1FE
37045X-CP-9	General Motors Financial Co In GM 4.2 11/06/21		05/06/2019	Citigroup		2,501,377	2,450,000	572	2FE
37185L-AF-9	Genesis Energy LP / Genesis En GEL 5 5/8 06/15/24		06/12/2019	Fort Washington		98,365	103,000	2,881	4FE
38148Y-AB-4	Goldman Sachs Group Inc/The GS 0 10/31/22		04/22/2019	Citigroup		1,050,053	1,050,000	8,532	1FE
40010P-AA-6	GrubHub Holdings Inc GRUB 5 1/2 07/01/27		06/06/2019	Fort Washington		71,000	71,000		3FE
402740-AE-4	Gulfstream Natural Gas System GULFNG 5.95 10/15/45		04/11/2019	Jeffries & Co-E		6,766,560	6,000,000		2FE
41242*-BG-6	Hardwood Funding LLC NBA 3.53 29		04/22/2019	SEAPORT GROUP		5,733,687	5,700,000	76,572	1FE
415864-AM-9	Harsco Corp HSC 5 3/4 07/31/27		06/12/2019	Fort Washington		20,000	20,000		3Z
427096-AG-7	Hercules Capital Inc HTGC 4 5/8 10/23/22		05/10/2019	Jeffries & Co-E		2,820,088	2,885,000	7,783	2FE
432833-AD-3	Hilton Domestic Operating Co I HILDOC 5 1/8 05/01/26		05/14/2019	Tax Free Exchange		197,000	197,000	365	3FE
437076-BY-7	Home Depot Inc/The HD 2.95 06/15/29		06/03/2019	Morgan St(Ny)-B		9,942,600	10,000,000		1FE
43813F-AD-5	Honda Auto Receivables 2017-4 17-4 A4		06/28/2019	Bank of America-E		4,006,563	4,000,000	2,701	1FE
444859-BD-3	Humana Inc HUM 3.85 10/01/24		05/28/2019	Morgan J P-B		2,055,640	2,000,000	12,619	2FE
444859-BJ-0	Humana Inc HUM 2.9 12/15/22		05/09/2019	Barclays Capital		2,838,116	2,850,000	33,978	2FE
449253-AB-9	IAA Inc IAASPI 5 1/2 06/15/27		05/22/2019	Fort Washington		73,000	73,000		4FE
458140-AM-2	Intel Corp INTC 2.7 12/15/22		06/28/2019	Morgan St(Ny)-B		510,090	500,000	638	1FE
459200-JW-2	International Business Machine IBM 2.8 05/13/21		05/08/2019	Morgan J P-B		4,519,729	4,520,000		1FE
459200-JY-8	International Business Machine IBM 3 05/15/24		06/04/2019	First Bst(NY) - B		5,824,980	5,750,000	10,063	1FE
46289R-AA-3	Iron Mountain US Holdings Inc IRM 5 3/8 06/01/26		06/04/2019	Fort Washington		278,805	285,000	6,202	3FE
46590X-AA-4	JBS USA LUX SA / JBS USA Food JBSSBZ 6 1/2 04/15/29		04/23/2019	Fort Washington		269,920	267,000	198	3FE
46634S-AC-9	JP Morgan Chase Commercial Mor 12-C6 A3		06/01/2019	Interest Capitalization		19,624	19,624		1FM
513075-BL-4	Lamar Media Corp LAMR 5 3/4 02/01/26		05/01/2019	Tax Free Exchange		3,057,384	3,000,000	43,125	3FE
532457-BJ-6	Eli Lilly & Co LLY 3.7 03/01/45		06/28/2019	Morgan St(Ny)-B		3,747,348	3,600,000	45,140	1FE
532457-BS-6	Eli Lilly & Co LLY 3 7/8 03/15/39		06/21/2019	Goldman Sachs		2,165,300	2,000,000	26,479	1FE
55336V-AM-2	MPLX LP MPLX 4 1/2 04/15/38		06/27/2019	Morgan St(Ny)-B		12,823,667	12,775,000	122,306	2FE
56035L-AD-6	Main Street Capital Corp MAIN 5.2 05/01/24		04/17/2019	RBC Dominion-E		9,912,500	10,000,000		2FE
56585A-AZ-5	Marathon Petroleum Corp MPC 5 3/8 10/01/22		05/23/2019	Tax Free Exchange		8,500,000	8,500,000	65,993	2FE
56585A-BA-9	Marathon Petroleum Corp MPC 4 3/4 12/15/23		05/23/2019	Tax Free Exchange		2,123,110	2,000,000	41,694	2FE
56585A-BB-7	Marathon Petroleum Corp MPC 5 1/8 04/01/24		05/23/2019	Tax Free Exchange		3,503,834	3,500,000	25,910	2FE
56585A-BE-1	Marathon Petroleum Corp MPC 4 1/2 04/01/48		05/23/2019	Tax Free Exchange		6,902,018	7,000,000	45,500	2FE
577081-BB-7	Mattel Inc MAT 6 3/4 12/31/25		05/07/2019	Fort Washington		88,330	88,000	2,119	4FE
59217G-DC-0	Metropolitan Life Global Fundi MET 3.05 06/17/29		06/11/2019	Morgan J P-B		11,989,680	12,000,000		1FE
61746B-DZ-6	Morgan Stanley MS 3 7/8 01/27/26		06/25/2019	Morgan St(Ny)-B		2,132,740	2,000,000	32,292	1FE
617482-4M-3	Morgan Stanley MS 4 7/8 11/01/22		06/24/2019	Barclays Capital		3,214,110	3,000,000	22,344	2FE
620076-BN-8	Motorola Solutions Inc MSI 4.6 05/23/29		05/09/2019	Bank of America-E		5,997,600	6,000,000		2FE
62943W-AE-9	Clearway Energy Operating LLC CWENA 5 09/15/26		06/03/2019	Fort Washington		128,460	132,000	1,089	3FE
637417-AH-9	National Retail Properties Inc NNN 4 11/15/25		05/21/2019	US Bancorp Investments		3,482,683	3,390,000	3,013	2FE
63946B-AE-0	NBCUniversal Media LLC CMCSA 4 3/8 04/01/21		06/18/2019	Various		4,142,040	4,000,000	38,403	1FE
64110L-AU-0	Netflix Inc NFLX 5 3/8 11/15/29		06/03/2019	Fort Washington		391,545	387,000	1,152	3FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
647551-B#-6	New Mountain Finance Corp NMFC 5.494 24		04/18/2019	Goldman Sachs		9,000,000	9,000,000		2Z
65341X-AA-6	Nexstar Broadcasting Inc NXST 5 5/8 08/01/24		06/11/2019	Fort Washington		138,375	135,000	2,784	4FE
65343H-AA-9	Nexstar Escrow Inc NXST 5 5/8 07/15/27		06/19/2019	Fort Washington		74,000	74,000		4FE
65409Q-BB-7	Nielsen Finance LLC / Nielsen NLSN 5 04/15/22		06/03/2019	Fort Washington		243,564	245,000	1,613	4FE
655044-AG-0	Noble Energy Inc NBL 5 1/4 11/15/43		04/25/2019	Raymond James-B		4,190,600	4,000,000	95,667	2FE
655044-AP-0	Noble Energy Inc NBL 3.85 01/15/28		06/25/2019	Barclays Capital		2,040,680	2,000,000	34,650	2FE
655844-CC-0	Norfolk Southern Corp NSC 4.1 05/15/49		04/29/2019	Citigroup		10,919,040	11,000,000		2FE
665501-AL-6	Northern Natural Gas Co BRKHEC 4.3 01/15/49		06/28/2019	Barclays Capital		4,358,720	4,000,000	80,267	1FE
67059T-AF-2	NuStar Logistics LP NSUS 6 06/01/26		05/16/2019	Fort Washington		176,000	176,000		3FE
677415-CR-0	Ohio Power Co AEP 4 06/01/49		05/20/2019	First Bst(NY) - B		6,982,920	7,000,000		1FE
678858-BU-4	Oklahoma Gas & Electric Co OGE 3.3 03/15/30		06/28/2019	Jeffries & Co-E		4,062,560	4,000,000	9,533	1FE
68233J-A@-3	Oncor Electric Delivery Co LLC ONC 3.86 26		05/16/2019	Tax Free Exchange		3,000,000	3,000,000		1Z
68233J-BE-3	Oncor Electric Delivery Co LLC ONCRTX 3.7 11/15/28		05/20/2019	Barclays Capital		5,200,100	5,000,000	4,111	1FE
68233J-BN-3	Oncor Electric Delivery Co LLC ONCRTX 3.8 06/01/49		05/20/2019	Barclays Capital		5,292,837	5,325,000		1FE
68389X-AV-7	Oracle Corp ORCL 4.3 07/08/34		06/27/2019	Morgan St(Ny)-B		5,688,800	5,000,000	104,514	1FE
68389X-BQ-7	Oracle Corp ORCL 4 11/15/47		05/29/2019	First Bst(NY) - B		248,775	250,000	444	1FE
68964*-AF-8	Otter Tail Corporation OTTR 4.63 21		05/30/2019	Stone Castle		8,200,516	7,900,000	17,272	2FE
69121K-AA-2	Owl Rock Capital Corp OWLRCK 5 1/4 04/15/24		04/05/2019	Bank of America-E		5,950,740	6,000,000		2FE
693506-BP-1	PPG Industries Inc PPG 3 3/4 03/15/28		06/25/2019	Barclays Capital		10,833,290	10,146,000	107,801	1FE
701094-AM-6	Parker-Hannifin Corp PH 2.7 06/14/24		06/05/2019	Barclays Capital		9,995,400	10,000,000		2FE
70457L-AA-2	Peabody Energy Corp BTU 6 03/31/22		05/31/2019	Fort Washington		120,698	121,000	1,291	3FE
70457L-AB-0	Peabody Energy Corp BTU 6 3/8 03/31/25		05/01/2019	Fort Washington		361,686	365,000	1,449	3FE
708696-BZ-1	Pennsylvania Electric Co FE 3.6 06/01/29		05/28/2019	Barclays Capital		1,497,135	1,500,000		2FE
713448-CC-0	PepsiCo Inc PEP 3.6 08/13/42		05/10/2019	Citigroup		2,000,965	2,037,000	18,740	1FE
713448-CM-8	PepsiCo Inc PEP 3.6 03/01/24		04/10/2019	RBC Dominion-E		1,042,750	1,000,000	4,100	1FE
717081-EV-1	Pfizer Inc PFE 4 03/15/49		06/18/2019	Bank of America-E		1,992,839	1,850,000	20,350	1FE
718549-AC-2	Phillips 66 Partners LP PSXP 4.68 02/15/45		06/28/2019	Morgan St(Ny)-B		3,945,882	3,800,000	68,172	2FE
720186-AH-8	Piedmont Natural Gas Co Inc DUK 4.1 09/18/34		06/27/2019	Various		1,811,001	1,668,000	23,176	1FE
72147K-AE-8	Pilgrim's Pride Corp PPC 5 7/8 09/30/27		05/31/2019	Fort Washington		151,421	149,000	1,556	3FE
722844-AA-5	Pine Street Trust I EQH 4.572 02/15/29		04/02/2019	First Bst(NY) - B		10,000,000	10,000,000		2FE
727610-AN-7	Plastipak Holdings Inc PLASPK 6 1/4 10/15/25		06/10/2019	Fort Washington		89,750	100,000	990	4FE
737446-AP-9	Post Holdings Inc POST 5 1/2 12/15/29		06/24/2019	Fort Washington		45,000	45,000		4FE
74170*-AW-9	Prime Property Fund LLC 19498Z 3.60 29		05/23/2019	Bank of America ML		3,000,000	3,000,000		1Z
74170*-AX-7	Prime Property Fund LLC 19498Z 3.68 31		05/23/2019	Bank of America ML		5,000,000	5,000,000		1Z
744573-AN-6	Public Service Enterprise Grou PEG 2 7/8 06/15/24		06/03/2019	Barclays Capital		1,529,281	1,530,000		2FE
745867-AT-8	PulteGroup Inc PHM 6 02/15/35		06/17/2019	Fort Washington		164,359	162,000	3,329	3FE
759351-AN-9	Reinsurance Group of America I RGA 3.9 05/15/29		05/08/2019	Wells Fargo Securities		4,189,668	4,200,000		2FE
760759-AP-5	Republic Services Inc RSG 3.55 06/01/22		05/28/2019	US Bancorp Investments		2,040,920	2,000,000	35,303	2FE
76131V-B@-1	Retail Properties of America I RPAI 4.82 29		06/28/2019	Keybank		11,000,000	11,000,000		2Z
77714P-AB-5	SemGroup Corp / Rose Rock Fina SEMG 5 5/8 07/15/22		04/29/2019	Fort Washington		164,269	165,000	2,722	4FE
808513-BA-2	Charles Schwab Corp/The SCHW 3 1/4 05/22/29		05/20/2019	First Bst(NY) - B		4,982,650	5,000,000		1FE
811054-AG-0	EW Scripps Co/The SSP 5 1/8 05/15/25		04/01/2019	Fort Washington		195,840	204,000	4,008	4FE
81745A-AG-2	Sequoia Mortgage Trust 2013-5 13-5 B3		06/18/2019	Conversion Broker		2,077,193	2,035,450	3,769	1FE
82088K-AC-2	Shea Homes LP / Shea Homes Fun SHEAHM 5 7/8 04/01/23		04/05/2019	Fort Washington		143,550	145,000	189	4FE
82894*-BB-2	Simplot (JR) Company Senior No JRSIMP 4.88 34		05/01/2019	Bank of America ML		5,000,000	5,000,000		2Z
829259-AR-1	Sinclair Television Group Inc SBGI 5 5/8 08/01/24		05/13/2019	Fort Washington		136,013	135,000	2,194	4FE
829259-AU-4	Sinclair Television Group Inc SBGI 5 7/8 03/15/26		05/24/2019	Fort Washington		162,208	161,000	1,944	4FE
82967N-BC-1	Sirius XM Radio Inc SIRI 5 1/2 07/01/29		06/05/2019	Fort Washington		197,000	197,000		3FE
82967N-BE-7	Sirius XM Radio Inc SIRI 4 5/8 07/15/24		06/18/2019	Fort Washington		277,000	277,000		3FE
83402D-AD-3	SoFi Professional Loan Program 16-C B		04/29/2019	Morgan J P-B		3,816,328	3,834,000	2,141	1FE
85172F-AQ-2	Springleaf Finance Corp AMGFIN 6 5/8 01/15/28		05/07/2019	Fort Washington		54,000	54,000		3FE
855030-AN-2	Staples Inc SPLS 7 1/2 04/15/26		04/09/2019	Fort Washington		539,000	539,000		4FE
862121-A@-9	STORE Capital Corp STOR 5.24 24		05/31/2019	SEAPORT GROUP		1,287,204	1,200,000	3,843	2FE
86787E-BD-8	SunTrust Bank/Atlanta GA STI 0 05/17/22		05/14/2019	SunTrust Rob Humphrey		2,625,000	2,625,000		1FE
87236Y-AH-1	TD Ameritrade Holding Corp AMTD 3 3/4 04/01/24		04/01/2019	SUSQUEHANNA		2,585,525	2,500,000	521	1FE
87264A-AV-7	T-Mobile USA Inc TMUS 4 3/4 02/01/28		05/20/2019	Various		752,575	750,000	10,061	3FE
87305Q-CH-2	TTX Co TTXCO 3.6 01/15/25		06/06/2019	Wells Fargo Securities		13,025,000	12,500,000	185,000	1FE
87422V-AF-5	Talen Energy Supply LLC TLN 7 1/4 05/15/27		05/13/2019	Fort Washington		341,088	337,000		3FE

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87724R-AA-0	Taylor Morrison Communities In TMHC 5 7/8 06/15/27		05/21/2019	Fort Washington		197,000	197,000		3FE
88579Y-BD-2	3M Co MMM 4 09/14/48		06/14/2019	Goldman Sachs		5,229,300	5,000,000	52,778	1FE
88947E-AS-9	Toll Brothers Finance Corp TOL 4 7/8 03/15/27		05/16/2019	Fort Washington		80,696	81,000	713	3FE
89417E-AL-3	Travelers Cos Inc/The TRV 3 3/4 05/15/46		06/28/2019	Wells Fargo Securities		2,205,658	2,074,000	10,370	1FE
90171V-AA-3	Twin River Worldwide Holdings TRWH 6 3/4 06/01/27		06/18/2019	Fort Washington		166,570	163,000	638	4FE
907818-DZ-8	Union Pacific Corp UNP 4.15 01/15/45		06/21/2019	Morgan J P-B		5,571,587	5,290,000	97,571	1FE
911312-BN-5	United Parcel Service Inc UPS 3 3/4 11/15/47		06/13/2019	Jeffries & Co-E		4,900,400	5,000,000	17,188	1FE
911312-BQ-8	United Parcel Service Inc UPS 4 1/4 03/15/49		06/13/2019	Citigroup		5,317,000	5,000,000	55,486	1FE
91324P-CQ-3	UnitedHealth Group Inc UNH 4 5/8 07/15/35		06/14/2019	Wells Fargo Securities		4,525,280	4,000,000	78,625	1FE
91529Y-AN-6	Unum Group UNM 4 06/15/29		06/10/2019	HSBC Sec Inc - B		5,943,108	5,965,000		2FE
91911X-AW-4	Bausch Health Americas Inc BHCCN 8 1/2 01/31/27		05/23/2019	Fort Washington		196,890	185,000	4,814	4FE
92840V-AD-4	Vistra Operations Co LLC VST 3.55 07/15/24		06/04/2019	Citigroup		1,257,568	1,260,000		3FE
92840V-AE-2	Vistra Operations Co LLC VST 4.3 07/15/29		06/04/2019	Citigroup		1,746,220	1,750,000		3FE
94106L-BF-5	Waste Management Inc WM 2.95 06/15/24		05/14/2019	First Bst(NY) - B		1,299,922	1,300,000		2FE
94106L-BK-4	Waste Management Inc WM 4.15 07/15/49		05/14/2019	Morgan J P-B		434,443	435,000		2FE
94988J-5W-3	Wells Fargo Bank NA WFC 0 05/27/22		05/20/2019	Wells Fargo Securities		500,000	500,000		1FE
95000U-2F-9	Wells Fargo & Co WFC 3.196 06/17/27		06/10/2019	Wells Fargo Securities		15,000,000	15,000,000		1FE
958102-AM-7	Western Digital Corp WDC 4 3/4 02/15/26		05/14/2019	Fort Washington		203,340	213,000	2,533	3FE
966387-AP-7	Whiting Petroleum Corp WLL 6 1/4 04/01/23		04/17/2019	Fort Washington		126,790	124,000	268	4FE
97652T-BE-2	WinWater Mortgage Loan Trust 2 15-1 B4		06/20/2019	Conversion Broker		1,204,885	1,173,307	2,929	2FE
981464-GH-7	World Financial Network Credit 17-C A		06/18/2019	Barclays Capital		8,681,695	8,680,000	2,785	1FE
03522A-AH-3	Anheuser-Busch Cos LLC / Anheu ABIBB 4.7 02/01/36	C	05/15/2019	Tax Free Exchange		964,047	1,000,000	13,578	2FE
03522A-AJ-9	Anheuser-Busch Cos LLC / Anheu ABIBB 4.9 02/01/46	C	05/15/2019	Tax Free Exchange		1,546,599	1,625,000	23,003	2FE
00203Q-AE-7	AP Moller - Maersk A/S MAERSK 4 1/2 06/20/29	D	06/17/2019	Citigroup		2,285,924	2,300,000		2FE
071734-AD-9	Bausch Health Cos Inc BHCCN 7 01/15/28	A	05/16/2019	Fort Washington		268,535	268,000		4FE
G2616#-AT-8	DCC PLC DCCLN 4.67 29	D	04/04/2019	Barclays Capital		13,000,000	13,000,000		2Z
G2616#-AU-5	DCC PLC DCCLN 4.77 31	D	04/04/2019	Barclays Capital		6,500,000	6,500,000		2Z
29359N-AA-3	Ensign Drilling Inc ESICN 9 1/4 04/15/24	A	04/05/2019	Fort Washington		205,000	205,000		4FE
30575F-AA-6	Fairstone Financial Inc FSTFIN 7 7/8 07/15/24	A	06/27/2019	Fort Washington		153,120	150,000		4FE
33938X-AA-3	Flex Ltd FLEX 4 7/8 06/15/29	D	05/30/2019	Citigroup		5,478,385	5,500,000		2FE
443628-AG-7	HudBay Minerals Inc HBMCN 7 5/8 01/15/25	A	06/17/2019	Fort Washington		215,484	211,000	6,882	4FE
G4588#-BQ-3	Intermediate Capital Group PLC ICPLN 4.76 24	D	04/24/2019	Citigroup		2,000,000	2,000,000		2Z
466112-AP-4	JBS USA LUX SA / JBS USA Finan JBSSBZ 5 7/8 07/15/24	D	04/23/2019	Fort Washington		29,508	29,000	497	3FE
55300R-AB-7	MGM China Holdings Ltd MGMCHI 5 7/8 05/15/26	D	06/12/2019	Fort Washington		204,500	200,000	914	3FE
65548P-AF-3	Norbord Inc OSBCN 5 3/4 07/15/27	A	06/19/2019	Various		601,000	601,000		3FE
709629-AR-0	Pentair Finance Sarl PNR 4 1/2 07/01/29	D	06/13/2019	Various		17,433,290	17,500,000		2FE
71429M-AA-3	Perrigo Finance Unlimited Co PRGO 3 1/2 03/15/21	D	06/27/2019	Millennium Advisors		501,725	500,000	5,153	2FE
G7334@-AW-3	Rolls Royce & Partners Finance RRPF 4.61 31	D	04/11/2019	Bank of America ML		2,000,000	2,000,000		1FE
G7334@-AX-1	Rolls Royce & Partners Finance RRPF 4.70 33	D	04/11/2019	BA Securities		3,800,000	3,800,000		1FE
785712-AG-5	Sable International Finance Lt CWCLN 5 3/4 09/07/27	D	04/18/2019	Fort Washington		198,500	200,000	575	3FE
86828L-AA-0	Superior Plus LP / Superior Ge SPBCN 7 07/15/26	A	05/09/2019	Fort Washington		216,520	209,000	4,748	3FE
Q9194*-AM-1	Transurban Queensland 1025851D 4.06 31	D	05/15/2019	Scotia Capital		11,200,000	11,200,000		2FE
92769X-AP-0	Virgin Media Secured Finance P VMED 5 1/2 05/15/29	D	05/08/2019	Fort Washington		214,000	214,000		3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						769,023,745	759,216,536	3,194,121	XXX
53079E-AQ-7	Liberty Mutual Group Inc LIBMUT 0 03/15/37		05/08/2019	Various		1,838,400	1,915,000	16,431	3FE
4899999. Subtotal - Bonds - Hybrid Securities						1,838,400	1,915,000	16,431	XXX
8399997. Total - Bonds - Part 3						1,206,936,075	1,187,522,844	4,604,002	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,206,936,075	1,187,522,844	4,604,002	XXX
04208T-20-7	Armada Hoffler Properties Inc		06/11/2019	Jeffries & Co	25,300.000	632,500			P3ZL
816851-60-4	Sempra Energy		06/13/2019	BA Securities	22,700.000	567,500			P2FEL
84857L-30-9	Spire Inc		05/14/2019	Wells Fargo Preferred	4,100.000	102,500			P3FEL
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,302,500	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						1,302,500	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX

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8999999. Total - Preferred Stocks						1,302,500	XXX		XXX
001230-10-4	AGNC Investment Corp		05/17/2019	Waddell & Reed	1,600.000	27,958			L
00130H-10-5	AES Corp/VA		05/30/2019	Various	4,500.000	72,850			L
003654-10-0	ABIOMED Inc		04/29/2019	Waddell & Reed	310.000	84,474			L
004239-10-9	Acadia Realty Trust		06/03/2019	Citigroup	9,100.000	250,627			L
00724F-10-1	Adobe Systems Inc		04/29/2019	Waddell & Reed	160.000	45,882			L
008492-10-0	Agree Realty Corp		06/26/2019	Various	6,600.000	433,501			L
023135-10-6	Amazon.com Inc		04/29/2019	Waddell & Reed	40.000	77,736			L
024835-10-0	American Campus Communities In		06/28/2019	Various	5,900.000	274,001			L
02665T-30-6	American Homes 4 Rent		05/09/2019	Various	3,800.000	89,492			L
03027X-10-0	American Tower Corp		04/29/2019	Waddell & Reed	120.000	23,210			L
03076C-10-6	Ameriprise Financial Inc		06/18/2019	Waddell & Reed	5,100.000	764,397			L
031162-10-0	Amgen Inc		05/07/2019	Waddell & Reed	200.000	34,769			L
035710-40-9	Annaly Capital Management Inc		06/27/2019	Waddell & Reed	82,800.000	767,816			L
03748R-75-4	Apartment Investment & Managem		05/02/2019	Various	10,100.000	498,800			L
037833-10-0	Apple Inc		04/29/2019	Waddell & Reed	370.000	75,869			L
053332-10-2	AutoZone Inc		06/27/2019	Waddell & Reed	300.000	325,914			L
053484-10-1	AvalonBay Communities Inc		05/01/2019	Various	1,300.000	262,893			L
060505-10-4	Bank of America Corp		04/15/2019	Waddell & Reed	44,300.000	1,302,988			L
097023-10-5	Boeing Co/The		04/29/2019	Waddell & Reed	60.000	22,879			L
09857L-10-8	Booking Holdings Inc		05/10/2019	Waddell & Reed	102.000	186,531			L
101121-10-1	Boston Properties Inc		05/01/2019	Various	1,400.000	191,825			L
11133T-10-3	Broadridge Financial Solutions		05/28/2019	Waddell & Reed	6,520.000	731,656			L
118230-10-1	Buckeye Partners LP		04/29/2019	Various	9,800.000	330,021			L
12572Q-10-5	CME Group Inc		04/29/2019	Waddell & Reed	310.000	54,889			L
126650-10-0	CVS Health Corp		04/23/2019	Waddell & Reed	1,000.000	52,775			L
14174T-10-7	CareTrust REIT Inc		06/21/2019	Various	15,000.000	356,512			L
149123-10-1	Caterpillar Inc		04/29/2019	Waddell & Reed	100.000	13,908			L
14912Y-20-2	CatchMark Timber Trust Inc		05/28/2019	Various	54,300.000	537,521			L
15189T-10-7	CenterPoint Energy Inc		06/11/2019	Various	5,500.000	161,807			L
18539C-10-5	Clearway Energy Inc		05/30/2019	Bank of America ML	2,600.000	37,612			L
20030N-10-1	Comcast Corp		04/29/2019	Waddell & Reed	270.000	11,665			L
22002T-10-8	Corporate Office Properties Tr		06/28/2019	Instinet Corp-E	1,700.000	45,024			L
22160N-10-9	CoStar Group Inc		04/29/2019	Waddell & Reed	80.000	38,999			L
222795-50-2	Cousins Properties Inc		06/17/2019	Tax Free Exchange	22,100.000	190,976			L
22822V-10-1	Crown Castle International Cor		05/20/2019	Instinet Corp-E	1,000.000	123,728			L
23283R-10-0	CyrusOne Inc		06/26/2019	Citigroup	900.000	50,666			L
23311P-10-0	DCP Midstream LP		05/29/2019	Various	3,600.000	109,523			L
235851-10-2	Danaher Corp		04/29/2019	Waddell & Reed	290.000	37,986			L
24703L-20-2	Dell Technologies Inc		04/25/2019	Waddell & Reed	2,800.000	187,448			L
253868-10-3	Digital Realty Trust Inc		06/27/2019	Various	8,400.000	992,327			L
25746U-10-9	Dominion Energy Inc		04/16/2019	Various	1,000.000	75,829			L
264411-50-5	Duke Realty Corp		04/16/2019	Greenstreet	5,000.000	152,973			L
26441C-20-4	Duke Energy Corp		04/01/2019	TRADEBOOK	400.000	35,480			L
285512-10-9	Electronic Arts Inc		04/29/2019	Waddell & Reed	240.000	22,794			L
292480-10-0	Enable Midstream Partners LP		06/25/2019	Various	40,800.000	548,544			L
29273V-10-0	Energy Transfer LP		06/28/2019	Various	16,802.000	242,076			L
29364G-10-3	Entergy Corp		04/17/2019	Various	2,300.000	216,332			L
293792-10-7	Enterprise Products Partners L		05/30/2019	Various	7,300.000	205,509			L
29444U-70-0	Equinix Inc		06/14/2019	Waddell & Reed	1,080.000	547,280			L
29476L-10-7	Equity Residential		05/01/2019	Morgan St(Ny)-B	1,600.000	123,423			L
29670E-10-7	Essential Properties Realty Tr		06/28/2019	Various	18,500.000	383,218			L
30034W-10-6	EVERGY INC		06/06/2019	Various	7,100.000	409,297			L
30161N-10-1	Exelon Corp		04/12/2019	Waddell & Reed	800.000	39,676			L
30303M-10-2	Facebook Inc		04/29/2019	Waddell & Reed	3,230.000	631,922			L
313747-20-6	Federal Realty Investment Trus		06/28/2019	Various	3,000.000	384,640			L
337932-10-7	FirstEnergy Corp		06/04/2019	Various	12,600.000	517,194			L

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

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339041-10-5	FleetCor Technologies Inc		04/29/2019	Waddell & Reed	70.000	18,125			L
374297-10-9	Getty Realty Corp		06/25/2019	Various	18,270.000	575,878			L
40414L-10-9	HCP Inc		04/17/2019	TRADEBOOK	1,800.000	52,505			L
427825-50-0	Hersha Hospitality Trust		05/22/2019	RBC Capital Markets	3,000.000	53,602			L
431284-10-8	Highwoods Properties Inc		06/27/2019	Greenstreet	2,300.000	95,475			L
437076-10-2	Home Depot Inc/The		04/29/2019	Waddell & Reed	180.000	36,355			L
44106M-10-2	Hospitality Properties Trust		05/29/2019	Various	4,100.000	105,333			L
44107P-10-4	Host Hotels & Resorts Inc		05/13/2019	Various	17,500.000	335,028			L
445658-10-7	JB Hunt Transport Services Inc		04/29/2019	Waddell & Reed	220.000	20,931			L
452327-10-9	Illumina Inc		04/29/2019	Waddell & Reed	60.000	18,826			L
456237-10-6	Industrial Logistics Propertie		04/22/2019	Various	1,900.000	37,965			L
461202-10-3	Intuit Inc		04/29/2019	Waddell & Reed	150.000	37,268			L
46120E-60-2	Intuitive Surgical Inc		04/29/2019	Waddell & Reed	50.000	25,705			L
46187W-10-7	Invitation Homes Inc		05/09/2019	Various	4,500.000	110,913			L
476405-10-5	Jernigan Capital Inc		06/12/2019	Various	26,500.000	555,506			L
49427F-10-8	Kilroy Realty Corp		04/11/2019	Various	2,600.000	198,855			L
50050N-10-3	Kontoor Brands Inc		05/23/2019	Spin Off	2,494.280	828			L
505743-10-4	Ladder Capital Corp		06/10/2019	Various	19,100.000	309,942			L
518439-10-4	Estee Lauder Cos Inc/The		04/29/2019	Waddell & Reed	200.000	34,516			L
55336V-10-0	MPLX LP		06/17/2019	RBC Capital Markets	2,500.000	78,097			L
554382-10-1	Macerich Co/The		04/22/2019	Sandler O'Neill	1,600.000	63,645			L
559080-10-6	MAGELLAN MID PARTNERS LP		06/19/2019	Various	2,700.000	169,326			L
57636Q-10-4	MasterCard Inc		04/29/2019	Waddell & Reed	170.000	42,096			L
60871R-20-9	Molson Coors Brewing Co		04/23/2019	Waddell & Reed	2,700.000	164,907			L
61174X-10-9	Monster Beverage Corp		04/29/2019	Waddell & Reed	120.000	7,121			L
63633D-10-4	National Health Investors Inc		04/17/2019	TRADEBOOK	3,000.000	231,090			L
637417-10-6	National Retail Properties Inc		06/28/2019	Various	7,500.000	389,670			L
654106-10-3	NIKE Inc		04/29/2019	Waddell & Reed	490.000	43,331			L
666807-10-2	Northrop Grumman Corp		04/29/2019	Waddell & Reed	80.000	22,791			L
681919-10-6	Omnicom Group Inc		04/03/2019	Waddell & Reed	7,600.000	559,096			L
682680-10-3	ONEOK Inc		05/29/2019	Various	2,800.000	179,370			L
69318Q-10-4	PBF Logistics LP		06/26/2019	Various	6,400.000	130,188			L
701094-10-4	Parker-Hannifin Corp		06/27/2019	Waddell & Reed	1,900.000	321,492			L
70450Y-10-3	PayPal Holdings Inc		04/29/2019	Waddell & Reed	460.000	51,401			L
70509V-10-0	Pebblebrook Hotel Trust		05/29/2019	Various	16,300.000	508,800			L
717081-10-3	Pfizer Inc		04/29/2019	Waddell & Reed	1,990.000	78,453			L
718172-10-9	Philip Morris International In		06/04/2019	Waddell & Reed	15,400.000	1,313,859			L
718546-10-4	Phillips 66		05/24/2019	Waddell & Reed	14,300.000	1,342,340			L
71943U-10-4	Physicians Realty Trust		06/26/2019	Various	5,700.000	100,177			L
726503-10-5	Plains All American Pipeline L		06/12/2019	Various	15,770.000	375,262			L
74736A-10-3	QTS Realty Trust Inc		05/13/2019	Various	6,800.000	303,241			L
756109-10-4	Realty Income Corp		05/31/2019	Various	3,700.000	258,162			L
758849-10-3	Regency Centers Corp		04/22/2019	Bank of America ML	1,100.000	70,993			L
759351-60-4	Reinsurance Group of America I		06/18/2019	Waddell & Reed	2,400.000	363,595			L
78377T-10-7	Ryman Hospitality Properties I		05/02/2019	TRADEBOOK	2,000.000	159,647			L
78409V-10-4	S&P Global Inc		04/29/2019	Waddell & Reed	100.000	21,959			L
78440X-10-1	SL Green Realty Corp		06/21/2019	Various	4,000.000	338,709			L
79466L-30-2	salesforce.com inc		04/29/2019	Waddell & Reed	170.000	28,280			L
844741-10-8	Southwest Airlines Co		05/30/2019	Waddell & Reed	1,000.000	49,353			L
848574-10-9	Spirit AeroSystems Holdings In		06/21/2019	Waddell & Reed	2,500.000	205,245			L
854502-10-1	Stanley Black & Decker Inc		04/29/2019	Waddell & Reed	80.000	11,799			L
857477-10-3	State Street Corp		05/06/2019	Waddell & Reed	700.000	45,786			L
862121-10-0	STORE Capital Corp		06/27/2019	Various	7,100.000	232,080			L
902653-10-4	UDR Inc		05/13/2019	Various	5,700.000	253,759			L
90384S-30-3	Ulta Beauty Inc		04/29/2019	Waddell & Reed	50.000	17,613			L
907818-10-8	Union Pacific Corp		04/29/2019	Waddell & Reed	110.000	19,487			L
91324P-10-2	UnitedHealth Group Inc		04/29/2019	Waddell & Reed	110.000	26,072			L
918204-10-8	VF Corp		04/29/2019	Waddell & Reed	540.000	51,140			L

SCHEDULE D - PART 3

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

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91913Y-10-0	Valero Energy Corp		06/12/2019	Waddell & Reed	1,600.000	122,163			L
92276F-10-0	Ventas Inc		06/04/2019	Various	5,100.000	314,800			L
92343E-10-2	VeriSign Inc		04/29/2019	Waddell & Reed	200.000	39,618			L
92343V-10-4	Verizon Communications Inc		05/31/2019	Various	2,200.000	122,412			L
92345Y-10-6	Verisk Analytics Inc		04/29/2019	Waddell & Reed	370.000	51,756			L
925652-10-9	VICI Properties Inc		06/27/2019	Various	86,100.000	1,895,143			L
92826C-83-9	Visa Inc		04/29/2019	Waddell & Reed	450.000	73,720			L
929042-10-9	Vornado Realty Trust		06/25/2019	TRADEBOOK	500.000	32,735			L
95040Q-10-4	Welltower Inc		06/03/2019	Various	4,300.000	326,357			L
958669-10-3	Western Midstream Partners LP		06/21/2019	Various	8,200.000	238,704			L
962166-10-4	Weyerhaeuser Co		06/19/2019	Various	10,500.000	257,870			L
98978V-10-3	Zoetis Inc		04/29/2019	Waddell & Reed	430.000	43,865			L
962879-10-2	Wheaton Precious Metals Corp		06/07/2019	Franklin Templeton	12,100.000	273,393			U
H01301-12-8	Alcon Inc	C	04/09/2019	Spin Off	1,201.200	4,102			L
K0514G-10-1	AP Moller - Maersk A/S	B	04/26/2019	Franklin Templeton	15.000	19,906			U
G06940-10-3	BAE Systems PLC	B	06/21/2019	Franklin Templeton	77,333.000	474,140			U
088606-10-8	BHP Group Ltd	C	04/22/2019	Waddell & Reed	7,000.000	384,886			L
F1058Q-23-8	BNP Paribas SA	B	04/15/2019	Franklin Templeton	3,335.000	176,048			U
Y14965-10-0	China Mobile Ltd	B	04/30/2019	Franklin Templeton	8,000.000	77,030			U
F61824-14-4	Cie Generale des Etablissement	B	04/29/2019	Franklin Templeton	621.000	81,069			U
G2177B-10-1	CK Asset Holdings Ltd	B	06/28/2019	Franklin Templeton	24,500.000	180,402			U
G21765-10-5	CK Hutchison Holdings Ltd	B	05/31/2019	Franklin Templeton	4,000.000	39,865			U
D2035M-13-6	Deutsche Telekom AG	B	06/21/2019	Franklin Templeton	10,709.000	183,987			U
K31931-10-6	Drilling Co of 1972 A/S/The	B	04/04/2019	Spin Off	604.000	4,525			U
D24914-13-3	E.ON SE	B	04/29/2019	Franklin Templeton	3,589.000	38,637			U
T3643A-14-5	Eni SpA	B	05/31/2019	Franklin Templeton	3,346.000	50,574			U
N3167Y-10-3	Ferrari NV	C	05/24/2019	Waddell & Reed	1,580.000	220,063			L
D2734Z-10-7	Fresenius Medical Care AG & Co	B	06/21/2019	Franklin Templeton	1,731.000	139,486			U
G4634U-16-9	HSBC Holdings PLC	B	05/02/2019	Franklin Templeton	8,400.000	72,750			U
N4578E-59-5	ING Groep NV	B	04/15/2019	Franklin Templeton	17,975.000	233,955			U
G51604-16-6	Johnson Matthey PLC	B	06/21/2019	Franklin Templeton	1,238.000	50,298			U
497350-10-8	Kirin Holdings Co Ltd	B	06/04/2019	Franklin Templeton	8,000.000	185,106			U
N53745-10-0	LyondellBasell Industries NV	D	05/30/2019	Waddell & Reed	900.000	69,858			L
D5357W-10-3	Merck KGaA	B	06/21/2019	Franklin Templeton	1,151.000	120,038			U
J4509L-10-1	MITSUI FUDOSAN CO LTD	B	05/31/2019	Franklin Templeton	5,800.000	139,617			U
N6596X-10-9	NXP Semiconductors NV	C	06/12/2019	Various	4,100.000	380,724			L
G7690A-11-8	Royal Dutch Shell PLC	B	06/21/2019	Franklin Templeton	7,148.000	237,937			U
L8300G-13-5	SES SA	B	04/29/2019	Franklin Templeton	5,654.000	95,158			U
G84228-15-7	Standard Chartered PLC	B	04/29/2019	Franklin Templeton	3,865.000	33,163			U
J77712-18-0	Sumitomo Metal Mining Co Ltd	B	06/28/2019	Franklin Templeton	7,600.000	234,297			U
J7771X-10-9	Sumitomo Mitsui Financial Grou	B	06/19/2019	Franklin Templeton	2,500.000	89,306			U
J8129E-10-8	Takeda Pharmaceutical Co Ltd	B	06/24/2019	Franklin Templeton	2,700.000	94,090			U
J8129E-10-8	Takeda Pharmaceutical Co Ltd	B	04/01/2019	Taxable Exchange	14,891.410	575,275			U
J8129E-10-8	Takeda Pharmaceutical Co Ltd	B	04/01/2019	Tax Free Exchange	(14,891.410)	(964,493)			U
L90272-10-2	Tenaris SA	B	06/21/2019	Franklin Templeton	5,408.000	70,575			U
F92124-10-0	Total SA	B	05/31/2019	Franklin Templeton	1,149.000	59,437			U
F9686M-10-7	Veolia Environnement SA	B	05/31/2019	Franklin Templeton	3,879.000	89,914			U
G93882-19-2	Vodafone Group PLC	B	05/31/2019	Franklin Templeton	135,213.000	235,372			U
R9900C-10-6	Yara International ASA	B	04/30/2019	Franklin Templeton	1,299.000	56,966			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						33,695,229	XXX		XXX
464287-20-0	iShares Core S&P 500 ETF		04/09/2019	TRADEBOOK	225.000	65,048			L
56166Y-33-9	Securian AM Managed Volatility		06/27/2019	Securian Asset Mgmt	6,067.610	74,510			U
56166Y-35-4	Securian AM Dynamic Managed		06/27/2019	Securian Asset Mgmt	15,859.840	200,786			U
56166Y-77-6	Securian AM Strategic Div Inc		06/27/2019	Securian Asset Mgmt	15,400.730	173,566			U
9299999. Subtotal - Common Stocks - Mutual Funds						513,910	XXX		XXX
9799997. Total - Common Stocks - Part 3						34,209,139	XXX		XXX

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

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9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						34,209,139	XXX		XXX
9899999. Total - Preferred and Common Stocks						35,511,639	XXX		XXX
9999999 - Totals						1,242,447,714	XXX	4,604,002	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 35

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
268207-AA-5	DY7 Leasing LLC		06/10/2019	Redemption		9,375	9,375	9,375	9,375						9,375				121	12/10/2025	1
30218H-AA-5	Export Leasing 2009 LLC		05/28/2019	Redemption		20,248	20,248	20,248	20,248						20,248				188	08/28/2021	1
36176M-PD-9	Ginnie Mae II Pool #770220		06/01/2019	Paydown		23,914	23,914	25,572	25,192		(1,279)		(1,279)		23,914				207	07/01/2031	1
36176M-PE-7	Ginnie Mae II Pool #770221		06/01/2019	Paydown		2,880	2,880	3,078	3,057		(178)		(178)		2,880				48	06/01/2036	1
36176M-PF-4	Ginnie Mae II Pool #770222		06/01/2019	Paydown		18,630	18,630	20,481	20,018		(1,389)		(1,389)		18,630				203	08/01/2031	1
36179M-NG-1	Ginnie Mae II Pool #MA0391		06/01/2019	Paydown		311,841	311,841	307,894	308,181		3,660		3,660		311,841				3,818	09/01/2042	1
36179N-Q4-3	Ginnie Mae II Pool #MA1375		05/07/2019	Various		766,712	749,382	770,751	769,150		143		143		769,293		(2,582)	(2,582)	8,160	10/01/2043	1
36179N-Q4-3	Ginnie Mae II Pool #MA1375		05/01/2019	Paydown		18,399	18,399	18,924	18,885		(485)		(485)		18,399				163	10/01/2043	1
3617AA-X3-3	Ginnie Mae II Pool #AO9698		06/01/2019	Paydown		34,175	34,175	35,392	35,216		(1,041)		(1,041)		34,175				206	01/01/2036	1
36180B-AY-7	Ginnie Mae II Pool #AD0023		06/01/2019	Paydown		19,447	19,447	20,759	20,400		(953)		(953)		19,447				159	04/01/2033	1
36182N-RN-5	Ginnie Mae II Pool #AH5893		06/01/2019	Paydown		2,869	2,869	3,027	3,019		(150)		(150)		2,869				29	04/01/2039	1
36183Q-ZB-4	Ginnie Mae I Pool #AK7038		06/01/2019	Paydown		3,894	3,894	4,035	4,027		(133)		(133)		3,894				29	03/01/2045	1
36185B-QJ-8	Ginnie Mae I Pool #AM8557		06/01/2019	Paydown		2,922	2,922	2,994	2,989		(68)		(68)		2,922				22	05/01/2045	1
36193P-DW-2	Ginnie Mae II Pool #AS4617		06/01/2019	Paydown		121,990	121,990	129,348	129,070		(7,080)		(7,080)		121,990				1,845	04/01/2046	1
36200M-J6-1	Ginnie Mae I Pool #604285		06/01/2019	Paydown		2,764	2,764	2,616	2,644		120		120		2,764				36	05/01/2033	1
36200N-YN-5	Ginnie Mae I Pool #605617		06/01/2019	Paydown		3,419	3,419	3,401	3,403		16		16		3,419				52	07/01/2034	1
36205A-MX-9	Ginnie Mae I Pool #384774		06/01/2019	Paydown		609	609	601	603		6		6		609				18	10/01/2025	1
36205A-NN-0	Ginnie Mae I Pool #384797		06/01/2019	Paydown		481	481	475	477		4		4		481				14	09/01/2025	1
36206B-PY-1	Ginnie Mae I Pool #406439		06/01/2019	Paydown		438	438	432	434		4		4		438				13	10/01/2025	1
36206J-XZ-2	Ginnie Mae I Pool #412996		06/01/2019	Paydown		194	194	194	194						194				6	08/01/2025	1
36209R-YC-1	Ginnie Mae I Pool #479607		06/01/2019	Paydown		25,349	25,349	26,882	26,731		(1,382)		(1,382)		25,349				311	10/01/2041	1
3620A6-CS-4	Ginnie Mae I Pool #720181		06/01/2019	Paydown		48,070	48,070	47,492	47,553		518		518		48,070				813	07/01/2039	1
3620A6-DV-6	Ginnie Mae I Pool #720216		06/01/2019	Paydown		160,288	160,288	159,612	159,665		623		623		160,288				2,430	07/01/2039	1
3620A6-FR-3	Ginnie Mae I Pool #720276		06/01/2019	Paydown		119,673	119,673	121,561	121,315		(1,643)		(1,643)		119,673				2,160	08/01/2039	1
3620A9-3J-8	Ginnie Mae I Pool #723601		06/01/2019	Paydown		29,673	29,673	31,199	31,033		(1,359)		(1,359)		29,673				315	01/01/2040	1
3620A9-YR-6	Ginnie Mae I Pool #723520		06/01/2019	Paydown		87,771	87,771	87,991	87,950		(179)		(179)		87,771				1,453	12/01/2039	1
3620A9-YU-9	Ginnie Mae I Pool #723523		06/01/2019	Paydown		235,993	235,993	240,786	240,200		(4,207)		(4,207)		235,993				3,991	12/01/2039	1
3620A9-ZA-2	Ginnie Mae I Pool #723537		06/01/2019	Paydown		86,969	86,969	87,132	87,098		(129)		(129)		86,969				1,711	12/01/2039	1
3620AK-YQ-3	Ginnie Mae I Pool #732519		06/01/2019	Paydown		53,564	53,564	57,490	57,087		(3,523)		(3,523)		53,564				892	07/01/2040	1
3620AR-3D-1	Ginnie Mae I Pool #737996		06/01/2019	Paydown		81,443	81,443	81,062	81,087		356		356		81,443				921	02/01/2041	1
3620AX-6F-0	Ginnie Mae I Pool #743470		06/01/2019	Paydown		26,000	26,000	28,242	28,007		(2,008)		(2,008)		26,000				332	06/01/2040	1
36230L-CT-4	Ginnie Mae I Pool #751882		06/01/2019	Paydown		1,552	1,552	1,468	1,477		75		75		1,552				14	11/01/2040	1
36241K-GU-6	Ginnie Mae I Pool #782011		06/01/2019	Paydown		2,615	2,615	2,464	2,486		129		129		2,615				34	12/01/2035	1
362900-JN-6	Ginnie Mae I Pool #614169		06/01/2019	Paydown		8,607	8,607	8,148	8,233		374		374		8,607				126	07/01/2033	1
36290V-2G-8	Ginnie Mae I Pool #619175		06/01/2019	Paydown		964	964	985	981		(17)		(17)		964				13	12/01/2034	1
36296F-U6-8	Ginnie Mae I Pool #690105		06/01/2019	Paydown		1,610	1,610	1,676	1,668		(58)		(58)		1,610				34	07/01/2038	1
36296Q-Y7-8	Ginnie Mae I Pool #698334		06/01/2019	Paydown		48,162	48,162	47,582	47,644		518		518		48,162				790	05/01/2039	1
36296T-RA-3	Ginnie Mae I Pool #700781		06/01/2019	Paydown		2,383	2,383	2,491	2,478		(95)		(95)		2,383				50	10/01/2038	1
36296U-QW-3	Ginnie Mae I Pool #701669		06/01/2019	Paydown		18,095	18,095	18,618	18,555		(460)		(460)		18,095				303	02/01/2039	1
38373A-WD-4	Government National Mortgage A 09-68 PD		06/01/2019	Paydown		324,460	324,460	336,576	330,055		(5,596)		(5,596)		324,460				6,834	08/20/2039	1
38373M-AG-5	Government National Mortgage A 01-12 X		06/01/2019	Paydown				23	11		(11)		(11)						1	07/16/2040	1
38373M-PG-9	Government National Mortgage A 05-23 IO		06/01/2019	Paydown				178	11		(11)		(11)							06/17/2045	1
38374V-YL-7	Government National Mortgage A 09-53 BP		06/01/2019	Paydown		325,198	325,198	332,414	328,345		(3,146)		(3,146)		325,198				6,864	07/20/2039	1
38378G-RM-2	Government National Mortgage A 12-143		06/01/2019	Paydown		2,688	2,688	2,588	2,594		94		94		2,688				7	12/20/2042	1
42328B-AE-2	Helios Leasing I LLC		05/16/2019	Redemption		7,260	7,260	7,260	7,260						7,260				33	05/16/2025	1
911760-DU-7	Vendee Mortgage Trust 1994-2 94-2 2		04/01/2019	Paydown		908	908	921	910		(2)		(2)		908				26	05/15/2024	1
911760-FH-4	Vendee Mortgage Trust 1995-1 95-1 2		06/01/2019	Paydown		12,636	12,636	11,983	12,362		275		275		12,636				410	02/15/2025	1
911760-FZ-4	Vendee Mortgage Trust 1995-2 95-2A 1A		06/01/2019	Paydown		22,156	22,156	21,356	21,809		347		347		22,156				533	06/15/2025	1
911760-GJ-9	Vendee Mortgage Trust 1995-2 95-2C 3A		06/01/2019	Paydown		13,883	13,883	14,585	14,164		(281)		(281)		13,883				509	06/15/2025	1
911760-KG-0	Vendee Mortgage Trust 1997-1 97-1 3A		06/01/2019	Paydown		2,910	2,910	3,043	2,971		(61)		(61)		2,910				101	12/15/2026	1
912810-SE-9	United States Treasury Note/Bo		05/14/2019	Various		24,833,772	22,480,000	24,119,249	10,255,614		(4,898)		(4,898)		24,114,352		719,421	719,421	342,016	11/15/2048	1
912810-SF-6	United States Treasury Note/Bo		06/28/2019	Various		46,716,027	42,950,000	46,599,347			(60)		(60)		46,599,286		116,741	116,741	466,513	02/15/2049	1
912828-3J-7	United States Treasury Note/Bo		06/20/2019	Deutsche Bank Sec		507,947	500,000	485,977	485,983		1,041		1,041		487,023		20,924	20,924	5,922	11/30/2024	1
912828-4C-1	United States Treasury Note/Bo		06/27/2019	Nomura Sec In-E		1,499,595	1,500,000	1,497,384			278		278		1,497,662		1,933	1,933	5,396	03/31/2020	1
912828-4Z-0	United States Treasury Note/Bo		05/17/2019	Barclays Capital		308,637	300,000	295,150	295,319		245		245		295,563		13,074	13,074	5,941	08/31/2025	1
912828-5B-2	United States Treasury Note/Bo		05/08/2019	Morgan J P-B		1,256,881	1,250,000	1,248,295	1,248,505		295		295		1,248,800		8,080	8,080	20,850	09/30/2020	1
912828-5C-0	United States Treasury Note/Bo		05/06/2019	Morgan J P-B		311,284	300,000	298,993	299,020		48		48		299,067		12,217	12,217	5,410	09/30/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
912828-5G-1	United States Treasury Note/Bo		05/08/2019	Various		2,332,903	2,315,000	2,315,822	2,315,753		(138)		(138)		2,315,615		17,288	17,288	34,203	10/31/2020	1
912828-5Q-9	United States Treasury Note/Bo		04/29/2019	Deutsche Bank Sec		1,006,523	1,000,000	998,519	998,572		241		241		998,812		7,711	7,711	11,408	11/30/2020	1
912828-5U-0	United States Treasury Note/Bo		06/03/2019	Various		5,318,760	5,235,000	5,257,307	502,085		(1,211)		(1,211)		5,256,051		62,709	62,709	47,368	12/31/2023	1
912828-6A-3	United States Treasury Note/Bo		05/06/2019	Bank of America-E		203,077	200,000	200,766			(21)		(21)		200,745		2,333	2,333	1,392	01/31/2026	1
912828-6B-1	United States Treasury Note/Bo		06/10/2019	Various		23,397,595	22,770,000	23,041,561			(1,135)		(1,135)		23,040,426		357,169	357,169	163,970	02/15/2029	1
912828-6C-9	United States Treasury Note/Bo		06/17/2019	Various		406,581	400,000	400,861			(67)		(67)		400,794		5,787	5,787	3,325	02/15/2022	1
912828-6D-7	United States Treasury Note/Bo		05/08/2019	Various		30,387,531	30,300,000	30,275,258			982		982		30,276,240		111,291	111,291	70,720	02/28/2021	1
912828-6F-2	United States Treasury Note/Bo		04/25/2019	Morgan J P-B		2,010,547	2,000,000	1,981,094			358		358		1,981,452		29,095	29,095	7,745	02/28/2026	1
912828-6G-0	United States Treasury Note/Bo		06/03/2019	Various		3,016,222	2,995,000	2,987,704			325		325		2,988,029		28,193	28,193	14,038	02/29/2024	1
912828-6M-7	United States Treasury Note/Bo		05/13/2019	Various		3,002,876	3,000,000	2,998,721							2,998,721		4,155	4,155	5,533	04/15/2022	1
912828-6R-6	United States Treasury Note/Bo		05/16/2019	Various		30,701,179	30,600,000	30,590,861			1		1		30,590,863		110,316	110,316	28,442	04/30/2024	1
912828-6T-2	United States Treasury Note/Bo		06/28/2019	Various		95,825,418	93,075,000	95,495,074			(362)		(362)		95,494,712		330,706	330,706	253,103	05/15/2029	1
912828-6U-9	United States Treasury Note/Bo		06/18/2019	Various		12,360,564	12,250,000	12,339,101			(89)		(89)		12,339,013		21,552	21,552	24,873	05/15/2022	1
912828-6Y-1	United States Treasury Note/Bo		06/28/2019	Various		14,767,195	14,750,000	14,757,444							14,757,444		9,751	9,751	11,856	06/15/2022	1
912828-C5-7	United States Treasury Note/Bo		04/30/2019	Various		19,951,953	20,000,000	19,940,692			368		368		19,941,060		10,893	10,893	25,205	03/31/2021	1
912828-UQ-1	United States Treasury Note/Bo		05/20/2019	Various		2,527,388	2,550,000	2,514,512			9,405		9,405		2,523,917		3,471	3,471	22,641	02/29/2020	1
912828-VF-4	United States Treasury Note/Bo		05/14/2019	Various		5,807,853	5,870,000	5,785,409			12,531		12,531		5,797,940		9,913	9,913	35,268	05/31/2020	1
912828-W2-2	United States Treasury Note/Bo		05/21/2019	Nomura Sec In-E		3,224,979	3,250,000	3,205,059	3,205,059						3,205,059		19,921	19,921	34,195	02/15/2020	1
912828-W7-1	United States Treasury Note/Bo		06/03/2019	Various		2,750,627	2,730,000	2,684,894	1,181,499						2,684,894		65,733	65,733	21,998	03/31/2024	1
912828-WG-1	United States Treasury Note/Bo		05/16/2019	Deutsche Bank Sec		400,389	400,000	400,626							400,626		(237)	(237)	416	04/30/2021	1
912828-XT-2	United States Treasury Note/Bo		06/21/2019	Various		29,763,541	29,600,000	29,605,464			15		15		29,605,478		158,063	158,063	10,137	05/31/2024	1
0599999. Subtotal - Bonds - U.S. Governments						367,713,925	357,668,751	365,484,549	23,935,731		(11,510)		(11,510)		365,458,306		2,255,621	2,255,621	1,727,232	XXX	XXX
914460-RJ-1	University of Minnesota UNIV OF MN RGTS		04/01/2019	Maturity		415,000	415,000	415,000	415,000						415,000				3,164	04/01/2019	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						415,000	415,000	415,000	415,000						415,000				3,164	XXX	XXX
01F030-43-9	Fannie Mae Pool #TBA		04/01/2019	Goldman Sachs		831,038	830,000	829,157							829,157		1,880	1,880	1,176	03/01/2033	1
01F030-45-4	Fannie Mae Pool #TBA		05/10/2019	Various		2,620,252	2,605,000	2,621,170							2,621,170		(918)	(918)	3,256	05/01/2033	1
01F030-46-2	Fannie Mae or Freddie Mac Pool #TBA		06/12/2019	Goldman Sachs		614,902	605,000	608,852							608,852		6,050	6,050	857	06/01/2034	1
01F030-47-0	Fannie Mae or Freddie Mac Pool #TBA		06/18/2019	First Bst(NY) - B		615,209	605,000	614,713							614,713		496	496	857	07/01/2034	1
01F030-64-5	Fannie Mae Pool #TBA		04/04/2019	Various		2,610,904	2,630,000	2,608,837							2,608,837		2,067	2,067	1,973	04/01/2047	1
01F030-65-2	Fannie Mae Pool #TBA		04/30/2019	Goldman Sachs		311,247	315,000	311,887							311,887		(640)	(640)	315	05/01/2047	1
01F032-64-1	Fannie Mae Pool #TBA		04/04/2019	Various		2,325,986	2,300,000	2,324,257							2,324,257		1,728	1,728	2,012	04/01/2048	1
01F032-65-8	Fannie Mae Pool #TBA		05/09/2019	Various		3,283,770	3,250,000	3,279,580							3,279,580		4,189	4,189	3,792	05/01/2048	1
30711X-AT-1	Fannie Mae Connecticut Avenue		06/25/2019	Paydown		12,428	12,428	13,595	13,743		(1,315)		(1,315)		12,428				240	02/25/2025	1
30711X-CB-8	Fannie Mae Connecticut Avenue		06/25/2019	Paydown		153,026	153,026	174,473			(21,448)		(21,448)		153,026				2,397	09/25/2028	2Z
30711X-DK-7	Fannie Mae Connecticut Avenue		06/25/2019	Paydown		24,305	24,305	26,421			(2,116)		(2,116)		24,305				284	01/25/2029	3FE
31287X-VH-6	Freddie Mac Gold Pool #C70616		06/01/2019	Paydown		3,872	3,872	4,032	3,996		(125)		(125)		3,872				69	09/01/2032	1
31288A-V5-1	Freddie Mac Gold Pool #C72436		06/01/2019	Paydown		14,176	14,176	14,573	14,476		(299)		(299)		14,176				350	10/01/2032	1
3128K6-NT-3	Freddie Mac Gold Pool #A45802		06/01/2019	Paydown		9,415	9,415	9,526	9,504		(89)		(89)		9,415				207	07/01/2035	1
3128K7-NM-6	Freddie Mac Gold Pool #A46696		06/01/2019	Paydown		5,684	5,684	5,224	5,310		373		373		5,684				108	08/01/2035	1
3128L2-BJ-6	Freddie Mac Gold Pool #A69941		06/01/2019	Paydown		387	387	404	402		(15)		(15)		387				10	12/01/2037	1
3128LX-A4-2	Freddie Mac Gold Pool #G01827		06/01/2019	Paydown		33,034	33,034	30,361	30,870		2,164		2,164		33,034				623	06/01/2035	1
3128LX-AE-0	Freddie Mac Gold Pool #G01805		06/01/2019	Paydown		45,897	45,897	44,678	44,885		1,013		1,013		45,897				901	04/01/2035	1
3128LX-EZ-9	Freddie Mac Gold Pool #G01952		06/01/2019	Paydown		31,013	31,013	30,488	30,562		451		451		31,013				655	10/01/2035	1
3128LX-KD-1	Freddie Mac Gold Pool #G02092		06/01/2019	Paydown		20,828	20,828	20,275	20,363		465		465		20,828				402	02/01/2036	1
3128M4-XP-3	Freddie Mac Gold Pool #G03086		06/01/2019	Paydown		10,566	10,566	10,841	10,804		(238)		(238)		10,566				265	06/01/2036	1
3128M5-YX-2	Freddie Mac Gold Pool #G04026		06/01/2019	Paydown		6,291	6,291	6,722	6,673		(382)		(382)		6,291				72	09/01/2037	1
3128M7-JC-1	Freddie Mac Gold Pool #G05359		06/01/2019	Paydown		181,805	181,805	179,135	179,659		2,146		2,146		181,805				2,917	11/01/2033	1
3128M8-H4-9	Freddie Mac Gold Pool #G06251		06/01/2019	Paydown		547,419	547,419	540,179	540,906		6,513		6,513		547,419				9,227	02/01/2041	1
3128M8-NG-5	Freddie Mac Gold Pool #G06391		06/01/2019	Paydown		267,916	267,916	265,419	265,655		2,262		2,262		267,916				4,529	03/01/2041	1
3128M8-TZ-7	Freddie Mac Gold Pool #G06568		06/01/2019	Paydown		41,161	41,161	42,691	42,520		(1,359)		(1,359)		41,161				584	02/01/2041	1
3128M8-VG-6	Freddie Mac Gold Pool #G06615		06/01/2019	Paydown		19,849	19,849	19,923	19,911		(63)		(63)		19,849				337	06/01/2041	1
3128M9-LU-4	Freddie Mac Gold Pool #G07239		05/07/2019	Morgan J P-B		420,567	421,555	437,890	436,090		105		105		436,195		(15,628)	(15,628)	3,408	12/01/2042	1
3128M9-LU-4	Freddie Mac Gold Pool #G07239		05/01/2019	Paydown		8,783	8,783	9,123	9,086		(303)		(303)		8,783				53	12/01/2042	1
3128M9-VV-1	Freddie Mac Gold Pool #G07528		06/01/2019	Paydown		370,066	370,066	356,565	357,659		12,407		12,407		370,066				4,694	09/01/2043	1
3128MB-R9-0	Freddie Mac Gold Pool #G13012		06/01/2019	Paydown		189	189	204	195		(6)		(6)		189				3	03/01/2022	1
3128MD-PH-0	Freddie Mac Gold Pool #G14724		06/01/2019	Paydown		9,730	9,730	10,171	10,043		(313)		(313)		9,730				63	04/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
3128MD-RJ-4	Freddie Mac Gold Pool #G14789		06/01/2019	Paydown		37,242	37,242	39,121	38,859		(1,618)		(1,618)		37,242				467	07/01/2028	1
3128MF-QB-7	Freddie Mac Gold Pool #G16550		06/01/2019	Paydown		40,284	40,284	39,541	39,550		734		734		40,284				505	05/01/2033	1
3128MJ-2M-1	Freddie Mac Gold Pool #G08779		06/01/2019	Paydown		529,351	529,351	529,723			(372)		(372)		529,351				6,417	09/01/2047	1
3128MJ-2S-8	Freddie Mac Gold Pool #G08784		06/01/2019	Paydown		174,678	174,678	179,745	179,646		(4,968)		(4,968)		174,678				2,638	10/01/2047	1
3128MJ-4V-9	Freddie Mac Gold Pool #G08835		06/01/2019	Paydown		198,647	198,647	198,884	86,935		(248)		(248)		198,647				1,736	09/01/2048	1
3128MJ-CE-8	Freddie Mac Gold Pool #G08068		06/01/2019	Paydown		8,943	8,943	8,741	8,769		174		174		8,943				148	07/01/2035	1
3128MJ-CJ-7	Freddie Mac Gold Pool #G08072		06/01/2019	Paydown		3,271	3,271	3,114	3,140		131		131		3,271				48	08/01/2035	1
3128MJ-S3-5	Freddie Mac Gold Pool #G08537		06/01/2019	Paydown		425,284	425,284	409,668	411,024		14,260		14,260		425,284				5,431	07/01/2043	1
3128MJ-S6-8	Freddie Mac Gold Pool #G08540		06/01/2019	Paydown		441,152	441,152	420,473	422,175		18,977		18,977		441,152				5,628	08/01/2043	1
3128MJ-SH-4	Freddie Mac Gold Pool #G08519		06/01/2019	Paydown		177,556	177,556	163,657	164,992		12,565		12,565		177,556				1,872	02/01/2043	1
3128MJ-SS-0	Freddie Mac Gold Pool #G08528		06/01/2019	Paydown		404,302	404,302	389,298	390,620		13,681		13,681		404,302				5,150	04/01/2043	1
3128MJ-UX-6	Freddie Mac Gold Pool #G08597		04/04/2019	Morgan St(Ny)-B		1,660,148	1,633,038	1,706,141	1,702,395		457		457		1,702,852		(42,703)	(42,703)	20,163	07/01/2044	1
3128MJ-UX-6	Freddie Mac Gold Pool #G08597		04/01/2019	Paydown		16,874	16,874	17,629	17,591		(717)		(717)		16,874				197	07/01/2044	1
3128MJ-WL-0	Freddie Mac Gold Pool #G08650		06/01/2019	Paydown		105,319	105,319	108,224	108,059		(2,740)		(2,740)		105,319				1,561	06/01/2045	1
3128MJ-XK-1	Freddie Mac Gold Pool #G08681		04/04/2019	First Bst(NY) - B		1,273,615	1,254,358	1,291,597	1,289,708		290		290		1,289,998		(16,384)	(16,384)	8,171	12/01/2045	1
3128MJ-XK-1	Freddie Mac Gold Pool #G08681		04/01/2019	Paydown		12,347	12,347	12,713	12,694		(348)		(348)		12,347				72	12/01/2045	1
3128MJ-XX-3	Freddie Mac Gold Pool #G08693		04/04/2019	Various		1,914,268	1,887,068	1,980,831	1,976,440		629		629		1,977,068		(62,800)	(62,800)	19,631	03/01/2046	1
3128MJ-XX-3	Freddie Mac Gold Pool #G08693		04/01/2019	Paydown		19,150	19,150	20,102	20,057		(907)		(907)		19,150				186	03/01/2046	1
3128MJ-Y6-1	Freddie Mac Gold Pool #G08732		06/01/2019	Paydown		226,890	226,890	234,245	233,964		(7,074)		(7,074)		226,890				2,916	11/01/2046	1
3128MJ-ZB-9	Freddie Mac Gold Pool #G08737		06/01/2019	Paydown		480,426	480,426	479,038	479,064		1,362		1,362		480,426				6,109	12/01/2046	1
3128MJ-ZF-0	Freddie Mac Gold Pool #G08741		06/01/2019	Paydown		1,068,127	1,068,127	1,059,416	1,059,642		8,485		8,485		1,068,127				13,593	01/01/2047	1
3128MJ-ZM-5	Freddie Mac Gold Pool #G08747		06/01/2019	Paydown		598,141	598,141	593,183	552,875		4,833		4,833		598,141				7,248	02/01/2047	1
3128MJ-ZQ-6	Freddie Mac Gold Pool #G08750		06/01/2019	Paydown		497,747	497,747	495,492	495,541		2,206		2,206		497,747				6,299	03/01/2047	1
3128MM-UC-5	Freddie Mac Gold Pool #G18578		06/01/2019	Paydown		81,621	81,621	84,181	83,822		(2,201)		(2,201)		81,621				1,020	12/01/2030	1
3128MM-UG-6	Freddie Mac Gold Pool #G18582		06/01/2019	Paydown		159,158	159,158	167,371	166,412		(7,255)		(7,255)		159,158				1,981	01/01/2031	1
3128MM-UQ-4	Freddie Mac Gold Pool #G18590		06/01/2019	Paydown		54,961	54,961	56,851	56,629		(1,668)		(1,668)		54,961				573	03/01/2031	1
3128MM-VG-5	Freddie Mac Gold Pool #G18614		06/01/2019	Paydown		435,951	435,951	438,332	438,153		(2,202)		(2,202)		435,951				4,609	10/01/2031	1
3128MM-VZ-3	Freddie Mac Gold Pool #G18631		06/01/2019	Paydown		357,546	357,546	359,476	359,311		(1,765)		(1,765)		357,546				3,826	02/01/2032	1
3128MM-W7-4	Freddie Mac Gold Pool #G18669		06/01/2019	Paydown		390,724	390,724	387,006	387,072		3,652		3,652		390,724				4,149	12/01/2032	1
3128MM-WU-3	Freddie Mac Gold Pool #G18658		06/01/2019	Paydown		397,127	397,127	396,891	396,773		353		353		397,127				4,180	09/01/2032	1
3128MM-WY-5	Freddie Mac Gold Pool #G18662		06/01/2019	Paydown		128,906	128,906	129,167	129,149		(243)		(243)		128,906				1,363	10/01/2032	1
3128MM-X8-1	Freddie Mac Gold Pool #G18702		06/01/2019	Paydown		84,430	84,430	84,443	84,442		(12)		(12)		84,430				1,274	08/01/2033	1
3128MM-XF-5	Freddie Mac Gold Pool #G18677		06/01/2019	Paydown		36,329	36,329	36,184	36,188		141		141		36,329				462	02/01/2033	1
3128MM-XK-4	Freddie Mac Gold Pool #G18681		06/01/2019	Paydown		39,115	39,115	39,069	31,401		44		44		39,115				405	03/01/2033	1
3128PD-J2-7	Freddie Mac Gold Pool #J02081		06/01/2019	Paydown		4,231	4,231	4,279	4,233		(2)		(2)		4,231				84	06/01/2020	1
3128PD-NZ-9	Freddie Mac Gold Pool #J02208		06/01/2019	Paydown		7,194	7,194	7,310	7,206		(11)		(11)		7,194				164	07/01/2020	1
3128PS-T4-9	Freddie Mac Gold Pool #J13271		05/07/2019	Various		592,778	579,291	576,847	577,507		7		7		577,515		15,263	15,263	7,153	10/01/2025	1
3128PS-T4-9	Freddie Mac Gold Pool #J13271		05/01/2019	Paydown		28,645	28,645	28,524	28,557		88		88		28,645				298	10/01/2025	1
3128PU-CN-0	Freddie Mac Gold Pool #J14577		06/01/2019	Paydown		91,365	91,365	96,833	95,803		(4,438)		(4,438)		91,365				1,349	03/01/2026	1
3128PW-E6-1	Freddie Mac Gold Pool #J16457		05/07/2019	Morgan St(Ny)-B		87,116	85,134	88,273	87,130		(21)		(21)		87,109		7	7	1,299	08/01/2026	1
3128PW-E6-1	Freddie Mac Gold Pool #J16457		05/01/2019	Paydown		4,837	4,837	5,015	4,950		(113)		(113)		4,837				60	08/01/2026	1
312929-Z4-7	Freddie Mac Gold Pool #A83463		06/01/2019	Paydown		746	746	760	758		(12)		(12)		746				17	12/01/2038	1
31292H-ST-2	Freddie Mac Gold Pool #C01430		06/01/2019	Paydown		3,811	3,811	3,996	3,957		(145)		(145)		3,811				77	11/01/2032	1
31292L-FD-2	Freddie Mac Gold Pool #C03764		06/01/2019	Paydown		107,749	107,749	107,076	107,122		627		627		107,749				1,563	02/01/2042	1
31292L-GC-3	Freddie Mac Gold Pool #C03795		06/01/2019	Paydown		184,404	184,404	183,064	183,159		1,245		1,245		184,404				2,699	04/01/2042	1
31292L-GN-9	Freddie Mac Gold Pool #C03805		06/01/2019	Paydown		200,375	200,375	199,092	199,179		1,196		1,196		200,375				3,046	04/01/2042	1
31292S-A6-7	Freddie Mac Gold Pool #C09029		06/01/2019	Paydown		198,111	198,111	192,477	192,962		5,149		5,149		198,111				2,530	03/01/2043	1
312930-VK-3	Freddie Mac Gold Pool #A84218		06/01/2019	Paydown		90,387	90,387	90,627	90,569		(182)		(182)		90,387				1,702	05/01/2038	1
312936-Y2-7	Freddie Mac Gold Pool #A89729		06/01/2019	Paydown		76,504	76,504	77,511	77,362		(858)		(858)		76,504				1,260	11/01/2039	1
312936-YZ-4	Freddie Mac Gold Pool #A89728		06/01/2019	Paydown		136,470	136,470	137,600	137,423		(953)		(953)		136,470				2,439	10/01/2039	1
312937-BL-8	Freddie Mac Gold Pool #A89943		06/01/2019	Paydown		10,992	10,992	11,511	11,450		(458)		(458)		10,992				168	11/01/2039	1
312939-JD-4	Freddie Mac Gold Pool #A91160		06/01/2019	Paydown		269,888	269,888	270,617	270,467		(580)		(580)		269,888				5,116	02/01/2040	1
312939-Z9-5	Freddie Mac Gold Pool #A91668		06/01/2019	Paydown		12,864	12,864	13,296	13,246		(383)		(383)		12,864				227	04/01/2040	1
312941-3U-9	Freddie Mac Gold Pool #A93511		06/01/2019	Paydown		13,003	13,003	13,792	13,708		(705)		(705)		13,003				204	08/01/2040	1
312942-2K-0	Freddie Mac Gold Pool #A94378		06/01/2019	Paydown		4,197	4,197	4,311	4,296		(99)		(99)		4,197				61	10/01/2040	1
312942-2T-1	Freddie Mac Gold Pool #A94386		06/01/2019	Paydown		252,067	252,067	251,299	251,344		723		723		252,067				3,921	10/01/2040	1
312942-KD-6	Freddie Mac Gold Pool #A93892		06/01/2019	Paydown		68,604	68,604	69,910	69,725		(1,121)		(1,121)		68,604				652	09/01/2040	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
312942-N3-5	Freddie Mac Gold Pool #A94010		06/01/2019	Paydown		3,540	3,540	3,689	3,671		(131)		(131)		3,540				41	09/01/2040	1
312943-2R-3	Freddie Mac Gold Pool #A95284		06/01/2019	Paydown		230,041	230,041	227,021	227,336		2,705		2,705		230,041				4,115	12/01/2040	1
312943-BR-3	Freddie Mac Gold Pool #A94548		06/01/2019	Paydown		41,782	41,782	41,233	41,291		491		491		41,782				708	10/01/2040	1
312943-F3-2	Freddie Mac Gold Pool #A94686		06/01/2019	Paydown		136,850	136,850	135,332	135,483		1,367		1,367		136,850				2,023	11/01/2040	1
312943-F4-0	Freddie Mac Gold Pool #A94687		06/01/2019	Paydown		261,552	261,552	258,651	258,939		2,613		2,613		261,552				4,904	11/01/2040	1
312943-QC-0	Freddie Mac Gold Pool #A94951		06/01/2019	Paydown		284,379	284,379	282,427	282,607		1,772		1,772		284,379				4,888	11/01/2040	1
312943-U7-6	Freddie Mac Gold Pool #A95106		06/01/2019	Paydown		106,386	106,386	106,062	106,081		305		305		106,386				2,015	11/01/2040	1
312943-X8-1	Freddie Mac Gold Pool #A95203		06/01/2019	Paydown		50,635	50,635	50,089	50,143		492		492		50,635				839	11/01/2040	1
312944-AC-5	Freddie Mac Gold Pool #A95403		06/01/2019	Paydown		101,028	101,028	95,266	95,960		5,068		5,068		101,028				1,396	12/01/2040	1
312945-A4-0	Freddie Mac Gold Pool #A96327		06/01/2019	Paydown		239,609	239,609	237,381	237,600		2,009		2,009		239,609				4,109	01/01/2041	1
312945-AL-2	Freddie Mac Gold Pool #A96311		06/01/2019	Paydown		165,148	165,148	163,096	163,307		1,841		1,841		165,148				2,733	01/01/2041	1
312945-F2-9	Freddie Mac Gold Pool #A96485		06/01/2019	Paydown		49,533	49,533	50,523	50,406		(873)		(873)		49,533				629	01/01/2041	1
312945-TK-4	Freddie Mac Gold Pool #A96854		06/01/2019	Paydown		32,579	32,579	31,790	31,875		704		704		32,579				433	02/01/2041	1
312945-ZB-7	Freddie Mac Gold Pool #A97038		06/01/2019	Paydown		45,980	45,980	46,332	46,284		(304)		(304)		45,980				780	02/01/2041	1
312946-N9-3	Freddie Mac Gold Pool #A97616		06/01/2019	Paydown		12,214	12,214	13,006	12,919		(705)		(705)		12,214				222	03/01/2041	1
31294L-UM-3	Freddie Mac Gold Pool #E02388		06/01/2019	Paydown		4,826	4,826	5,096	4,938		(111)		(111)		4,826				68	09/01/2022	1
31296P-XG-2	Freddie Mac Gold Pool #A15179		06/01/2019	Paydown		3,598	3,598	3,578	3,580		19		19		3,598				79	11/01/2033	1
31296X-RL-1	Freddie Mac Gold Pool #A21391		06/01/2019	Paydown		10,237	10,237	10,079	10,105		131		131		10,237				182	05/01/2034	1
31296X-Y3-3	Freddie Mac Gold Pool #A21630		06/01/2019	Paydown		8,112	8,112	7,987	8,008		104		104		8,112				164	05/01/2034	1
31297F-HX-4	Freddie Mac Gold Pool #A27446		06/01/2019	Paydown		2,316	2,316	2,328	2,325		(8)		(8)		2,316				53	10/01/2034	1
31297Q-AT-6	Freddie Mac Gold Pool #A34518		06/01/2019	Paydown		621	621	607	609		11		11		621				10	04/01/2035	1
31297V-7G-7	Freddie Mac Gold Pool #A39895		06/01/2019	Paydown		10,981	10,981	10,787	10,815		167		167		10,981				253	11/01/2035	1
31297V-KT-4	Freddie Mac Gold Pool #A39306		06/01/2019	Paydown		572	572	605	600		(28)		(28)		572				10	11/01/2035	1
31297V-Y8-5	Freddie Mac Gold Pool #A39735		06/01/2019	Paydown		820	820	806	808		12		12		820				17	11/01/2035	1
31307B-J6-8	Freddie Mac Gold Pool #J22985		06/01/2019	Paydown		58,932	58,932	58,877	58,876		56		56		58,932				449	03/01/2028	1
3132FC-BX-2	Freddie Mac Gold Pool #Z40054		06/01/2019	Paydown		10,409	10,409	11,151	11,097		(688)		(688)		10,409				106	07/01/2042	1
3132GD-H3-9	Freddie Mac Gold Pool #Q00250		06/01/2019	Paydown		37,674	37,674	39,016	38,866		(1,192)		(1,192)		37,674				602	04/01/2041	1
3132GD-HX-3	Freddie Mac Gold Pool #Q00246		06/01/2019	Paydown		35,346	35,346	36,660	36,512		(1,166)		(1,166)		35,346				715	04/01/2041	1
3132GG-BV-6	Freddie Mac Gold Pool #Q02752		06/01/2019	Paydown		45,836	45,836	47,727	47,505		(1,669)		(1,669)		45,836				681	08/01/2041	1
3132GK-2J-4	Freddie Mac Gold Pool #Q04677		06/01/2019	Paydown		122,995	122,995	126,819	126,348		(3,353)		(3,353)		122,995				1,539	11/01/2041	1
3132GK-W8-5	Freddie Mac Gold Pool #Q04571		06/01/2019	Paydown		149,898	149,898	156,760	155,987		(6,089)		(6,089)		149,898				2,498	11/01/2041	1
3132HL-NF-6	Freddie Mac Gold Pool #Q10390		06/01/2019	Paydown		13,944	13,944	14,975	14,860		(916)		(916)		13,944				207	08/01/2042	1
3132HQ-YS-5	Freddie Mac Gold Pool #Q14321		06/01/2019	Paydown		535,723	535,723	512,117	514,250		21,473		21,473		535,723				6,908	12/01/2042	1
3132HR-EH-9	Freddie Mac Gold Pool #Q14636		06/01/2019	Paydown		414,179	414,179	402,433	403,482		10,697		10,697		414,179				5,286	01/01/2043	1
3132HR-GD-6	Freddie Mac Gold Pool #Q14696		05/07/2019	Morgan J P-B		402,372	403,317	420,395	418,456		113		113		418,568		(16,196)	(16,196)	3,260	01/01/2043	1
3132HR-GD-6	Freddie Mac Gold Pool #Q14696		05/01/2019	Paydown		15,890	15,890	16,563	16,486		(596)		(596)		15,890				103	01/01/2043	1
3132J8-4Z-0	Freddie Mac Gold Pool #Q17639		05/07/2019	Morgan J P-B		271,492	271,790	278,542	277,818		44		44		277,862		(6,370)	(6,370)	2,197	04/01/2043	1
3132J8-4Z-0	Freddie Mac Gold Pool #Q17639		05/01/2019	Paydown		7,052	7,052	7,227	7,209		(156)		(156)		7,052				43	04/01/2043	1
3132J8-J7-6	Freddie Mac Gold Pool #Q17085		06/01/2019	Paydown		170,034	170,034	156,724	157,990		12,045		12,045		170,034				1,918	04/01/2043	1
3132WH-5N-1	Freddie Mac Gold Pool #Q44452		06/01/2019	Paydown		519,654	519,654	514,458	514,538		5,116		5,116		519,654				6,567	11/01/2046	1
3132WH-JU-0	Freddie Mac Gold Pool #Q43874		06/01/2019	Paydown		79,745	79,745	79,147	79,164		581		581		79,745				1,055	10/01/2046	1
31335A-3T-3	Freddie Mac Gold Pool #G60810		06/01/2019	Paydown		60,044	60,044	58,975	59,007		1,037		1,037		60,044				825	11/01/2046	1
31335H-WK-5	Freddie Mac Gold Pool #C90650		06/01/2019	Paydown		1,903	1,903	2,016	1,951		(48)		(48)		1,903				24	03/01/2023	1
3133T3-KF-4	Freddie Mac REMICS 1628 KZ		06/01/2019	Paydown		3,639	3,639	3,726	3,678		(38)		(38)		3,639				56	12/15/2023	1
3133TB-5V-8	Freddie Mac REMICS 1992 L		06/01/2019	Paydown		538	538	532	535		3		3		538				15	09/15/2027	1
3133TE-Y8-1	Freddie Mac REMICS 2078 PE		06/01/2019	Paydown		15,323	15,323	15,469	15,353		(30)		(30)		15,323				409	08/15/2028	1
3133TG-E9-6	Freddie Mac REMICS 2086 GB		06/01/2019	Paydown		1,981	1,981	2,115	2,076		(95)		(95)		1,981				30	09/15/2028	1
31359L-AH-8	Fannie Mae REMICS 94-9 PJ		06/01/2019	Paydown		25,336	25,336	22,947	24,532		804		804		25,336				683	08/17/2024	1
31359U-FQ-3	Fannie Mae REMICS 98-49 PD		06/01/2019	Paydown		33,112	33,112	33,214	33,076		36		36		33,112				920	07/20/2028	1
31359U-ZQ-1	Fannie Mae REMIC Trust 1998-W8 98-W8 A5		05/01/2019	Paydown		925	925	925	925						925				22	09/25/2028	1
313615-R9-9	Fannie Mae Pool #50912		06/01/2019	Paydown		501	501	476	489		12		12		501				14	10/01/2023	1
3136A0-AZ-0	Fannie Mae REMICS 11-69 GB		06/01/2019	Paydown		156,084	156,084	154,133	154,934		1,150		1,150		156,084				2,676	07/25/2031	1
31371H-Q2-7	Fannie Mae Pool #252573		05/01/2019	Paydown		1,631	1,631	1,529	1,618		13		13		1,631				35	06/01/2019	1
31371K-7L-9	Fannie Mae Pool #254799		06/01/2019	Paydown		5,276	5,276	5,585	5,418		(143)		(143)		5,276				110	07/01/2023	1
31371L-A9-0	Fannie Mae Pool #254832		06/01/2019	Paydown		3,748	3,748	3,973	3,852		(104)		(104)		3,748				51	08/01/2023	1
31371L-GF-0	Fannie Mae Pool #254998		04/10/2019	BNY Capital Markets		43,700	41,994	43,372	42,568		7		7		42,575		1,125	1,125	367	11/01/2023	1
31371L-GF-0	Fannie Mae Pool #254998		04/01/2019	Paydown		1,562	1,562	1,614	1,584		(21)		(21)		1,562				12	11/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31371L-JU-4	Fannie Mae Pool #255075		06/01/2019	Paydown		6,140	6,140	6,307	6,205		(65)		(65)		6,140				83	02/01/2024	1
31371L-K3-2	Fannie Mae Pool #255114		06/01/2019	Paydown		4,857	4,857	5,147	4,999		(141)		(141)		4,857				62	03/01/2024	1
31371L-WT-2	Fannie Mae Pool #255458		06/01/2019	Paydown		19,190	19,190	19,250	19,225		(35)		(35)		19,190				445	11/01/2034	1
31371L-ZR-3	Fannie Mae Pool #255552		06/01/2019	Paydown		2,194	2,194	2,309	2,286		(92)		(92)		2,194				40	11/01/2034	1
31372K-B2-5	Fannie Mae Pool #274657		06/01/2019	Paydown		86	86	82	84		2		2		86				2	04/01/2024	1
31376K-G6-7	Fannie Mae Pool #357621		06/01/2019	Paydown		2,016	2,016	2,033	2,028		(12)		(12)		2,016				46	09/01/2034	1
31376K-NY-8	Fannie Mae Pool #357807		06/01/2019	Paydown		12,013	12,013	11,922	11,966		47		47		12,013				225	06/01/2020	1
3137A1-RG-0	Freddie Mac REMICS 3722 CU		06/01/2019	Paydown		608,410	608,410	568,887	595,948		12,462		12,462		608,410				9,347	09/15/2025	1
3137A4-FE-2	Freddie Mac REMICS 3779 LB		06/01/2019	Paydown		316,355	316,355	298,585	308,347		8,009		8,009		316,355				5,293	12/15/2030	1
3137AC-BG-3	Freddie Mac REMICS 3871 YZ		06/01/2019	Paydown		1,592,735	1,592,735	1,497,768	1,552,849		39,886		39,886		1,592,735				23,399	06/15/2026	1
3137G0-CU-1	Freddie Mac Structured Agency		06/25/2019	Paydown		11,482	11,482	12,781	12,617		(1,135)		(1,135)		11,482				210	10/25/2024	1
3137G1-AA-5	Freddie Mac Whole Loan Security		06/01/2019	Paydown		75,100	75,100	76,344	76,129		(1,029)		(1,029)		75,100				972	05/25/2045	1
31382V-XD-1	Fannie Mae Pool #493976		06/01/2019	Paydown		137	137	128	130		7		7		137				4	04/01/2029	1
31383C-VQ-5	Fannie Mae Pool #499323		06/01/2019	Paydown		2,311	2,311	2,309	2,307		4		4		2,311				72	08/01/2029	1
31384J-BE-8	Fannie Mae Pool #524837		06/01/2019	Paydown		253	253	252	252		1		1		253				8	01/01/2030	1
31385H-QV-7	Fannie Mae Pool #545068		06/01/2019	Paydown		20,162	20,162	20,771	20,589		(427)		(427)		20,162				546	07/01/2031	1
31385J-EL-8	Fannie Mae Pool #545639		06/01/2019	Paydown		8,521	8,521	8,779	8,710		(189)		(189)		8,521				211	04/01/2032	1
31385N-RA-9	Fannie Mae Pool #547781		06/01/2019	Paydown		619	619	614	614		5		5		619				19	09/01/2030	1
31386L-6V-9	Fannie Mae Pool #567084		06/01/2019	Paydown		823	823	836	832		(8)		(8)		823				26	12/01/2030	1
31387D-4B-2	Fannie Mae Pool #581418		06/01/2019	Paydown		480	480	493	489		(9)		(9)		480				8	06/01/2031	1
31387D-NE-5	Fannie Mae Pool #580989		06/01/2019	Paydown		317	317	324	322		(5)		(5)		317				6	05/01/2031	1
31387X-MC-6	Fannie Mae Pool #597155		06/01/2019	Paydown		644	644	658	654		(9)		(9)		644				19	09/01/2031	1
31387X-T7-0	Fannie Mae Pool #597374		06/01/2019	Paydown		1,278	1,278	1,316	1,305		(27)		(27)		1,278				37	09/01/2031	1
31387X-ZT-5	Fannie Mae Pool #597554		06/01/2019	Paydown		3,603	3,603	3,678	3,655		(52)		(52)		3,603				105	09/01/2031	1
31388K-CX-8	Fannie Mae Pool #606786		06/01/2019	Paydown		6,802	6,802	6,946	6,902		(100)		(100)		6,802				178	09/01/2031	1
31388K-T7-7	Fannie Mae Pool #607274		06/01/2019	Paydown		5,865	5,865	6,049	5,996		(132)		(132)		5,865				151	11/01/2031	1
31388W-ZE-9	Fannie Mae Pool #617341		06/01/2019	Paydown		22,744	22,744	23,385	23,205		(461)		(461)		22,744				615	12/01/2031	1
31389G-ST-8	Fannie Mae Pool #625230		06/01/2019	Paydown		2,866	2,866	2,890	2,881		(15)		(15)		2,866				77	02/01/2032	1
31389G-SV-3	Fannie Mae Pool #625232		06/01/2019	Paydown		2,120	2,120	2,181	2,164		(44)		(44)		2,120				62	02/01/2032	1
31389K-5Q-0	Fannie Mae Pool #628255		06/01/2019	Paydown		12,542	12,542	12,833	12,749		(207)		(207)		12,542				323	02/01/2032	1
31389K-5S-6	Fannie Mae Pool #628257		06/01/2019	Paydown		127,556	127,556	128,829	128,400		(844)		(844)		127,556				3,253	02/01/2032	1
31389U-HE-2	Fannie Mae Pool #635729		06/01/2019	Paydown		47,010	47,010	48,331	47,960		(950)		(950)		47,010				1,433	03/01/2032	1
31389U-MJ-5	Fannie Mae Pool #635861		06/01/2019	Paydown		2,257	2,257	2,283	2,275		(18)		(18)		2,257				61	03/01/2032	1
31389V-R5-8	Fannie Mae Pool #636908		06/01/2019	Paydown		850	850	878	870		(20)		(20)		850				19	05/01/2032	1
3138A2-BK-4	Fannie Mae Pool #AH0941		06/01/2019	Paydown		128,919	128,919	127,549	127,668		1,251		1,251		128,919				2,333	12/01/2040	1
3138A2-S9-1	Fannie Mae Pool #AH1443		06/01/2019	Paydown		49,026	49,026	46,360	46,675		2,351		2,351		49,026				678	01/01/2041	1
3138A3-UR-6	Fannie Mae Pool #AH2391		05/07/2019	Various		394,582	385,605	386,990	386,115		(8)		(8)		386,108		8,474	8,474	4,761	01/01/2026	1
3138A3-UR-6	Fannie Mae Pool #AH2391		05/01/2019	Paydown		11,939	11,939	11,982	11,955		(16)		(16)		11,939				122	01/01/2026	1
3138A5-6C-1	Fannie Mae Pool #AH4466		06/01/2019	Paydown		115,223	115,223	110,056	110,675		4,548		4,548		115,223				1,614	02/01/2041	1
3138A5-FU-1	Fannie Mae Pool #AH3778		06/01/2019	Paydown		281,070	281,070	266,402	268,168		12,901		12,901		281,070				4,580	01/01/2041	1
3138AA-3C-3	Fannie Mae Pool #AH8894		06/01/2019	Paydown		78,647	78,647	80,514	80,302		(1,656)		(1,656)		78,647				1,509	04/01/2041	1
3138AB-MF-3	Fannie Mae Pool #AH9357		06/01/2019	Paydown		47,823	47,823	49,841	49,624		(1,800)		(1,800)		47,823				658	04/01/2041	1
3138AD-V4-4	Fannie Mae Pool #AI0634		06/01/2019	Paydown		4,343	4,343	4,595	4,570		(227)		(227)		4,343				54	04/01/2041	1
3138AM-VA-0	Fannie Mae Pool #AI7808		06/01/2019	Paydown		23,967	23,967	25,255	25,119		(1,152)		(1,152)		23,967				410	07/01/2041	1
3138AS-ZJ-4	Fannie Mae Pool #AJ1644		06/01/2019	Paydown		15,048	15,048	15,683	15,608		(560)		(560)		15,048				171	11/01/2041	1
3138E0-SD-2	Fannie Mae Pool #AJ7715		06/01/2019	Paydown		216,413	216,413	226,437	224,767		(8,355)		(8,355)		216,413				2,655	12/01/2026	1
3138EG-HX-5	Fannie Mae Pool #AL0245		06/01/2019	Paydown		231,685	231,685	233,387	233,123		(1,438)		(1,438)		231,685				3,913	04/01/2041	1
3138EG-NN-0	Fannie Mae Pool #AL0396		06/01/2019	Paydown		1,337	1,337	1,462	1,445		(109)		(109)		1,337				20	12/01/2035	1
3138EK-G7-4	Fannie Mae Pool #AL2921		06/01/2019	Paydown		513,851	513,851	519,466	518,891		(5,041)		(5,041)		513,851				7,366	08/01/2042	1
3138EL-AF-0	Fannie Mae Pool #AL3605		06/01/2019	Paydown		25,272	25,272	25,505	25,481		(209)		(209)		25,272				225	05/01/2043	1
3138EM-DB-4	Fannie Mae Pool #AL4597		05/07/2019	Morgan J P-B		554,534	529,389	555,527	553,555		250		250		553,805		729	729	5,706	01/01/2044	1
3138EM-DB-4	Fannie Mae Pool #AL4597		05/01/2019	Paydown		11,609	11,609	12,183	12,139		(530)		(530)		11,609				95	01/01/2044	1
3138EM-WY-3	Fannie Mae Pool #AL5162		06/01/2019	Paydown		485,795	485,795	477,142	477,746		8,049		8,049		485,795				6,248	09/01/2043	1
3138EN-3F-4	Fannie Mae Pool #AL6197		06/01/2019	Paydown		577,021	577,021	586,984	586,339		(9,317)		(9,317)		577,021				7,264	01/01/2030	1
3138EQ-LN-0	Fannie Mae Pool #AL7532		06/01/2019	Paydown		306,876	306,876	321,914	319,568		(12,693)		(12,693)		306,876				3,808	11/01/2027	1
3138ER-5V-8	Fannie Mae Pool #AL9859		06/01/2019	Paydown		946,620	946,620	913,932	914,246		32,375		32,375		946,620				12,109	03/01/2047	1
3138ER-MW-7	Fannie Mae Pool #AL9372		06/01/2019	Paydown		276,285	276,285	275,435	275,471		814		814		276,285				2,890	11/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
3138ET-4G-8	Fannie Mae Pool #AL8922		06/01/2019	Paydown		30,808	30,808	32,354	32,166		(1,358)		(1,358)		30,808				384	05/01/2030	1
3138M8-J6-1	Fannie Mae Pool #AP4784		06/01/2019	Paydown		321,322	321,322	307,842	308,952		12,371		12,371		321,322				4,040	09/01/2042	1
3138MJ-GE-3	Fannie Mae Pool #AQ2896		06/01/2019	Paydown		396,683	396,683	383,419	384,541		12,143		12,143		396,683				5,131	12/01/2042	1
3138MR-K6-7	Fannie Mae Pool #AQ9316		06/01/2019	Paydown		54,468	54,468	49,966	50,362		4,106		4,106		54,468				585	01/01/2043	1
3138W0-VH-9	Fannie Mae Pool #AR3315		05/07/2019	Bank of America-E		1,010,873	990,294	1,004,839	1,003,316		113		113		1,003,429		7,445	7,445	9,339	02/01/2043	1
3138W0-VH-9	Fannie Mae Pool #AR3315		06/01/2019	Paydown		257,723	257,723	262,222	261,795		(4,072)		(4,072)		257,723				3,638	02/01/2043	1
3138W4-AY-7	Fannie Mae Pool #AR6322		06/01/2019	Paydown		46,269	46,269	42,445	42,779		3,490		3,490		46,269				506	02/01/2043	1
3138W6-GB-6	Fannie Mae Pool #AR8293		06/01/2019	Paydown		480,009	480,009	462,876	464,225		15,784		15,784		480,009				6,108	05/01/2043	1
3138W7-F6-6	Fannie Mae Pool #AR9188		06/01/2019	Paydown		119,323	119,323	109,479	110,336		8,987		8,987		119,323				1,284	03/01/2043	1
3138W7-GB-4	Fannie Mae Pool #AR9193		06/01/2019	Paydown		356,381	356,381	356,826	356,712		(331)		(331)		356,381				4,658	03/01/2043	1
3138W9-2W-9	Fannie Mae Pool #AS0788		05/07/2019	Morgan J P-B		1,098,700	1,048,878	1,088,375	1,085,187		403		403		1,085,590		13,110	13,110	11,305	10/01/2043	1
3138W9-2W-9	Fannie Mae Pool #AS0788		05/01/2019	Paydown		24,696	24,696	25,626	25,550		(855)		(855)		24,696				197	10/01/2043	1
3138W9-VQ-0	Fannie Mae Pool #AS0622		06/01/2019	Paydown		20,717	20,717	21,390	21,223		(506)		(506)		20,717				245	10/01/2028	1
3138WJ-RD-2	Fannie Mae Pool #AS8583		06/01/2019	Paydown		67,083	67,083	68,168	68,133		(1,050)		(1,050)		67,083				624	01/01/2047	1
3138WM-FC-0	Fannie Mae Pool #AT0162		06/01/2019	Paydown		111,106	111,106	101,923	102,722		8,384		8,384		111,106				1,142	03/01/2043	1
3138WM-HQ-7	Fannie Mae Pool #AT0238		06/01/2019	Paydown		66,166	66,166	60,707	61,182		4,983		4,983		66,166				688	03/01/2043	1
3138WP-A2-0	Fannie Mae Pool #AT1824		06/01/2019	Paydown		283,035	283,035	279,209	279,479		3,556		3,556		283,035				3,761	05/01/2043	1
3138WP-GY-4	Fannie Mae Pool #AT2014		06/01/2019	Paydown		384,854	384,854	365,374	366,944		17,910		17,910		384,854				4,851	04/01/2043	1
3138WQ-AX-0	Fannie Mae Pool #AT2721		06/01/2019	Paydown		317,131	317,131	312,077	312,439		4,692		4,692		317,131				4,016	05/01/2043	1
3138WQ-QS-4	Fannie Mae Pool #AT3164		06/01/2019	Paydown		596,145	596,145	583,104	584,168		11,977		11,977		596,145				7,439	04/01/2043	1
3138WQ-RY-0	Fannie Mae Pool #AT3202		06/01/2019	Paydown		11,447	11,447	11,407	11,409		38		38		11,447				102	05/01/2042	1
3138WR-WP-1	Fannie Mae Pool #AT4253		06/01/2019	Paydown		459,908	459,908	444,206	445,416		14,492		14,492		459,908				5,386	06/01/2043	1
3138WV-PE-5	Fannie Mae Pool #AT7620		06/01/2019	Paydown		328,763	328,763	317,924	318,758		10,005		10,005		328,763				4,243	06/01/2043	1
3138X0-ZW-1	Fannie Mae Pool #AU1656		06/01/2019	Paydown		11,008	11,008	11,008	11,008						11,008				67	07/01/2028	1
3138XC-F3-1	Fannie Mae Pool #AV1085		06/01/2019	Paydown		21,294	21,294	22,465	22,368		(1,074)		(1,074)		21,294				221	09/01/2043	1
3138XV-L4-0	Fannie Mae Pool #AW5746		06/01/2019	Paydown		976	976	1,039	1,036		(60)		(60)		976				10	08/01/2044	1
3138YJ-US-3	Fannie Mae Pool #AY5092		06/01/2019	Paydown		5,208	5,208	5,421	5,409		(201)		(201)		5,208				46	07/01/2045	1
3138YU-H7-9	Fannie Mae Pool #AZ2953		06/01/2019	Paydown		30,185	30,185	30,854	30,784		(599)		(599)		30,185				388	09/01/2030	1
31390C-CS-3	Fannie Mae Pool #641881		06/01/2019	Paydown		4,689	4,689	4,778	4,752		(62)		(62)		4,689				137	04/01/2032	1
31390C-TD-8	Fannie Mae Pool #642348		06/01/2019	Paydown		23,278	23,278	23,642	23,535		(257)		(257)		23,278				630	05/01/2032	1
31390G-2T-3	Fannie Mae Pool #646186		06/01/2019	Paydown		20,574	20,574	20,851	20,768		(195)		(195)		20,574				531	07/01/2032	1
31390G-ZL-4	Fannie Mae Pool #646147		06/01/2019	Paydown		9,606	9,606	9,896	9,818		(212)		(212)		9,606				280	06/01/2032	1
31390Q-G8-2	Fannie Mae Pool #652823		06/01/2019	Paydown		523	523	544	539		(16)		(16)		523				14	09/01/2032	1
31390Q-G9-0	Fannie Mae Pool #652824		06/01/2019	Paydown		609	609	628	623		(14)		(14)		609				8	09/01/2032	1
31390R-E8-2	Fannie Mae Pool #653659		06/01/2019	Paydown		343	343	358	354		(11)		(11)		343				8	08/01/2032	1
31390R-EE-9	Fannie Mae Pool #653633		06/01/2019	Paydown		865	865	904	894		(29)		(29)		865				25	07/01/2032	1
31390T-KA-6	Fannie Mae Pool #655589		06/01/2019	Paydown		13,248	13,248	13,780	13,647		(399)		(399)		13,248				406	08/01/2032	1
31390T-UC-1	Fannie Mae Pool #655879		06/01/2019	Paydown		1,490	1,490	1,540	1,527		(37)		(37)		1,490				30	09/01/2032	1
31390Y-GB-8	Fannie Mae Pool #659994		06/01/2019	Paydown		20,587	20,587	20,959	20,859		(272)		(272)		20,587				557	09/01/2032	1
31391E-EQ-0	Fannie Mae Pool #664443		06/01/2019	Paydown		4,038	4,038	4,153	4,123		(85)		(85)		4,038				93	10/01/2032	1
31391E-SK-8	Fannie Mae Pool #664822		06/01/2019	Paydown		18,246	18,246	18,750	18,621		(375)		(375)		18,246				456	10/01/2032	1
31391G-3M-6	Fannie Mae Pool #666904		06/01/2019	Paydown		5,107	5,107	5,253	5,217		(110)		(110)		5,107				113	11/01/2032	1
31391G-JD-9	Fannie Mae Pool #666360		06/01/2019	Paydown		10,412	10,412	10,769	10,679		(267)		(267)		10,412				283	10/01/2032	1
31391K-H5-9	Fannie Mae Pool #669052		06/01/2019	Paydown		8,887	8,887	9,182	9,107		(221)		(221)		8,887				207	10/01/2032	1
31391K-XF-9	Fannie Mae Pool #669478		06/01/2019	Paydown		2,886	2,886	2,897	2,892		(6)		(6)		2,886				66	12/01/2032	1
31391N-DU-2	Fannie Mae Pool #671615		06/01/2019	Paydown		48,271	48,271	49,953	49,531		(1,260)		(1,260)		48,271				985	11/01/2032	1
31392R-YX-3	Freddie Mac REMICS 2489 PE		06/01/2019	Paydown		23,271	23,271	23,925	23,631		(360)		(360)		23,271				564	08/15/2032	1
31393C-MC-4	Fannie Mae REMICS 03-48 TC		06/01/2019	Paydown		8,153	8,153	8,882	8,390		(237)		(237)		8,153				98	06/25/2023	1
31394B-BY-9	Fannie Mae REMICS 04-81 AH		05/01/2019	Paydown		757	757	687	753		4		4		757				11	11/25/2019	1
31394D-QL-7	Fannie Mae REMICS 05-40 ZM		06/01/2019	Paydown		12,405	12,405	12,299	12,315		90		90		12,405				260	05/25/2035	1
31394E-R9-1	Fannie Mae REMICS 05-69 JM		06/01/2019	Paydown		140,474	140,474	131,991	137,195		3,280		3,280		140,474				2,627	08/25/2025	1
31394L-SS-2	Freddie Mac REMICS 2700 PH		06/01/2019	Paydown		239,885	239,885	212,373	226,809		13,076		13,076		239,885				4,617	11/15/2033	1
31395A-ST-3	Freddie Mac REMICS 2812 DC		06/01/2019	Paydown		287,262	287,262	291,122	287,581		(319)		(319)		287,262				6,369	06/15/2024	1
31395F-NK-6	Freddie Mac REMICS 2853 EY		06/01/2019	Paydown		61,386	61,386	58,470	60,546		840		840		61,386				1,118	09/15/2024	1
31395R-EZ-7	Freddie Mac REMICS 2959 DY		06/01/2019	Paydown		84,926	84,926	85,935	85,060		(133)		(133)		84,926				1,929	04/15/2025	1
31395T-VK-7	Freddie Mac REMICS 2970 CM		06/01/2019	Paydown		113,793	113,793	115,811	114,118		(325)		(325)		113,793				2,612	05/15/2025	1
31395W-GC-5	Freddie Mac REMICS 3008 JM		06/01/2019	Paydown		125,149	125,149	116,643	122,109		3,040		3,040		125,149				2,348	07/15/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31396Q-JZ-3	Fannie Mae REMICS 09-51 CD		06/01/2019	Paydown		149,314	149,314	148,474	148,762		552		552		149,314				2,857	07/25/2024	1
31397M-DC-8	Fannie Mae REMICS 08-67 LW		06/01/2019	Paydown		74,546	74,546	66,821	70,253		4,294		4,294		74,546				1,574	07/25/2038	1
31397S-X2-5	Fannie Mae REMICS 11-37 HJ		06/01/2019	Paydown		274,782	274,782	242,108	263,191		11,591		11,591		274,782				4,122	05/25/2026	1
31397U-U7-2	Fannie Mae REMICS 11-66 BY		06/01/2019	Paydown		598,092	598,092	564,450	586,292		11,801		11,801		598,092				8,846	07/25/2026	1
31397U-VT-3	Fannie Mae REMICS 11-59 CB		06/01/2019	Paydown		446,662	446,662	438,427	443,263		3,400		3,400		446,662				6,918	07/25/2026	1
31397U-XH-7	Fannie Mae REMICS 11-61 EB		06/01/2019	Paydown		568,619	568,619	521,308	551,839		16,780		16,780		568,619				7,248	07/25/2026	1
31397Y-FS-5	Freddie Mac REMICS 3488 GD		06/01/2019	Paydown		164,211	164,211	145,211	158,413		5,798		5,798		164,211				3,078	02/15/2023	1
31398E-QZ-0	Freddie Mac REMICS 3552 KB		06/01/2019	Paydown		289,451	289,451	273,169	284,433		5,018		5,018		289,451				4,805	07/15/2024	1
31398F-AL-5	Fannie Mae REMICS 09-71 MB		06/01/2019	Paydown		143,000	143,000	144,324	143,056		(56)		(56)		143,000				2,709	09/25/2024	1
31398F-HT-1	Fannie Mae REMICS 09-80 GL		06/01/2019	Paydown		182,467	182,467	174,997	179,642		2,825		2,825		182,467				3,164	10/25/2024	1
31398J-5R-0	Freddie Mac REMICS 3567 WB		06/01/2019	Paydown		92,094	92,094	88,410	90,270		1,823		1,823		92,094				1,723	08/15/2029	1
31398J-G4-9	Freddie Mac REMICS 3563 B		06/01/2019	Paydown		233,758	233,758	220,243	229,556		4,201		4,201		233,758				3,889	08/15/2024	1
31398J-KR-3	Freddie Mac REMICS 3561 B		06/01/2019	Paydown		287,462	287,462	260,557	275,871		11,591		11,591		287,462				4,698	08/15/2029	1
31398S-G7-2	Fannie Mae REMICS 10-135 DB		06/01/2019	Paydown		1,040,913	1,040,913	949,183	1,012,243		28,670		28,670		1,040,913				14,758	12/25/2025	1
31398V-FS-0	Freddie Mac REMICS 3640 AD		06/01/2019	Paydown		9,592	9,592	9,214	9,474		118		118		9,592				192	03/15/2025	1
31400A-GH-5	Fannie Mae Pool #681600		06/01/2019	Paydown		1,616	1,616	1,654	1,644		(28)		(28)		1,616				40	11/01/2032	1
31400D-RG-9	Fannie Mae Pool #684587		06/01/2019	Paydown		35,641	35,641	37,251	36,867		(1,226)		(1,226)		35,641				772	03/01/2033	1
31400E-NB-2	Fannie Mae Pool #685386		06/01/2019	Paydown		2,549	2,549	2,665	2,638		(89)		(89)		2,549				38	03/01/2033	1
31400G-T7-0	Fannie Mae Pool #687374		06/01/2019	Paydown		75,961	75,961	77,943	77,451		(1,491)		(1,491)		75,961				2,249	12/01/2032	1
31400Q-SW-4	Fannie Mae Pool #694533		06/01/2019	Paydown		18,024	18,024	18,579	18,447		(423)		(423)		18,024				418	03/01/2033	1
31400Q-XK-4	Fannie Mae Pool #694682		06/01/2019	Paydown		1,096	1,096	1,199	1,182		(85)		(85)		1,096				15	04/01/2033	1
31400T-GP-6	Fannie Mae Pool #696906		06/01/2019	Paydown		18,587	18,587	19,342	19,146		(559)		(559)		18,587				288	04/01/2033	1
31400U-RF-3	Fannie Mae Pool #698086		06/01/2019	Paydown		18,484	18,484	18,854	18,765		(281)		(281)		18,484				218	04/01/2033	1
31401C-EK-5	Fannie Mae Pool #704038		06/01/2019	Paydown		4,172	4,172	4,183	4,177		(6)		(6)		4,172				75	05/01/2033	1
31401V-6P-1	Fannie Mae Pool #720078		06/01/2019	Paydown		10,670	10,670	10,583	10,594		76		76		10,670				245	07/01/2033	1
31402C-4C-3	Fannie Mae Pool #725419		06/01/2019	Paydown		21,353	21,353	21,383	21,365		(11)		(11)		21,353				398	10/01/2033	1
31402C-4H-2	Fannie Mae Pool #725424		06/01/2019	Paydown		2,046	2,046	2,247	2,216		(170)		(170)		2,046				29	04/01/2034	1
31402C-P3-0	Fannie Mae Pool #725042		06/01/2019	Paydown		3,286	3,286	3,263	3,265		20		20		3,286				69	01/01/2034	1
31402C-U7-5	Fannie Mae Pool #725206		06/01/2019	Paydown		959	959	953	954		6		6		959				14	02/01/2034	1
31402C-VN-9	Fannie Mae Pool #725221		06/01/2019	Paydown		1,177	1,177	1,270	1,253		(76)		(76)		1,177				18	01/01/2034	1
31402D-F3-9	Fannie Mae Pool #725686		06/01/2019	Paydown		1,691	1,691	1,713	1,708		(18)		(18)		1,691				28	07/01/2034	1
31402D-KH-2	Fannie Mae Pool #725796		06/01/2019	Paydown		493	493	503	492		1		1		493				7	09/01/2019	1
31402D-MP-2	Fannie Mae Pool #725866		06/01/2019	Paydown		99,161	99,161	89,710	91,408		7,752		7,752		99,161				1,886	09/01/2034	1
31402J-3V-7	Fannie Mae Pool #730812		06/01/2019	Paydown		68,907	68,907	67,874	68,056		852		852		68,907				1,436	08/01/2033	1
31402J-5D-5	Fannie Mae Pool #730844		06/01/2019	Paydown		21,071	21,071	20,857	20,887		184		184		21,071				488	08/01/2033	1
31402L-DK-5	Fannie Mae Pool #731906		06/01/2019	Paydown		1,259	1,259	1,229	1,235		24		24		1,259				16	11/01/2033	1
31402Q-S9-3	Fannie Mae Pool #735044		06/01/2019	Paydown		2,008	2,008	2,043	2,034		(26)		(26)		2,008				30	10/01/2034	1
31402Q-VG-3	Fannie Mae Pool #735115		06/01/2019	Paydown		5,074	5,074	5,207	5,180		(106)		(106)		5,074				78	12/01/2034	1
31402Q-Y3-9	Fannie Mae Pool #735230		06/01/2019	Paydown		2,817	2,817	3,082	3,043		(226)		(226)		2,817				39	02/01/2035	1
31402Q-YV-7	Fannie Mae Pool #735224		06/01/2019	Paydown		73,335	73,335	70,562	70,972		2,363		2,363		73,335				1,695	02/01/2035	1
31402R-AT-6	Fannie Mae Pool #735418		06/01/2019	Paydown		7,060	7,060	7,230	7,068		(8)		(8)		7,060				160	03/01/2020	1
31402R-JV-2	Fannie Mae Pool #735676		06/01/2019	Paydown		17,008	17,008	18,158	17,984		(976)		(976)		17,008				294	07/01/2035	1
31402R-N6-2	Fannie Mae Pool #735813		06/01/2019	Paydown		4,468	4,468	4,442	4,442		26		26		4,468				67	07/01/2035	1
31402R-UW-7	Fannie Mae Pool #735997		06/01/2019	Paydown		8,363	8,363	8,382	8,375		(12)		(12)		8,363				143	11/01/2035	1
31402Y-GR-9	Fannie Mae Pool #741908		06/01/2019	Paydown		7,989	7,989	7,826	7,856		132		132		7,989				92	11/01/2033	1
31403C-2H-3	Fannie Mae Pool #745176		06/01/2019	Paydown		59,873	59,873	58,692	58,849		1,024		1,024		59,873				1,410	01/01/2036	1
31403C-6L-0	Fannie Mae Pool #745275		06/01/2019	Paydown		8,995	8,995	9,172	9,141		(146)		(146)		8,995				138	02/01/2036	1
31403D-BY-4	Fannie Mae Pool #745355		06/01/2019	Paydown		1,820	1,820	1,787	1,791		29		29		1,820				39	03/01/2036	1
31403D-PP-8	Fannie Mae Pool #745730		06/01/2019	Paydown		3,326	3,326	3,639	3,594		(267)		(267)		3,326				46	03/01/2035	1
31403J-CR-5	Fannie Mae Pool #749880		06/01/2019	Paydown		7,065	7,065	7,391	7,326		(261)		(261)		7,065				99	10/01/2033	1
31403K-UP-6	Fannie Mae Pool #751290		06/01/2019	Paydown		56,760	56,760	57,514	57,329		(569)		(569)		56,760				1,183	03/01/2034	1
31403M-UP-2	Fannie Mae Pool #753090		06/01/2019	Paydown		790	790	817	812		(21)		(21)		790				12	12/01/2033	1
31403R-PR-3	Fannie Mae Pool #755632		06/01/2019	Paydown		2,016	2,016	1,988	1,992		24		24		2,016				25	04/01/2034	1
31403R-RX-8	Fannie Mae Pool #755702		06/01/2019	Paydown		15	15	15	15						15					03/01/2034	1
31403V-4Q-9	Fannie Mae Pool #759631		06/01/2019	Paydown		7,208	7,208	7,236	7,225		(17)		(17)		7,208				164	02/01/2034	1
31404E-W4-4	Fannie Mae Pool #766667		05/07/2019	Morgan St(Ny)-B		305,696	280,929	288,084	286,354		61		61		286,415		19,281	19,281	6,738	03/01/2034	1
31404E-W4-4	Fannie Mae Pool #766667		05/01/2019	Paydown		22,263	22,263	22,830	22,693		(430)		(430)		22,263				414	03/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31404L-TJ-9	Fannie Mae Pool #771953		06/01/2019	Paydown		4,942	4,942	5,133	5,094		(151)		(151)		4,942				103	02/01/2034	1
31404N-FX-9	Fannie Mae Pool #773382		06/01/2019	Paydown		1,962	1,962	1,984	1,978		(16)		(16)		1,962				50	04/01/2034	1
31404N-NS-1	Fannie Mae Pool #773601		06/01/2019	Paydown		413	413	427	424		(11)		(11)		413				6	08/01/2034	1
31404P-QN-4	Fannie Mae Pool #774561		06/01/2019	Paydown		134	134	135	135		(1)		(1)		134				1	04/01/2034	1
31404Q-WU-9	Fannie Mae Pool #775659		06/01/2019	Paydown		4,955	4,955	4,964	4,958		(3)		(3)		4,955				68	05/01/2034	1
31404R-YN-1	Fannie Mae Pool #776617		06/01/2019	Paydown		1,668	1,668	1,687	1,682		(14)		(14)		1,668				27	04/01/2034	1
31404T-ET-6	Fannie Mae Pool #777846		06/01/2019	Paydown		4,082	4,082	4,088	4,084		(2)		(2)		4,082				57	05/01/2034	1
31404U-JU-5	Fannie Mae Pool #778875		06/01/2019	Paydown		34,700	34,700	35,198	35,081		(382)		(382)		34,700				734	06/01/2034	1
31405H-J6-6	Fannie Mae Pool #789685		06/01/2019	Paydown		809	809	845	838		(29)		(29)		809				13	07/01/2034	1
31405J-KZ-6	Fannie Mae Pool #790612		06/01/2019	Paydown		157	157	165	163		(6)		(6)		157				3	09/01/2034	1
31405J-UE-2	Fannie Mae Pool #790881		06/01/2019	Paydown		1,951	1,951	1,983	1,975		(24)		(24)		1,951				33	09/01/2034	1
31405R-7F-7	Fannie Mae Pool #797494		06/01/2019	Paydown		14,455	14,455	14,685	14,636		(181)		(181)		14,455				312	03/01/2035	1
31405S-EQ-3	Fannie Mae Pool #797643		06/01/2019	Paydown		2,597	2,597	2,573	2,576		22		22		2,597				54	08/01/2035	1
31405S-MN-1	Fannie Mae Pool #797865		06/01/2019	Paydown		9,287	9,287	9,020	9,215		72		72		9,287				172	04/01/2020	1
31406B-ZG-8	Fannie Mae Pool #805443		06/01/2019	Paydown		1,928	1,928	1,993	1,980		(52)		(52)		1,928				48	11/01/2034	1
31406E-2J-2	Fannie Mae Pool #808177		06/01/2019	Paydown		71,860	71,860	71,658	71,646		214		214		71,860				1,645	03/01/2035	1
31406F-AR-2	Fannie Mae Pool #808316		06/01/2019	Paydown		7,340	7,340	7,674	7,614		(274)		(274)		7,340				101	01/01/2035	1
31406F-WK-3	Fannie Mae Pool #808950		06/01/2019	Paydown		303	303	304	303						303				7	01/01/2035	1
31406G-YX-1	Fannie Mae Pool #809926		06/01/2019	Paydown		3,642	3,642	3,708	3,692		(51)		(51)		3,642				61	02/01/2035	1
31406H-5N-3	Fannie Mae Pool #810953		06/01/2019	Paydown		3,131	3,131	3,041	3,107		24		24		3,131				59	04/01/2020	1
31406K-RC-6	Fannie Mae Pool #812383		06/01/2019	Paydown		435	435	441	439		(4)		(4)		435				10	05/01/2035	1
31406P-C3-1	Fannie Mae Pool #815590		06/01/2019	Paydown		252	252	259	258		(6)		(6)		252				4	04/01/2035	1
31406P-HS-1	Fannie Mae Pool #815741		06/01/2019	Paydown		34,387	34,387	34,871	34,756		(368)		(368)		34,387				652	02/01/2035	1
31406P-TD-1	Fannie Mae Pool #816048		06/01/2019	Paydown		1,694	1,694	1,645	1,681		13		13		1,694				32	03/01/2020	1
31406U-HG-6	Fannie Mae Pool #820231		06/01/2019	Paydown		580	580	594	591		(11)		(11)		580				9	06/01/2035	1
31407D-SV-8	Fannie Mae Pool #827732		06/01/2019	Paydown		1,066	1,066	1,123	1,114		(48)		(48)		1,066				23	06/01/2035	1
31407N-4Z-3	Fannie Mae Pool #836140		05/07/2019	Various		395,872	362,756	358,222	358,763		(22)		(22)		358,741		37,131	37,131	7,593	10/01/2035	1
31407N-4Z-3	Fannie Mae Pool #836140		05/01/2019	Paydown		10,814	10,814	10,679	10,695		119		119		10,814				172	10/01/2035	1
31407N-6X-6	Fannie Mae Pool #836186		05/07/2019	Morgan St(Ny)-B		35,788	32,794	32,149	32,237		(4)		(4)		32,233		3,555	3,555	486	10/01/2035	1
31407N-6X-6	Fannie Mae Pool #836186		05/01/2019	Paydown		249	249	244	245		4		4		249				3	10/01/2035	1
31407P-F4-5	Fannie Mae Pool #836387		06/01/2019	Paydown		7,805	7,805	7,834	7,791		14		14		7,805				88	10/01/2020	1
31407X-6B-2	Fannie Mae Pool #844266		06/01/2019	Paydown		92,162	92,162	90,442	90,671		1,491		1,491		92,162				1,756	11/01/2035	1
31407X-7F-2	Fannie Mae Pool #844294		06/01/2019	Paydown		4,459	4,459	4,613	4,587		(128)		(128)		4,459				80	11/01/2035	1
31408E-G5-5	Fannie Mae Pool #849020		06/01/2019	Paydown		2,008	2,008	2,203	2,177		(169)		(169)		2,008				22	01/01/2036	1
31408J-C9-0	Fannie Mae Pool #852496		06/01/2019	Paydown		147	147	149	148		(1)		(1)		147				2	02/01/2036	1
31409U-FA-8	Fannie Mae Pool #878661		06/01/2019	Paydown		3,023	3,023	2,897	2,911		112		112		3,023				57	02/01/2036	1
3140E4-Q5-9	Fannie Mae Pool #BA0475		06/01/2019	Paydown		6,063	6,063	6,458	6,438		(375)		(375)		6,063				61	08/01/2045	1
3140F1-YF-3	Fannie Mae Pool #BC6109		06/01/2019	Paydown		23,960	23,960	23,612	23,614		346		346		23,960				258	06/01/2046	1
3140FQ-HA-8	Fannie Mae Pool #BE4724		06/01/2019	Paydown		8,760	8,760	9,021	9,013		(253)		(253)		8,760				128	01/01/2047	1
3140FS-GY-3	Fannie Mae Pool #BE6514		06/01/2019	Paydown		4,115	4,115	4,091	4,092		23		23		4,115				52	12/01/2046	1
3140FT-W2-3	Fannie Mae Pool #BE7864		06/01/2019	Paydown		178,811	178,811	184,148	183,972		(5,161)		(5,161)		178,811				2,123	01/01/2047	1
3140FV-J9-8	Fannie Mae Pool #BE9287		05/07/2019	Morgan J P-B		1,208,740	1,171,756	1,224,302	1,222,952		535		535		1,223,487		(14,747)	(14,747)	12,629	02/01/2047	1
3140FV-J9-8	Fannie Mae Pool #BE9287		05/01/2019	Paydown		3,454	3,454	3,609	3,605		(151)		(151)		3,454				29	02/01/2047	1
3140J6-F2-8	Fannie Mae Pool #BM1984		05/02/2019	Morgan St(Ny)-B		3,799,073	3,742,785	3,818,811	3,817,336		579		579		3,817,915		(18,842)	(18,842)	33,477	11/01/2047	1
3140J6-F2-8	Fannie Mae Pool #BM1984		05/01/2019	Paydown		13,472	13,472	13,746	13,740		(268)		(268)		13,472				98	11/01/2047	1
3140J8-CJ-0	Fannie Mae Pool #BM3672		05/07/2019	First Bst(NY) - B		392,192	385,387	384,905	384,901		3		3		384,904		7,288	7,288	3,634	03/01/2048	1
3140J8-CJ-0	Fannie Mae Pool #BM3672		05/01/2019	Paydown		4,681	4,681	4,676	4,675		6		6		4,681				30	03/01/2048	1
3140J8-RT-2	Fannie Mae Pool #BM4097		06/01/2019	Paydown		13,413	13,413	14,047	14,041		(628)		(628)		13,413				153	07/01/2047	1
31400Q7-FX-0	Fannie Mae Pool #CA0181		06/01/2019	Paydown		84,225	84,225	85,051	85,046		(821)		(821)		84,225				909	08/01/2047	1
31410G-BE-2	Fannie Mae Pool #888437		06/01/2019	Paydown		1,656	1,656	1,710	1,702		(45)		(45)		1,656				23	11/01/2036	1
31410G-EK-5	Fannie Mae Pool #888538		06/01/2019	Paydown		7,294	7,294	7,556	7,517		(223)		(223)		7,294				100	01/01/2037	1
31410G-UW-1	Fannie Mae Pool #888997		06/01/2019	Paydown		4,392	4,392	4,447	4,436		(44)		(44)		4,392				92	08/01/2035	1
31410N-RR-1	Fannie Mae Pool #892496		06/01/2019	Paydown		266	266	265	265		1		1		266				5	08/01/2036	1
31410Q-NQ-0	Fannie Mae Pool #894199		06/01/2019	Paydown		4,468	4,468	4,636	4,611		(143)		(143)		4,468				50	10/01/2036	1
31411D-QK-8	Fannie Mae Pool #905058		06/01/2019	Paydown		796	796	803	801		(5)		(5)		796				12	11/01/2036	1
31411H-N8-9	Fannie Mae Pool #908615		06/01/2019	Paydown		2,496	2,496	2,392	2,405		91		91		2,496				57	02/01/2037	1
31412J-BV-6	Fannie Mae Pool #926252		06/01/2019	Paydown		30,232	30,232	30,813	30,698		(466)		(466)		30,232				497	12/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31412L-A4-2	Fannie Mae Pool #928027		06/01/2019	Paydown		23,493	23,493	25,365	25,129		(1,635)		(1,635)		23,493				509	01/01/2037	1
31412N-7J-9	Fannie Mae Pool #930697		06/01/2019	Paydown		39,008	39,008	38,197	38,320		688		688		39,008				816	01/01/2035	1
31412N-FD-3	Fannie Mae Pool #929964		06/01/2019	Paydown		2,474	2,474	2,621	2,604		(130)		(130)		2,474				37	09/01/2038	1
31412N-JA-5	Fannie Mae Pool #930057		06/01/2019	Paydown		8,559	8,559	8,559	8,559						8,559				171	10/01/2038	1
31412P-5V-9	Fannie Mae Pool #931560		06/01/2019	Paydown		21,851	21,851	21,871	21,856		(5)		(5)		21,851				413	05/01/2035	1
31412Q-SM-2	Fannie Mae Pool #932124		06/01/2019	Paydown		65,867	65,867	67,051	66,882		(1,015)		(1,015)		65,867				1,281	11/01/2039	1
31412Q-SU-4	Fannie Mae Pool #932131		06/01/2019	Paydown		4,536	4,536	4,618	4,607		(71)		(71)		4,536				77	11/01/2039	1
31412U-7H-7	Fannie Mae Pool #935696		06/01/2019	Paydown		14,247	14,247	14,505	14,468		(221)		(221)		14,247				267	11/01/2039	1
31412X-FA-7	Fannie Mae Pool #937661		06/01/2019	Paydown		2,424	2,424	2,491	2,481		(57)		(57)		2,424				34	06/01/2037	1
31413J-PA-6	Fannie Mae Pool #946917		06/01/2019	Paydown		516	516	528	526		(11)		(11)		516				8	09/01/2037	1
31413L-TE-9	Fannie Mae Pool #948849		06/01/2019	Paydown		509	509	541	537		(29)		(29)		509				8	08/01/2037	1
31413U-S5-9	Fannie Mae Pool #956040		06/01/2019	Paydown		143	143	150	149		(6)		(6)		143				2	12/01/2037	1
31413Y-RW-3	Fannie Mae Pool #959601		06/01/2019	Paydown		6,643	6,643	6,801	6,779		(136)		(136)		6,643				211	11/01/2037	1
31414Q-AB-3	Fannie Mae Pool #972602		06/01/2019	Paydown		7,896	7,896	8,074	8,047		(151)		(151)		7,896				126	04/01/2038	1
31416B-2Z-0	Fannie Mae Pool #995492		06/01/2019	Paydown		97,720	97,720	101,115	100,479		(2,759)		(2,759)		97,720				2,009	12/01/2034	1
31416B-L8-9	Fannie Mae Pool #995051		06/01/2019	Paydown		700	700	749	743		(43)		(43)		700				11	03/01/2037	1
31416B-RY-6	Fannie Mae Pool #995203		06/01/2019	Paydown		2,723	2,723	2,843	2,823		(99)		(99)		2,723				34	07/01/2035	1
31416L-SW-7	Fannie Mae Pool #AA3232		06/01/2019	Paydown		214,617	214,617	211,197	211,618		2,999		2,999		214,617				3,808	04/01/2039	1
31416R-FA-6	Fannie Mae Pool #AA7360		06/01/2019	Paydown		17,681	17,681	17,712	17,695		(14)		(14)		17,681				330	01/01/2034	1
31416R-M9-1	Fannie Mae Pool #AA7583		06/01/2019	Paydown		9,691	9,691	10,175	10,115		(424)		(424)		9,691				187	06/01/2039	1
31416S-KH-3	Fannie Mae Pool #AA8395		06/01/2019	Paydown		46,592	46,592	48,507	48,270		(1,678)		(1,678)		46,592				562	06/01/2039	1
31416T-FZ-7	Fannie Mae Pool #AA9183		06/01/2019	Paydown		2,739	2,739	2,789	2,782		(42)		(42)		2,739				51	08/01/2039	1
31416W-7B-2	Fannie Mae Pool #AB1789		05/07/2019	Various		600,715	587,586	559,584	563,009		(190)		(190)		562,819		37,896	37,896	7,826	11/01/2040	1
31416W-7B-2	Fannie Mae Pool #AB1789		06/01/2019	Paydown		306,063	306,063	290,771	292,634		13,430		13,430		306,063				4,824	11/01/2040	1
31416X-6N-5	Fannie Mae Pool #AB2676		06/01/2019	Paydown		17,183	17,183	17,603	17,546		(363)		(363)		17,183				250	04/01/2041	1
31416X-6Q-8	Fannie Mae Pool #AB2678		06/01/2019	Paydown		18,709	18,709	19,170	19,111		(403)		(403)		18,709				271	04/01/2041	1
31416X-E2-2	Fannie Mae Pool #AB1952		06/01/2019	Paydown		11,442	11,442	11,469	11,462		(20)		(20)		11,442				189	12/01/2040	1
31416X-JM-3	Fannie Mae Pool #AB2067		06/01/2019	Paydown		130,518	130,518	123,808	124,617		5,901		5,901		130,518				1,954	01/01/2041	1
31416X-SH-4	Fannie Mae Pool #AB2319		06/01/2019	Paydown		300,096	300,096	281,199	283,440		16,656		16,656		300,096				4,511	02/01/2041	1
31416Y-PT-9	Fannie Mae Pool #AB3133		05/07/2019	Morgan J P-B		172,188	168,271	175,501	172,813		(59)		(59)		172,753		(565)	(565)	2,568	06/01/2026	1
31416Y-PT-9	Fannie Mae Pool #AB3133		05/01/2019	Paydown		7,702	7,702	8,033	7,910		(208)		(208)		7,702				97	06/01/2026	1
31417A-CT-4	Fannie Mae Pool #AB3681		06/01/2019	Paydown		221,924	221,924	228,131	227,342		(5,418)		(5,418)		221,924				3,360	10/01/2041	1
31417A-JK-6	Fannie Mae Pool #AB3865		06/01/2019	Paydown		40,137	40,137	41,065	40,942		(805)		(805)		40,137				469	11/01/2041	1
31417A-VT-3	Fannie Mae Pool #AB4225		06/01/2019	Paydown		177,471	177,471	183,100	182,396		(4,925)		(4,925)		177,471				2,662	01/01/2042	1
31417D-KQ-5	Fannie Mae Pool #AB6602		06/01/2019	Paydown		364,784	364,784	361,991	362,151		2,633		2,633		364,784				5,416	10/01/2042	1
31417D-W3-3	Fannie Mae Pool #AB6965		06/01/2019	Paydown		30,960	30,960	30,554	30,670		291		291		30,960				249	11/01/2027	1
31417E-SS-1	Fannie Mae Pool #AB7728		06/01/2019	Paydown		399,296	399,296	382,794	384,403		14,893		14,893		399,296				4,256	01/01/2043	1
31417E-TF-8	Fannie Mae Pool #AB7749		06/01/2019	Paydown		463,151	463,151	459,605	459,805		3,346		3,346		463,151				7,054	01/01/2043	1
31417F-4R-6	Fannie Mae Pool #AB8931		06/01/2019	Paydown		285,858	285,858	280,989	281,343		4,515		4,515		285,858				3,795	04/01/2043	1
31417F-U3-0	Fannie Mae Pool #AB8701		05/07/2019	First Bst(NY) - B		147,007	147,584	142,557	142,995		(23)		(23)		142,972		4,035	4,035	1,193	03/01/2043	1
31417F-U3-0	Fannie Mae Pool #AB8701		05/01/2019	Paydown		2,958	2,958	2,857	2,866		92		92		2,958				17	03/01/2043	1
31417F-YA-0	Fannie Mae Pool #AB8804		06/01/2019	Paydown		381,724	381,724	365,694	367,268		14,456		14,456		381,724				4,083	03/01/2043	1
31417G-6A-9	Fannie Mae Pool #AB9864		06/01/2019	Paydown		579,242	579,242	592,636	591,514		(12,273)		(12,273)		579,242				8,181	07/01/2043	1
31417G-EJ-1	Fannie Mae Pool #AB9136		06/01/2019	Paydown		76,180	76,180	69,395	69,989		6,191		6,191		76,180				799	04/01/2043	1
31417G-EQ-5	Fannie Mae Pool #AB9142		06/01/2019	Paydown		287,800	287,800	278,963	279,661		8,138		8,138		287,800				3,636	04/01/2043	1
31417J-EB-2	Fannie Mae Pool #AC0129		06/01/2019	Paydown		4,868	4,868	4,979	4,925		(57)		(57)		4,868				82	12/01/2024	1
31417J-SC-5	Fannie Mae Pool #AC0514		06/01/2019	Paydown		196,886	196,886	200,455	199,934		(3,048)		(3,048)		196,886				2,965	07/01/2039	1
31417M-QZ-9	Fannie Mae Pool #AC3171		06/01/2019	Paydown		3,151	3,151	3,368	3,346		(195)		(195)		3,151				85	09/01/2039	1
31417M-S8-7	Fannie Mae Pool #AC3242		06/01/2019	Paydown		472,652	472,652	471,028	471,078		1,574		1,574		472,652				8,291	09/01/2039	1
31417U-5Y-7	Fannie Mae Pool #AC8062		06/01/2019	Paydown		9,101	9,101	9,266	9,243		(142)		(142)		9,101				169	12/01/2039	1
31418A-J3-3	Fannie Mae Pool #MA1181		06/01/2019	Paydown		16,922	16,922	17,963	17,402		(480)		(480)		16,922				213	09/01/2022	1
31418A-S5-8	Fannie Mae Pool #MA1439		06/01/2019	Paydown		71,889	71,889	65,958	66,470		5,419		5,419		71,889				649	05/01/2043	1
31418A-VH-8	Fannie Mae Pool #MA1515		06/01/2019	Paydown		226,810	226,810	215,186	216,219		10,592		10,592		226,810				2,856	08/01/2043	1
31418C-DL-5	Fannie Mae Pool #MA2806		06/01/2019	Paydown		771,334	771,334	765,699	765,824		5,510		5,510		771,334				9,860	11/01/2046	1
31418C-FD-1	Fannie Mae Pool #MA2863		06/01/2019	Paydown		805,790	805,790	778,704	778,933		26,857		26,857		805,790				10,315	01/01/2047	1
31418C-FJ-8	Fannie Mae Pool #MA2868		06/01/2019	Paydown		459,826	459,826	461,441	461,317		(1,491)		(1,491)		459,826				4,749	01/01/2032	1
31418C-G6-5	Fannie Mae Pool #MA2920		06/01/2019	Paydown		215,703	215,703	215,139	215,142		561		561		215,703				2,742	03/01/2047	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31418C-HF-4	Fannie Mae Pool #MA2929		06/01/2019	Paydown		490,550	490,550	496,432	496,236		(5,687)		(5,687)		490,550				7,333	03/01/2047	1
31418C-ND-2	Fannie Mae Pool #MA3087		05/07/2019	Morgan St(Ny)-B		2,671,642	2,635,303	2,716,833	2,714,916		572		572		2,715,488		(43,846)	(43,846)	24,852	08/01/2047	1
31418C-ND-2	Fannie Mae Pool #MA3087		05/01/2019	Paydown		39,170	39,170	40,382	40,354		(1,183)		(1,183)		39,170				289	08/01/2047	1
31418C-SG-0	Fannie Mae Pool #MA3218		06/01/2019	Paydown		37,684	37,684	37,606	37,606		78		78		37,684				480	12/01/2032	1
31418C-UJ-1	Fannie Mae Pool #MA3284		06/01/2019	Paydown		590,354	590,354	588,855	588,854		1,500		1,500		590,354				8,637	02/01/2033	1
31418C-V9-2	Fannie Mae Pool #MA3339		06/01/2019	Paydown		32,252	32,252	32,219	32,218		34		34		32,252				408	04/01/2033	1
31418C-WS-9	Fannie Mae Pool #MA3356		06/01/2019	Paydown		234,039	234,039	234,003			37		37		234,039				1,453	05/01/2048	1
31418C-XW-9	Fannie Mae Pool #MA3392		06/01/2019	Paydown		270,631	270,631	272,239	272,212		(1,581)		(1,581)		270,631				4,075	06/01/2033	1
31418M-UN-0	Fannie Mae Pool #AD0588		06/01/2019	Paydown		12,221	12,221	12,897	12,819		(598)		(598)		12,221				164	12/01/2039	1
31418R-HJ-3	Fannie Mae Pool #AD3832		06/01/2019	Paydown		3,204	3,204	3,327	3,274		(71)		(71)		3,204				35	04/01/2025	1
31418W-PE-4	Fannie Mae Pool #AD8520		06/01/2019	Paydown		140,620	140,620	139,126	139,259		1,361		1,361		140,620				2,156	08/01/2040	1
31419B-BF-1	Fannie Mae Pool #AE0937		05/07/2019	Bank of America-E		945,252	925,159	941,060	939,293		81		81		939,375		5,877	5,877	14,122	02/01/2041	1
31419B-BF-1	Fannie Mae Pool #AE0937		05/01/2019	Paydown		22,457	22,457	22,843	22,800		(343)		(343)		22,457				292	02/01/2041	1
31419B-CT-0	Fannie Mae Pool #AE0981		06/01/2019	Paydown		100,117	100,117	95,940	96,415		3,702		3,702		100,117				1,472	03/01/2041	1
566854-DU-6	Maricopa County Pollution Control		06/12/2019	Citigroup		9,776,375	9,555,000	9,719,919	9,694,099		(2,530)		(2,530)		9,691,569		84,806	84,806	256,127	06/01/2035	1FE
60416Q-FT-6	Minnesota Housing Finance Agency		06/03/2019	Redemption		70,194	70,194	70,896	70,479		(284)		(284)		70,194				845	09/01/2042	1FE
60416Q-FW-9	Minnesota Housing Finance Agency		06/01/2019	Redemption		104,189	104,189	104,189	104,189						104,189				1,232	09/01/2041	1FE
60416Q-FY-5	Minnesota Housing Finance Agency		06/01/2019	Redemption		197,171	197,171	197,171	197,171						197,171				1,834	07/01/2044	1FE
60416Q-GC-2	Minnesota Housing Finance Agency		06/01/2019	Redemption		173,234	173,234	173,234	173,234						173,234				2,022	02/01/2045	1FE
60416Q-GD-0	Minnesota Housing Finance Agency		06/01/2019	Redemption		270,192	270,192	270,192	270,192						270,192				2,930	04/01/2045	1FE
60416Q-GE-8	Minnesota Housing Finance Agency		06/01/2019	Redemption		192,683	192,683	192,683	192,683						192,683				2,178	06/01/2045	1FE
60416Q-GG-3	Minnesota Housing Finance Agency		06/01/2019	Redemption		55,953	55,953	55,953	55,953						55,953				707	02/01/2046	1FE
60416Q-GX-6	Minnesota Housing Finance Agency		06/01/2019	Redemption		95,339	95,339	95,339	95,339						95,339				1,176	10/01/2047	1FE
60416Q-GZ-1	Minnesota Housing Finance Agency		06/01/2019	Redemption		193,293	193,293	193,293	193,293						193,293				2,519	12/01/2047	1FE
60416Q-HA-5	Minnesota Housing Finance Agency		06/01/2019	Various		169,929	169,929	169,929	138,787		31,141		31,141		169,929				2,523	03/01/2048	1FE
60416Q-HC-1	Minnesota Housing Finance Agency		06/01/2019	Redemption		78,585	78,585	78,585	78,585						78,585				1,097	05/01/2048	1FE
60416Q-HE-7	Minnesota Housing Finance Agency		06/01/2019	Redemption		119,056	119,056	119,056	119,056						119,056				1,705	09/01/2048	1FE
60416Q-HG-2	Minnesota Housing Finance Agency		06/01/2019	Redemption		99,972	99,972	99,972	99,972						99,972				1,500	11/01/2048	1FE
60416Q-HL-1	Minnesota Housing Finance Agency		06/01/2019	Redemption		18,906	18,906	18,906							18,906				128	03/01/2049	1FE
626207-V6-8	Municipal Electric Authority		04/01/2019	Redemption		1,000	1,000	1,313	1,310		(310)		(310)		1,000				33	04/01/2057	1FE
626207-YM-0	Municipal Electric Authority		04/01/2019	Redemption		11,000	11,000	13,347	13,332		(2,332)		(2,332)		11,000				366	04/01/2057	1FE
802169-BQ-4	City of Santa Fe NM SANTA FE WTR UTL		06/01/2019	Redemption		400,000	400,000	402,264	402,001		(2,001)		(2,001)		400,000				12,400	06/01/2039	1FE
83756C-DZ-5	South Dakota Housing Development		06/01/2019	Redemption		276,064	276,064	276,064	276,064						276,064				3,774	07/01/2043	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						90,731,852	90,010,280	89,913,353	75,818,505		548,515		548,515		90,709,057		22,793	22,793	1,161,745	XXX	XXX
00111@-AA-2	Aes Hawaii		06/30/2019	Redemption		97,500	97,500	82,875	82,875		14,625		14,625		97,500				3,349	06/30/2022	5
00392#-AA-0	Microsoft Corp		06/15/2019	Redemption		138,928	138,928	138,928							138,928				1,305	02/15/2029	1Z
00440E-AM-9	Chubb INA Holdings Inc		06/15/2019	Maturity		5,000,000	5,000,000	4,970,740	4,998,275		1,725		1,725		5,000,000				147,500	06/15/2019	1FE
00842C-AU-9	Agate Bay Mortgage Trust 2015		06/01/2019	Paydown		28,147	28,147	27,914			233		233		28,147				177	10/25/2045	2FE
00842V-AU-7	Agate Bay Mortgage Trust 2016		06/01/2019	Paydown		6,533	6,533	6,472			61		61		6,533				21	08/25/2046	1Z
02343U-AB-1	Amcor Finance USA Inc		06/13/2019	Tax Free Exchange		7,986,060	8,000,000	7,984,720	7,985,495		565		565		7,986,060				208,000	05/15/2028	2FE
02376X-AA-7	American Airlines 2014-1 Class		04/01/2019	Redemption		76,412	76,412	76,412	76,412						76,412				1,672	10/01/2022	2FE
023770-AB-6	American Airlines 2015-1 Class		05/01/2019	Various		87,058	87,058	85,626	85,976		1,082		1,082		87,058				1,611	05/01/2023	2FE
023771-S2-5	American Airlines 2016-3 Class		04/15/2019	Redemption		319,966	319,966	317,106	317,395		2,571		2,571		319,966				5,199	10/15/2028	1FE
02377A-AA-6	American Airlines 2014-1 Class		04/01/2019	Redemption		167,866	167,866	167,866	167,866						167,866				3,106	10/01/2026	1FE
02377C-AA-2	American Airlines 2017-2 Class		04/15/2019	Redemption		79,560	79,560	80,356	80,292		(732)		(732)		79,560				1,432	10/15/2029	1FE
03076C-AD-8	Ameriprise Financial Inc		06/28/2019	Maturity		5,200,000	5,200,000	5,214,152	5,200,973		(973)		(973)		5,200,000				189,800	06/28/2019	1FE
037411-AZ-8	Apache Corp		06/21/2019	Securian Asset Mgmt		2,458,984	2,494,000	2,485,545	2,490,922		419		419		2,491,341		(32,357)	(32,357)	55,388	04/15/2022	2FE
03765H-AD-3	Apollo Management Holdings LP		06/04/2019	Various		10,510,900	10,000,000	9,999,900			80		80		9,999,980		510,920	510,920	159,693	02/15/2029	1FE
038522-AQ-1	Aramark Services Inc		05/16/2019	Fort Washington		75,844	75,000	75,000	75,000						75,000		844	844	3,010	02/01/2028	3FE
03939P-AA-2	Staples Inc		04/16/2019	Call 111.8042		496,411	444,000	443,585	443,642		12		12		443,654		346	346	74,530	09/15/2025	4FE
054303-AX-0	Avon Products Inc		05/23/2019	Fort Washington		374,850	367,000	366,261	366,466		169		169		366,635		8,215	8,215	16,754	03/15/2020	4FE
05508R-AE-6	B&G Foods Inc		05/15/2019	Fort Washington		308,858	318,000	310,498	310,888		288		288		311,176		(2,318)	(2,318)	10,481	04/01/2025	4FE
05523U-AJ-9	BAE Systems Holdings Inc		06/01/2019	Maturity		10,100,000	10,100,000	10,546,929	10,124,799		(24,799)		(24,799)		10,100,000				321,938	06/01/2019	2FE
05567Y-AA-7	Burlington Northern and Santa		04/05/2019	Redemption		367,846	367,846	367,846	367,846						367,846				15,221	04/01/2023	1FE
05949A-HA-1	Banc of America Mortgage 2004		06/01/2019	Paydown		144,064	144,064	142,623	143,247		817		817		144,064				2,566	06/25/2034	1FM
05949A-WN-6	Banc of America Mortgage Trust		06/01/2019	Paydown		1,831	1,831	1,774	1,821		10		10		1,831				28	11/25/2019	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
06051G-HB-8	Bank of America Corp		06/20/2019	Bank of America-E		3,549,343	3,609,000	3,458,505			7,804		7,804		3,466,309		83,035	83,035	78,913	02/05/2026	1FE
073914-C2-7	Structured Asset Mortgage Inve		05/01/2019	Paydown		40	40	5	5		35		35		40					05/30/2030	1FM
073914-C2-7	Structured Asset Mortgage Inve		04/01/2019	Paydown		12	12	2	2		10		10		12					05/30/2030	1FM
073914-C3-5	Structured Asset Mortgage Inve		05/01/2019	Paydown		147	147	20	27		127		127		147					05/30/2030	1FM
110122-CC-0	Bristol-Myers Squibb Co		06/03/2019	BNP PARIBAS		1,047,290	1,000,000	996,580							996,580		50,710	50,710	2,177	06/15/2039	1Z
110122-CD-8	Bristol-Myers Squibb Co		05/30/2019	Morgan St(Ny)-B		1,021,454	980,000	971,748			4		4		971,753		49,701	49,701	1,967	10/26/2049	1Z
11042B-AA-0	British Airways 2013-1 Class B		06/20/2019	Various		205,879	205,879	206,456	206,005		(126)		(126)		205,879				5,790	06/20/2020	1FE
11042T-AA-1	British Airways 2018-1 Class A		06/20/2019	Redemption		212,257	212,257	212,257	212,257						212,257				4,033	09/20/2031	1FE
12489W-MY-7	Credit-Based Asset Servicing &		06/01/2019	Paydown		12,263	12,263										12,263	12,263	195	08/25/2035	1FM
1248EP-BG-7	CCO Holdings LLC / CCO Holding		06/25/2019	Fort Washington		174,704	169,000	167,825	167,873		74		74		167,947		6,757	6,757	5,955	05/01/2025	3FE
12505J-AA-1	CBL & Associates LP		05/10/2019	First Bst(NY) - B		256,375	350,000	329,823	332,636		1,112		1,112		333,748		(77,373)	(77,373)	8,320	12/01/2023	3FE
12513G-BA-6	CDW LLC / CDW Finance Corp		05/14/2019	Fort Washington		224,019	213,000	221,598	219,635		(399)		(399)		219,236		4,783	4,783	5,342	12/01/2024	3FE
12591Y-BB-0	COMM 2014-UBS3 Mortgage Trust		05/01/2019	Paydown		182,572	182,572	182,950	182,947		(375)		(375)		182,572				2,429	06/10/2047	1FM
126117-AQ-3	CNA Financial Corp		06/06/2019	Call 103.9546		14,553,648	14,000,000	14,167,595	14,074,931		(19,510)		(19,510)		14,055,421		(55,421)	(55,421)	1,218,502	08/15/2020	2FE
126192-AD-5	COMM 2012-LC4 Mortgage Trust		06/01/2019	Paydown		72,583	72,583	73,304	72,686		(104)		(104)		72,583				995	12/10/2044	1FM
12636W-AD-8	CNH Equipment Trust 2017-A		06/15/2019	Paydown		91,852	91,852	92,085	91,964		(112)		(112)		91,852				782	05/16/2022	1FE
126650-AW-0	CVS Pass-Through Trust		06/10/2019	Redemption		16,064	16,064	17,371	17,151		(1,087)		(1,087)		16,064				355	01/11/2027	2FE
126650-BP-4	CVS Pass-Through Trust		06/10/2019	Various		55,786	55,786	59,513	58,535		(2,749)		(2,749)		55,786				1,404	12/10/2028	2FE
126650-BQ-2	CVS Pass-Through Trust		06/10/2019	Various		14,331	14,331	16,693	16,100		(1,770)		(1,770)		14,331				415	01/10/2030	2FE
126650-BS-8	CVS Pass-Through Trust		06/10/2019	Redemption		42,809	42,809	53,133	51,759		(8,949)		(8,949)		42,809				1,632	01/10/2032	2FE
126650-BY-5	CVS Pass-Through Trust		06/10/2019	Various		122,372	122,372	123,320	123,066		(694)		(694)		122,372				3,024	01/10/2034	2FE
12672#-AA-6	CVS Health Corp		06/10/2019	Redemption		71,423	71,423	71,423	71,423						71,423				1,401	09/10/2034	2
126802-DN-4	Cabela's Credit Card Master No		06/15/2019	Paydown		995,000	995,000	987,693	989,465		5,535		5,535		995,000				8,856	06/15/2022	1FE
13975K-AF-6	Capital Auto Receivables Asset		04/11/2019	Paydown															95	05/20/2020	1FE
13976A-AD-2	Capital Auto Receivables Asset		04/20/2019	Paydown		49,929	49,929	49,858	49,914		15		15		49,929				256	08/20/2020	1FE
14314J-AC-4	CarMax Auto Owner Trust 2017-1		06/15/2019	Paydown		195,179	195,179	195,942	195,466		(287)		(287)		195,179				1,603	11/15/2021	1FE
14314M-AC-7	CarMax Auto Owner Trust 2016-2		06/15/2019	Paydown		129,721	129,721	130,563	129,891		(170)		(170)		129,721				816	02/15/2021	1FE
165183-AF-1	Chesapeake Funding II LLC		06/15/2019	Paydown		97,266	97,266	97,312	97,285		(19)		(19)		97,266				756	06/15/2028	1FE
17119U-AN-5	Chrysler Capital Auto Receivab		06/15/2019	Paydown		6,525,000	6,525,000	6,598,166	6,549,811		(24,811)		(24,811)		6,525,000				96,900	01/18/2022	1FE
17121F-AF-1	Chrysler Capital Auto Receivab		06/15/2019	Paydown		1,457,183	1,457,183	1,485,570	1,466,162		(8,979)		(8,979)		1,457,183				22,640	04/15/2021	1FE
17325F-AS-7	Citibank NA		04/16/2019	Paydown		1,643,376	1,600,000	1,597,824			94		94		1,597,918		45,458	45,458	13,789	01/23/2024	1FE
186108-CK-0	Cleveland Electric Illuminatin		04/25/2019	Morgan J P-B		1,860,404	1,900,000	1,894,375	1,894,933		151		151		1,895,084		(34,680)	(34,680)	38,422	04/01/2028	2FE
19685T-AA-6	COLT 2019-2 Mortgage Loan Trus		06/01/2019	Paydown		246,597	246,597	246,596							246,597				1,495	05/25/2049	1FE
201723-AN-3	Commercial Metals Co		06/06/2019	Fort Washington		93,159	95,000	95,000							95,000		(1,841)	(1,841)	3,566	04/15/2026	3FE
20267V-AD-9	Commonbond Student Loan Trust		06/25/2019	Paydown		6,353	6,353	6,353	6,353						6,353				138	05/25/2041	2FE
210795-QB-9	Continental Airlines 2012-2 Cl		04/29/2019	Various		124,453	124,453	124,453	124,453						124,453				2,489	10/29/2024	1FE
233050-AB-9	DBUBS 2011-LC1 Mortgage Trust		06/01/2019	Paydown		26,288	26,288	27,616	26,427		(139)		(139)		26,288				496	11/10/2046	1FM
23305Y-AD-1	DBUBS 2011-LC3 Mortgage Trust		06/01/2019	Paydown		942,178	942,178	951,536	942,891		(713)		(713)		942,178				17,863	08/10/2044	1FM
233293-AN-9	DPL Inc		04/04/2019	Call 101.5309		251,797	248,000	248,000	248,000						248,000				12,306	10/01/2019	2FE
23340T-AD-9	DT Auto Owner Trust 2015-3		06/15/2019	Paydown		197,614	197,614	200,053	198,992		(1,378)		(1,378)		197,614				3,692	10/17/2022	1FE
24735T-AA-6	Delta Air Lines 2012-1 Class B		05/07/2019	Redemption		315,789	315,789	337,104	317,795		(2,006)		(2,006)		315,789				10,855	05/07/2019	2FE
247361-ZH-4	Delta Air Lines 2010-2 Class A		05/23/2019	Redemption		1,130,963	1,130,963	1,138,032	1,131,487		(524)		(524)		1,130,963				27,991	05/23/2019	1FE
25470X-AE-5	DISH DBS Corp		06/27/2019	Fort Washington		165,703	158,000	154,643	154,643						154,643		11,060	11,060	6,170	06/01/2021	4FE
26875P-AD-3	EOG Resources Inc		06/01/2019	Maturity		7,550,000	7,550,000	7,607,718	7,553,056		(3,056)		(3,056)		7,550,000				212,344	06/01/2019	1FE
29278N-AN-3	Energy Transfer Operating LP		05/29/2019	Fort Washington		174,610	162,000	169,648			(132)		(132)		169,516		5,094	5,094	4,455	06/01/2027	2FE
29444U-AR-7	Equinix Inc		06/18/2019	Fort Washington		90,950	85,000	85,000	85,000						85,000		5,950	5,950	2,729	05/15/2027	3FE
30227C-AB-3	Archrock Partners LP / Archroc		04/05/2019	Call 100.0000		272,000	272,000	264,734	269,387		280		280		269,667		2,333	2,333	8,341	04/01/2021	4FE
33848J-AD-7	Flagstar Home Equity Loan Trus		04/01/2019	Paydown		1,813,716	1,813,716										1,813,716	1,813,716	39,162	01/25/2035	1FM
340711-AQ-3	Florida Gas Transmission Co LL		05/15/2019	Maturity		3,500,000	3,500,000	3,493,700	3,499,677		323		323		3,500,000				138,250	05/15/2019	2FE
34530Y-AE-3	Ford Credit Auto Owner Trust		06/15/2019	Paydown		165,325	165,325	164,537	164,826		499		499		165,325				1,193	02/15/2021	1FE
35104V-AB-8	Foursight Capital Automobile R		06/15/2019	Paydown		170,173	170,173	171,024	170,557		(384)		(384)		170,173				2,043	10/15/2021	1FE
35104W-AA-8	Foursight Capital Automobile R		06/15/2019	Paydown		15,275	15,275	15,215	15,264		12		12		15,275				88	01/15/2021	1FE
35671D-CB-9	Freeport-McMoRan Inc		04/09/2019	Fort Washington		173,780	164,000	172,755	172,086		(587)		(587)		171,499		2,281	2,281	7,358	02/15/2023	3FE
35906A-AH-1	Frontier Communications Corp		05/15/2019	Fort Washington		261,466	273,000	229,538	229,538						229,538		31,928	31,928	12,704	04/15/2020	5FE
35906A-AW-8	Frontier Communications Corp		05/16/2019	Fort Washington		148,510	206,000	156,331	156,331						156,331		(7,821)	(7,821)	13,901	09/15/2022	5FE
35906A-BA-5	Frontier Communications Corp		05/14/2019	Fort Washington		89,770	94,000	93,666	93,695		11		11		93,707		(3,937)	(3,937)	4,994	04/01/2026	4FE
361841-AJ-8	GLP Capital LP / GLP Financing		06/03/2019	Fort Washington		83,812	79,000	79,000	79,000						79,000		4,812	4,812	2,120	06/01/2025	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
36228F-2Q-8	GSR Mortgage Loan Trust 2004-6		06/01/2019	Paydown		20,500	20,500	20,741	20,603		(103)		(103)		20,500				556	05/25/2034	1FM
36242D-BU-6	GSR Mortgage Loan Trust 2004-9		06/01/2019	Paydown		143,726	143,726	132,481	141,093		2,633		2,633		143,726				2,787	08/25/2034	1FM
36242D-EK-5	GSR Mortgage Loan Trust 2004-1		06/01/2019	Paydown		12,940	12,940	12,358	12,880		60		60		12,940				220	08/25/2019	1FM
36248E-AA-3	GS Mortgage Securities Trust		06/01/2019	Paydown		72,835	72,835	75,310	73,715		(880)		(880)		72,835				1,169	12/10/2043	1FM
36248F-AG-7	GS Mortgage Securities Trust		06/01/2019	Paydown		131,496	131,496	133,359	131,669		(173)		(173)		131,496				2,606	03/10/2044	1FM
398905-AL-3	Group 1 Automotive Inc		05/22/2019	Fort Washington		91,225	89,000	87,674	87,743		87		87		87,830		3,395	3,395	2,046	12/15/2023	3FE
41284D-AC-6	Harley-Davidson Motorcycle Tru		06/15/2019	Paydown		192,763	192,763	192,033	192,517		246		246		192,763				1,067	01/15/2021	1FE
415864-AM-9	Harsco Corp		06/13/2019	Fort Washington		20,450	20,000	20,000							20,000		450	450		07/31/2027	3Z
421924-BK-6	Encompass Health Corp		06/07/2019	Call 101.9170		22,422	22,000	22,481	22,246		(56)		(56)		22,190		(190)	(190)	1,181	11/01/2024	4FE
428040-CP-2	Hertz Corp/The		06/19/2019	Fort Washington		98,123	98,000	97,353	97,414		151		151		97,566		557	557	3,934	10/15/2020	4FE
432833-AC-5	Hilton Domestic Operating Co		05/14/2019	Tax Free Exchange		197,000	197,000	197,000	197,000						197,000				5,413	05/01/2026	3FE
437076-BX-9	Home Depot Inc/The		06/26/2019	Morgan St(Ny)-B		1,924,758	1,650,000	1,621,983	1,622,015		217		217		1,622,231		302,527	302,527	41,663	12/06/2048	1FE
43730W-AA-4	Home Partners of America 2018		06/17/2019	Paydown		68,203	68,203	68,043			160		160		68,203				394	07/17/2037	1FE
44106M-AS-1	Hospitality Properties Trust		04/11/2019	Morgan St(Ny)-B		511,780	500,000	499,285	499,589		20		20		499,609		12,171	12,171	13,563	03/15/2024	2FE
44890W-AG-5	Hyundai Auto Receivables Trust		04/15/2019	Paydown		2,000,000	2,000,000	2,016,094	2,003,809		(3,809)		(3,809)		2,000,000				18,200	06/15/2021	1FE
455665-AK-5	Indiantown Cogeneration LP		06/15/2019	Redemption		192,950	192,950	192,950	192,950						192,950				9,426	12/15/2020	2FE
466247-L2-7	JP Morgan Mortgage Trust 2006		06/01/2019	Paydown		49,211	49,211	24,754	24,754		24,457		24,457		49,211				902	11/25/2033	1FM
46634G-AC-5	JP Morgan Chase Commercial Mor		06/01/2019	Paydown				14,367	903		(903)		(903)						742	12/05/2027	1FE
46634S-AC-9	JP Morgan Chase Commercial Mor		05/01/2019	Paydown		147,637	147,637	151,327	148,401		(764)		(764)		147,637				2,433	05/15/2045	1FM
46635G-AE-0	JP Morgan Chase Commercial Mor		06/01/2019	Paydown		171,534	171,534	173,929	171,577		(42)		(42)		171,534				2,911	11/15/2043	1FM
46636D-AL-0	JP Morgan Chase Commercial Mor		06/01/2019	Paydown		19,767	19,767	20,421	20,016		(249)		(249)		19,767				308	07/15/2046	1FM
46637T-AA-8	JP Morgan Chase Commercial Mor		06/01/2019	Paydown		83,087	83,087	84,333	83,411		(324)		(324)		83,087				1,353	05/05/2030	1FM
46639J-AF-7	JP Morgan Chase Commercial Mor		06/01/2019	Paydown		19,816	19,816	20,549	20,204		(388)		(388)		19,816				226	12/15/2047	1FM
46640J-AR-8	JP Morgan Chase Commercial Mor		06/01/2019	Paydown		1,689,630	1,689,630	1,706,524	1,694,617		(4,987)		(4,987)		1,689,630				33,735	01/15/2046	1FM
46641B-AE-3	JP Morgan Chase Commercial Mor		06/01/2019	Paydown		90,335	90,335	97,774	94,220		(3,885)		(3,885)		90,335				1,384	12/15/2046	1FM
47232M-AA-0	Jefferies Finance LLC / JFIN C		06/03/2019	Call 100.0000		500,000	500,000	517,469	502,310		(2,310)		(2,310)		500,000				24,788	04/01/2020	4FE
478375-AS-7	Johnson Controls International		05/17/2019	Securian Asset Mgmt		5,824,390	5,440,000	5,758,893	5,747,813		(2,246)		(2,246)		5,745,567		78,823	78,823	188,190	09/14/2045	2FE
48250N-AA-3	KFC Holding Co/Pizza Hut Hold		06/05/2019	Fort Washington		95,004	93,000	93,570	93,345		(41)		(41)		93,305		1,699	1,699	2,403	06/01/2024	4FE
483007-AH-3	Kaiser Aluminum Corp		06/03/2019	Fort Washington		29,409	29,000	29,000	29,000						29,000		409	409	947	05/15/2024	3FE
485260-BL-6	Kansas Gas & Electric Co		06/15/2019	Maturity		9,400,000	9,400,000	9,468,266	9,404,119		(4,119)		(4,119)		9,400,000				314,900	06/15/2019	1FE
513075-BM-2	Lamar Media Corp		05/01/2019	Tax Free Exchange		3,057,384	3,000,000	3,060,000			(2,616)		(2,616)		3,057,384				43,125	02/01/2026	3FE
521865-AV-7	Lear Corp		05/29/2019	Call 102.6880		980,670	955,000	978,875	977,901		(2,702)		(2,702)		975,199		(20,199)	(20,199)	61,887	03/15/2024	2FE
526057-BW-3	Lennar Corp		05/09/2019	Fort Washington		55,688	54,000	53,551	53,708		19		19		53,727		1,961	1,961	1,082	12/15/2023	3FE
526057-BY-9	Lennar Corp		04/05/2019	Fort Washington		113,400	112,000	112,000	112,000						112,000		1,400	1,400	3,388	01/15/2022	3FE
526057-CD-4	Lennar Corp		06/18/2019	Fort Washington		133,120	128,000	128,000	128,000						128,000		5,120	5,120	3,395	11/29/2027	3FE
526057-CP-7	Lennar Corp		04/10/2019	Fort Washington		106,718	102,000	106,076	105,594		(246)		(246)		105,348		1,370	1,370	2,909	10/01/2022	3FE
526057-CR-3	Lennar Corp		05/16/2019	Fort Washington		86,468	81,000	86,624	86,158		(328)		(328)		85,830		637	637	2,445	11/15/2024	3FE
53627N-AC-5	Lions Gate Capital Holdings LL		06/18/2019	Fort Washington		174,163	166,000	166,000							166,000		8,163	8,163	3,998	02/01/2024	4FE
538034-AK-5	Live Nation Entertainment Inc		06/18/2019	Fort Washington		80,778	79,000	79,000	79,000						79,000		1,778	1,778	2,450	11/01/2024	4FE
538034-AN-9	Live Nation Entertainment Inc		06/18/2019	Fort Washington		63,898	61,000	61,000	61,000						61,000		2,898	2,898	2,621	03/15/2026	4FE
543190-AB-8	Longtrain Leasing III LLC 2015		06/27/2019	Various		12,462,584	12,155,000	12,149,637	12,151,644		260		260		12,151,905		310,680	310,680	263,266	01/15/2045	1FE
546347-AK-1	Louisiana-Pacific Corp		06/19/2019	Fort Washington		70,963	70,000	70,000	70,000						70,000		963	963	2,616	09/15/2024	3FE
552848-AF-0	MGIC Investment Corp		05/30/2019	Fort Washington		215,635	202,000	212,049	210,839		(729)		(729)		210,110		5,525	5,525	9,292	08/15/2023	3FE
552953-CC-3	MGM Resorts International		05/10/2019	Fort Washington		100,581	95,000	103,550	101,000		(479)		(479)		100,521		60	60	3,784	03/15/2023	3FE
55336V-AM-2	MPLX LP		06/27/2019	Various		18,025,880	18,000,000	17,785,980	17,794,169		3,297		3,297		17,797,466		228,414	228,414	569,750	04/15/2038	2FE
56585A-AN-2	Marathon Petroleum Corp		05/23/2019	Tax Free Exchange		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				294,431	10/01/2022	2FE
56585A-AP-7	Marathon Petroleum Corp		05/23/2019	Tax Free Exchange		2,123,110	2,000,000	2,139,525	2,133,214		(10,104)		(10,104)		2,123,110				41,694	12/15/2023	2FE
56585A-AQ-5	Marathon Petroleum Corp		05/23/2019	Tax Free Exchange		3,503,834	3,500,000	3,504,615	3,504,312		(478)		(478)		3,503,834				115,597	04/01/2024	2FE
56585A-AT-9	Marathon Petroleum Corp		05/23/2019	Tax Free Exchange		6,902,018	7,000,000	6,900,970	6,901,379		639		639		6,902,018				203,000	04/01/2048	2FE
585525-BJ-6	MRFC Mortgage Pass-Through Tru		06/01/2019	Paydown		140	140	136	138		2		2		140				2	06/25/2028	1FM
58772Q-AB-2	Mercedes-Benz Auto Lease Trust		06/15/2019	Paydown		156,736	156,736	156,479	156,563		173		173		156,736				1,440	04/15/2020	1FE
60040F-AA-0	Millennium Pipeline Company		06/30/2019	Redemption		163,180	163,180	163,180	163,180						163,180				4,349	06/30/2027	1PL
61237W-AC-0	Montefiore Medical Center		04/20/2019	Redemption		475,000	475,000	475,000	475,000						475,000				6,876	04/20/2032	1
61744Y-AG-3	Morgan Stanley		06/20/2019	Jeffries & Co-E		658,483	650,000	650,000	650,000						650,000		8,483	8,483	15,898	05/08/2024	1FE
62886E-AR-9	NCR Corp		05/08/2019	Fort Washington		82,820	82,000	86,560	82,891		(327)		(327)		82,564		256	256	1,940	12/15/2021	4FE
62927#-AG-1	NFL Ventures		04/15/2019	Redemption		255,363	255,363	255,363	255,363						255,363				4,558	04/15/2032	1FE
65341X-AA-6	Nexstar Broadcasting Inc		04/01/2019	Fort Washington		161,390	158,000	157,295	32,000		12		12		157,307		4,083	4,083	2,431	08/01/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
65477U-AD-2	Nissan Auto Receivables 2015-A		06/15/2019	Paydown		34,419	34,419	34,532	34,434		(15)		(15)		34,419				213	09/15/2021	1FE
684181-AA-8	Orange Cogen Funding Corp		06/15/2019	Redemption		115,200	115,200	115,200	115,200						115,200				4,709	03/15/2022	2FE
69318F-AG-3	PBF Holding Co LLC / PBF Finan		04/10/2019	UBS Financial Services		308,250	300,000	300,000	300,000						300,000		8,250	8,250	7,069	06/15/2025	4FE
70457L-AA-2	Peabody Energy Corp		05/01/2019	Fort Washington		207,315	204,000	206,306	161,334		(189)		(189)		205,145		2,170	2,170	7,242	03/31/2022	3FE
708696-BY-4	Pennsylvania Electric Co		04/25/2019	Scotia Capital		919,344	950,000	948,651	948,800		36		36		948,837		(29,493)	(29,493)	19,211	03/15/2028	2FE
709068-B#-6	Pennsylvania Electric Co		05/01/2019	Redemption		121,000	121,000	121,000	121,000						121,000				5,893	11/01/2019	2FE
71376L-AB-6	Performance Food Group Inc		05/17/2019	Fort Washington		144,251	143,000	142,285	142,345		40		40		142,385		1,866	1,866	3,704	06/01/2024	4FE
736508-BQ-4	Portland General Electric Co		04/15/2019	Maturity		5,000,000	5,000,000	4,996,300	4,999,861		139		139		5,000,000				152,500	04/15/2019	1FE
737446-AN-4	Post Holdings Inc		05/31/2019	Fort Washington		147,883	149,000	149,280	149,255		(13)		(13)		149,242		(1,360)	(1,360)	7,427	01/15/2028	4FE
743948-AE-1	Prudential Home Mortgage Secur		06/01/2019	Paydown		4,220	4,220	4,184	4,196		24		24		4,220				139	04/25/2022	1FM
743948-AH-4	Prudential Home Mortgage Secur		06/01/2019	Paydown		948	948	938	942		6		6		948				32	04/25/2022	1FM
74434U-CQ-5	Prudential Home Mortgage Secur		06/01/2019	Paydown		15	15	14	15						15					04/25/2024	1FM
74434U-CR-3	Prudential Home Mortgage Secur		06/01/2019	Paydown		45	45	41	44		1		1		45				1	04/25/2024	1FM
747301-AC-3	Quad/Graphics Inc		05/07/2019	Fort Washington		119,480	116,000	118,884	118,278		(219)		(219)		118,058		1,422	1,422	4,240	05/01/2022	4FE
74733V-AB-6	QEP Resources Inc		04/09/2019	Fort Washington		93,100	95,000	93,103	93,711		84		84		93,795		(695)	(695)	2,690	10/01/2022	3FE
74733V-AD-2	QEP Resources Inc		04/02/2019	Fort Washington		26,680	29,000	29,000	29,000						29,000		(2,320)	(2,320)	965	03/01/2026	3FE
76110W-VA-1	RASC Series 2003-KS10 Trust		06/01/2019	Paydown		2,392	3,945		43		2,349		2,349		2,392				65	12/25/2033	1FM
76110W-VA-1	RASC Series 2003-KS10 Trust		04/09/2019	Paydown		(926)			(916)		(10)		(10)		(926)				4	12/25/2033	1FM
767754-CH-5	Rite Aid Corp		04/17/2019	Fort Washington		266,500	325,000	324,660	324,678		(14)		(14)		324,664		(58,164)	(58,164)	14,487	04/01/2023	5FE
78470N-AB-2	SoFi Professional Loan Program		06/25/2019	Paydown		253,664	253,664	255,495	255,311		(1,647)		(1,647)		253,664				2,843	10/27/2036	1FE
78471H-AA-6	Sofi Professional Loan Program		06/15/2019	Paydown		24,733	24,733	24,733							24,733				229	06/15/2048	1FE
816196-AQ-2	Select Medical Corp		05/08/2019	Fort Washington		138,259	138,000	134,205	136,560		197		197		136,757		1,502	1,502	3,886	06/01/2021	4FE
81746L-CB-6	Sequoia Mortgage Trust 2015-3		06/01/2019	Paydown		3,465	3,465	3,551	3,544		(79)		(79)		3,465				32	07/25/2045	1FM
81746M-CC-2	Sequoia Mortgage Trust 2015-4		06/01/2019	Paydown		39,014	39,014	38,380	38,392		622		622		39,014				524	11/25/2030	1FM
82011@-AD-5	Sharyland Distribution & Trans		05/16/2019	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				97,143	01/14/2026	1Z
82436@-AA-8	Sherwin-Williams Co/The		06/15/2019	Various		72,944	72,944	72,944	72,944						72,944				1,368	06/15/2038	2
829259-AR-1	Sinclair Television Group Inc		06/11/2019	Fort Washington		139,050	135,000	136,013			(19)		(19)		135,994		3,056	3,056	2,784	08/01/2024	4FE
82967N-AU-2	Sirius XM Radio Inc		06/18/2019	Fort Washington		151,778	147,000	147,000	147,000						147,000		4,778	4,778	5,377	04/15/2025	3FE
842400-GG-2	Southern California Edison Co		06/19/2019	Various		16,385,825	17,500,000	17,487,750	17,488,273		105		105		17,488,379		(1,102,554)	(1,102,554)	501,111	04/01/2047	1FE
84858@-AA-3	Spirit Airlines Inc		04/01/2019	Redemption		496,296	496,296	496,296	496,296						496,296				12,234	04/01/2023	2FE
858119-AZ-3	Steel Dynamics Inc		06/03/2019	Fort Washington		158,988	158,000	149,374	153,477		399		399		153,876		5,112	5,112	5,300	04/15/2023	3FE
86359A-K4-4	Structured Asset Securities Co		06/01/2019	Paydown		7,922	7,922	7,918	7,907		15		15		7,922				200	08/25/2033	1FM
86765B-AV-1	Sunoco Logistics Partners Oper		04/16/2019	SunTrust Rob Humphrey		250,928	250,000	249,515	249,529		2		2		249,531		1,397	1,397	7,388	10/01/2047	2FE
87227F-AD-2	TCF Auto Receivables Owner Tru		06/15/2019	Paydown		356,398	356,398	355,396	355,579		819		819		356,398				3,735	04/15/2021	1FE
872295-AC-4	TCF Auto Receivables Owner Tru		06/15/2019	Paydown		582,004	582,004	580,186	581,435		569		569		582,004				4,118	04/15/2021	1FE
87264A-AQ-8	T-Mobile USA Inc		04/09/2019	Fort Washington		108,290	104,000	107,900	105,913		(217)		(217)		105,695		2,595	2,595	3,051	04/15/2024	3FE
87470L-AE-1	Tallgrass Energy Partners LP /		05/09/2019	Fort Washington		137,700	136,000	136,000	136,000						136,000		1,700	1,700	4,073	10/01/2023	3FE
87612B-BK-7	Targa Resources Partners LP /		06/04/2019	Fort Washington		53,531	51,000	51,000							51,000		2,531	2,531	1,280	07/15/2027	3FE
88160Q-AN-3	Andeavor Logistics LP / Tesoro		06/24/2019	Goldman Sachs		8,430,000	8,000,000	8,015,000	8,010,539		(1,157)		(1,157)		8,009,382		420,618	420,618	397,833	01/15/2025	2FE
88307*-AA-3	Texoma Wind LLC		06/30/2019	Redemption		272,678	272,678	272,678	272,678						272,678				5,617	06/30/2034	2PL
887317-AX-3	Warner Media LLC		06/05/2019	Tax Free Exchange		16,856,919	16,850,000	16,838,037	16,839,988		81		81		16,840,069		16,850	16,850	726,422	07/15/2045	2FE
89175T-AA-6	Towd Point Mortgage Trust 2018		06/01/2019	Paydown		56,962	56,962	55,601	55,653		1,309		1,309		56,962				719	06/25/2058	1FE
89190B-AD-0	Toyota Auto Receivables 2017-B		06/15/2019	Paydown		153,443	153,443	151,644	152,105		1,337		1,337		153,443				1,121	07/15/2021	1FE
89566E-A*-9	Tri-State Generation & Transmi		04/08/2019	Redemption		928,571	928,571	928,571	928,571						928,571				27,857	04/08/2019	1
897051-AA-6	Tronox Inc		06/05/2019	Fort Washington		280,939	284,000	284,000	284,000						284,000		(3,061)	(3,061)	11,107	04/15/2026	4FE
90345K-AA-8	US Airways 2010-1 Class A Pass		04/22/2019	Redemption		258,238	258,238	258,238	258,238						258,238				8,070	04/22/2023	1FE
90932D-AA-3	United Airlines 2016-2 Class A		04/07/2019	Various		541,835	541,835	542,760	542,591		(756)		(756)		541,835				8,398	10/07/2028	1FE
90932P-AA-6	United Airlines 2014-1 Class A		04/11/2019	Redemption		161,099	161,099	161,099	161,099						161,099				3,222	04/11/2026	1FE
90932P-AB-4	United Airlines 2014-1 Class B		04/11/2019	Various		114,094	114,094	114,485	114,343		(249)		(249)		114,094				2,710	04/11/2022	2FE
912909-AN-8	United States Steel Corp		05/14/2019	Citigroup		438,750	500,000	500,000	500,000						500,000		(61,250)	(61,250)	20,920	03/15/2026	4FE
91845#-AA-2	Verizon Communications Inc		06/15/2019	Redemption		35,676	35,676	35,676	35,676						35,676				569	05/15/2035	2
91913Y-AR-1	Valero Energy Corp		04/25/2019	Call 102.4790		10,247,900	10,000,000	9,936,900	9,991,123		2,516		2,516		9,993,639		6,361	6,361	697,050	02/01/2020	2FE
927804-FH-2	Virginia Electric & Power Co		06/30/2019	Maturity		3,250,000	3,250,000	3,243,663	3,249,609		391		391		3,250,000				81,250	06/30/2019	2FE
92887J-AC-7	Volvo Financial Equipment LLC		05/15/2019	Paydown		34,857	34,857	34,831	34,850		6		6		34,857				198	02/18/2020	1FE
92890F-AV-8	WFRBS Commercial Mortgage Trus		06/01/2019	Paydown		5,095	5,095	5,516	5,331		(236)		(236)		5,095				93	05/15/2047	1FM
92966*-AA-7	Wabash Valley Power Associatio		04/30/2019	Redemption		153,284	153,284	153,496	153,370		(85)		(85)		153,284				3,893	04/30/2024	1
93141*-AA-3	Walgreens Boots Alliance Inc		06/15/2019	Redemption		34,775	34,775	34,775	34,775						34,775				803	11/15/2035	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
94979Y-AU-9	Wells Fargo Mortgage Backed Se		06/01/2019	Paydown		21,674	21,674	20,408	21,324		350		350		21,674				437	01/25/2034	1FM
958102-AM-7	Western Digital Corp		05/30/2019	Citigroup		476,730	500,000	500,000	500,000						500,000		(23,270)	(23,270)	19,000	02/15/2026	3FE
958254-AF-1	Western Midstream Operating LP		04/15/2019	Various		10,568,500	10,000,000	9,979,600	9,983,694			536	536		9,984,230		584,270	584,270	368,771	07/01/2026	2FE
96328D-AU-8	Wheels SPV 2 LLC		06/20/2019	Paydown		866,708	866,708	863,898	865,668		1,041		1,041		866,708				7,219	05/20/2025	1FE
96328D-BF-0	Wheels SPV 2 LLC		06/20/2019	Paydown		116,642	116,642	116,295	116,332		310		310		116,642				1,662	04/20/2027	1FE
966387-AH-5	Whiting Petroleum Corp		04/10/2019	Fort Washington		126,295	123,000	121,683	121,732		159		159		121,891		4,404	4,404	4,050	03/15/2021	3FE
96926D-AR-1	William Lyon Homes Inc		05/13/2019	Fort Washington		109,610	113,000	112,142	112,298		36		36		112,334		(2,724)	(2,724)	5,256	01/31/2025	4FE
96928*-CJ-4	Walgreens Boots Alliance Inc		06/15/2019	Redemption		87,601	87,601	87,601	87,601						87,601				2,290	07/15/2026	2
96928*-CL-9	Walgreens Boots Alliance Inc		06/15/2019	Redemption		72,788	72,788	72,788	72,788						72,788				1,848	08/15/2026	2
981464-DN-7	World Financial Network Credit		06/15/2019	Paydown		965,000	965,000	977,063	966,501		(1,501)		(1,501)		965,000				10,744	04/15/2023	1FE
999A51-52-5	AMRESCO INC		05/01/2019	Paydown		248	248	100	100		148		148		248				7	07/01/2029	6*
009089-AA-1	Air Canada 2013-1 Class A Pass	A	05/15/2019	Various		219,632	219,632	221,071	220,813		(1,180)		(1,180)		219,632				4,530	05/15/2025	1FE
009088-AB-1	Air Canada 2015-2 Class A Pass	A	06/15/2019	Various		168,774	168,774	170,311	170,096		(1,322)		(1,322)		168,774				3,481	12/15/2027	1FE
67054L-AC-1	Altice France SA/France	D	06/09/2019	Call 103.1250		206,250	200,000	201,750	201,178		(137)		(137)		201,041		(1,041)	(1,041)	16,458	05/15/2024	4FE
03522A-AE-0	Anheuser-Busch Cos LLC / Anheu	C	05/15/2019	Tax Free Exchange		964,047	1,000,000	963,290	963,514		534		534		964,047				37,078	02/01/2036	2FE
03522A-AF-7	Anheuser-Busch Cos LLC / Anheu	C	05/15/2019	Tax Free Exchange		1,546,599	1,625,000	1,545,798	1,546,052		547		547		1,546,599				62,815	02/01/2046	2FE
05401A-AD-3	Avolon Holdings Funding Ltd	D	06/06/2019	Fort Washington		133,033	127,000	127,000							127,000		6,033	6,033	1,834	05/15/2024	3FE
91831A-AB-7	Bausch Health Cos Inc	A	05/22/2019	Securian Asset Mgmt		338,253	343,000	334,068	327,427		707		707		334,888		3,365	3,365	10,579	05/15/2023	4FE
30709Q-AA-1	FAN Engine Securitization Ltd	D	06/15/2019	Paydown		61,108	61,108	61,108	61,108						61,108				687	10/15/2019	1FE
37952U-AB-9	Global SC Finance II SRL	D	06/17/2019	Paydown		250,000	250,000	249,984	249,993		7		7		250,000				3,104	04/17/2028	1FE
37952U-AD-5	Global SC Finance II SRL	D	06/17/2019	Paydown		175,000	175,000	174,963	174,979		21		21		175,000				2,326	07/17/2029	1FE
443628-AF-9	HudBay Minerals Inc	A	06/17/2019	Fort Washington		216,275	211,000	217,008			(764)		(764)		216,244		31	31	6,544	01/15/2023	4FE
70014L-AA-8	Park Aerospace Holdings Ltd	D	05/09/2019	Fort Washington		189,980	183,000	181,526	181,571		139		139		181,710		8,269	8,269	7,152	08/15/2022	3FE
74819R-AP-1	Quebecor Media Inc	A	05/09/2019	Fort Washington		104,125	100,000	100,859	100,837		(68)		(68)		100,769		3,356	3,356	2,364	01/15/2023	4FE
780099-CE-5	Royal Bank of Scotland Group	D	05/09/2019	Fort Washington		399,327	374,000	394,830	391,766		(1,384)		(1,384)		390,382		8,945	8,945	8,801	12/15/2022	2FE
893800-AA-0	Transocean Guardian Ltd	D	05/09/2019	Fort Washington		31,002	30,240	29,938	29,969		8		8		29,978		1,024	1,024	1,481	01/15/2024	4FE
893828-AA-1	Transocean Phoenix 2 Ltd	D	04/10/2019	Fort Washington		232,100	220,000	230,450	228,276		(548)		(548)		227,728		4,372	4,372	8,383	10/15/2024	4FE
89382P-AA-3	Transocean Pontus Ltd	D	05/09/2019	Fort Washington		30,174	29,295	29,002	29,027		5		5		29,033		1,141	1,141	1,460	08/01/2025	4FE
G8967#-AJ-2	Triton Container International	D	06/30/2019	Redemption		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				77,250	06/30/2023	2
92658T-AQ-1	Videotron Ltd	A	06/03/2019	Fort Washington		61,890	60,000	58,800	59,446		62		62		59,508		2,382	2,382	2,667	07/15/2022	3FE
92765Y-AA-5	Virgin Australia 2013-1A Pass	D	04/23/2019	Redemption		6,367	6,367	6,622	6,618		(251)		(251)		6,367				159	10/23/2023	2FE
92765Y-AB-3	Virgin Australia 2013-1B Pass	D	04/23/2019	Various		18,551	18,551	19,386	18,845		(294)		(294)		18,551				557	10/23/2020	3FE
92857W-BC-3	Vodafone Group PLC	D	06/17/2019	Securian Asset Mgmt		20,305,200	20,000,000	19,907,400	19,958,364		4,457		4,457		19,962,821		342,379	342,379	493,306	02/19/2023	2FE
999A51-52-5	Amresco Inc		06/17/2019	Class Action Proceeds		(110)											(110)	(110)			
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						293,644,568	291,219,419	289,938,421	267,509,399		(69,916)		(69,916)		289,194,441		3,560,028	3,560,028	9,694,378	XXX	XXX
29278N-AA-1	Energy Transfer Operating LP		06/18/2019	Deutsche Bank Sec		1,747,650	1,910,000	1,851,313	1,851,313						1,851,313		(103,663)	(103,663)	101,137	01/01/9999	3FE
53079E-AQ-7	Liberty Mutual Group Inc		06/17/2019	Call 100.0000		2,415,000	2,415,000	2,331,900	493,790		439		439		2,332,628		82,372	82,372	76,153	03/15/2037	3FE
4899999. Subtotal - Bonds - Hybrid Securities						4,162,650	4,325,000	4,183,213	2,345,103		439		439		4,183,941		(21,291)	(21,291)	177,290	XXX	XXX
46138G-50-8	Invesco Senior Loan ETF		04/18/2019	TRADEBOOK	29,850.000	684,745		697,586	650,133	47,453			47,453		697,586		(12,841)	(12,841)	8,125		4
8199999. Subtotal - Bonds - SVO Identified Funds						684,745		697,586	650,133	47,453			47,453		697,586		(12,841)	(12,841)	8,125	XXX	XXX
8399997. Total - Bonds - Part 4						757,352,740	743,638,450	750,632,122	370,673,871	47,453	467,528		514,981		750,658,331		5,804,310	5,804,310	12,771,934	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						757,352,740	743,638,450	750,632,122	370,673,871	47,453	467,528		514,981		750,658,331		5,804,310	5,804,310	12,771,934	XXX	XXX
253868-86-3	Digital Realty Trust Inc		06/28/2019	TRADEBOOK	903.000	23,922	0.00	22,446	22,446						22,446		1,476	1,476	690		P3FEL
61761J-QK-8	Morgan Stanley		04/22/2019	Various	1,645,000.000	1,651,169	0.00	1,569,000	1,569,000						1,569,000		82,169	82,169	69,481		P3FEU
637417-80-9	National Retail Properties Inc		06/06/2019	Wells Fargo Preferred	2,200.000	56,649	0.00	55,000	55,000						55,000		1,649	1,649	1,568		P2FEL
804395-60-6	Saul Centers Inc		06/12/2019	TRADEBOOK	4,332.000	112,710	0.00	107,890	107,890						107,890		4,820	4,820	3,723		P4L
867892-60-6	Sunstone Hotel Investors Inc		06/26/2019	Various	1,800.000	48,808	0.00	45,342	45,342						45,342		3,466	3,466	1,564		P3ZL
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,893,258	XXX	1,799,678	1,799,678						1,799,678		93,580	93,580	77,026	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						1,893,258	XXX	1,799,678	1,799,678						1,799,678		93,580	93,580	77,026	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,893,258	XXX	1,799,678	1,799,678						1,799,678		93,580	93,580	77,026	XXX	XXX
00724F-10-1	Adobe Systems Inc		04/25/2019	Waddell & Reed	140.000	38,894		9,391	31,674	(22,283)			(22,283)		9,391		29,504	29,504			L
008492-10-0	Agree Realty Corp		04/03/2019	Baird Rob W	700.000	47,346		33,137	41,384	(8,247)			(8,247)		33,137		14,209	14,209	777		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
015271-10-9	Alexandria Real Estate Equitie		06/05/2019	Various	8,600.000	1,225,475		1,054,379	915,697	63,645			63,645		1,054,379		171,096	171,096	16,050		L
025537-10-1	American Electric Power Co Inc		06/07/2019	Instinet Corp-E	600.000	54,607		50,117							50,117		4,490	4,490	402		L
03027X-10-0	American Tower Corp		04/15/2019	Waddell & Reed	590.000	115,722		88,826	93,332	(4,506)			(4,506)		88,826		26,895	26,895	1,027		L
03748R-75-4	Apartment Investment & Managem		05/03/2019	Various	102.000	4,914		5,180							5,180		(266)	(266)			L
03748R-75-4	Apartment Investment & Managem		04/27/2019	Securian Asset Mgmt	(2.000)	(99)		(102)		(3)			(3)		(102)		3	3			L
05351W-10-3	Avangrid Inc		05/29/2019	Various	12,311.000	628,007		606,340	616,658	(10,318)			(10,318)		606,340		21,668	21,668	10,834		L
09257W-10-0	Blackstone Mortgage Trust Inc		06/07/2019	Instinet Corp-E	1,300.000	47,177		43,471	41,418	2,053			2,053		43,471		3,707	3,707	1,612		L
101121-10-1	Boston Properties Inc		04/05/2019	Various	700.000	96,820		84,279	22,510	1,400			1,400		84,279		12,540	12,540	855		L
105368-20-3	Brandywine Realty Trust		06/17/2019	Various	16,000.000	246,630		209,022	205,920	3,102			3,102		209,022		37,608	37,608	6,080		L
118230-10-1	Buckeye Partners LP		06/28/2019	Various	19,700.000	811,212		662,403							662,403		148,809	148,809	8,625		L
149123-10-1	Caterpillar Inc		04/25/2019	Waddell & Reed	160.000	21,705		18,189	20,331	(2,142)			(2,142)		18,189		3,516	3,516	275		L
172967-42-4	Citigroup Inc		06/12/2019	Waddell & Reed	3,500.000	237,495		199,896	182,210	17,686			17,686		199,896		37,599	37,599	2,295		L
174610-10-5	Citizens Financial Group Inc		06/28/2019	Waddell & Reed	19,100.000	670,061		702,716							702,716		(32,655)	(32,655)	6,112		L
178587-10-1	City Office REIT Inc		06/18/2019	Various	14,600.000	177,205		187,573	149,650	37,923			37,923		187,573		(10,368)	(10,368)	6,862		L
18539C-10-5	Clearway Energy Inc		06/20/2019	Various	4,700.000	74,235		67,065	37,224	(6,324)			(6,324)		67,065		7,169	7,169	940		L
20030N-10-1	Comcast Corp		05/29/2019	Waddell & Reed	2,300.000	96,678		85,678	69,122	4,891			4,891		85,678		10,999	10,999	812		L
218700-10-5	Coresite Realty Corp		06/20/2019	Various	2,500.000	287,355		267,175	218,075	49,100			49,100		267,175		20,180	20,180	5,500		L
22002T-10-8	Corporate Office Properties Tr		06/07/2019	Various	3,200.000	91,898		86,476							86,476		5,422	5,422	880		L
22160N-10-9	CoStar Group Inc		04/25/2019	Waddell & Reed	120.000	57,390		47,561	40,481	7,080			7,080		47,561		9,829	9,829			L
222795-10-6	Cousins Properties Inc		05/03/2019	Stifel Nicolaus	100.000	939		934							934		5	5	7		L
222795-10-6	Cousins Properties Inc		06/17/2019	Tax Free Exchange	22,100.000	190,976		190,976	173,800	16,242			16,242		190,976				3,032		L
222795-50-2	Cousins Properties Inc		06/18/2019	No Broker	16,575.000																L
22282E-10-2	Covanta Holding Corp		04/29/2019	Various	3,000.000	53,831		51,365	40,260	11,105			11,105		51,365		2,467	2,467	1,500		L
22822V-10-1	Crown Castle International Cor		06/06/2019	Various	1,900.000	247,700		210,128	97,767	(11,367)			(11,367)		210,128		37,572	37,572	1,013		L
229663-10-9	CubeSmart		05/24/2019	Various	2,700.000	88,648		83,199	31,559	2,056			2,056		83,199		5,449	5,449	1,216		L
23283R-10-0	CyrusOne Inc		06/13/2019	Various	9,800.000	595,036		447,443	396,600	(65,999)			(65,999)		447,443		147,593	147,593	7,958		L
235851-10-2	Danaher Corp		04/18/2019	Waddell & Reed	970.000	125,747		98,753	100,026	(1,273)			(1,273)		98,753		26,994	26,994	320		L
24703L-20-2	Dell Technologies Inc		05/13/2019	Waddell & Reed	2,800.000	179,646		187,448							187,448		(7,802)	(7,802)			L
25960P-10-9	Douglas Emmett Inc		05/03/2019	Stifel Nicolaus	100.000	4,121		3,833							3,833		288	288	26		L
26441C-20-4	Duke Energy Corp		06/25/2019	Various	5,200.000	458,460		452,327	34,520	(20)			(20)		452,327		6,132	6,132	7,698		L
28414H-10-3	Elanco Animal Health Inc		04/04/2019	Various	1,567.000	51,710		38,116	49,408	(11,292)			(11,292)		38,116		13,595	13,595			L
29273V-10-0	Energy Transfer LP		05/24/2019	Waddell & Reed	11,600.000	174,291		190,219	153,236	36,983			36,983		190,219		(15,928)	(15,928)	7,015		L
29364G-10-3	Entergy Corp		06/07/2019	Instinet Corp-E	700.000	71,362		67,568							67,568		3,794	3,794	637		L
29476L-10-7	Equity Residential		06/17/2019	Various	1,400.000	108,245		86,870	92,414	(5,544)			(5,544)		86,870		21,374	21,374	1,551		L
30225T-10-2	Extra Space Storage Inc		06/06/2019	Various	3,800.000	395,995		313,669	343,824	(30,155)			(30,155)		313,669		82,326	82,326	3,268		L
3134#1-00-1	FHLB Des Moines		04/03/2019	Securian Asset Mgmt	40.000	4,000		4,000	4,000						4,000				61		U
35086T-10-9	Four Corners Property Trust In		05/03/2019	Stifel Nicolaus	100.000	2,858		2,826							2,826		32	32	29		L
40414L-10-9	HCP Inc		05/03/2019	Various	6,100.000	188,290		181,972	120,099	7,798			7,798		181,972		6,318	6,318	2,368		L
41068X-10-0	Hannon Armstrong Sustainable I		05/06/2019	Various	4,069.000	107,993		92,402	77,514	14,887			14,887		92,402		15,591	15,591	2,706		L
42225P-50-1	Healthcare Trust of America In		06/06/2019	Various	9,500.000	273,277		275,274	240,445	34,829			34,829		275,274		(1,997)	(1,997)	5,890		L
431284-10-8	Highwoods Properties Inc		05/03/2019	Stifel Nicolaus	100.000	4,475		4,670							4,670		(195)	(195)	48		L
444859-10-2	Humana Inc		04/16/2019	Waddell & Reed	1,900.000	448,201		485,082	544,312	(59,230)			(59,230)		485,082		(36,881)	(36,881)	1,995		L
445658-10-7	JB Hunt Transport Services Inc		05/24/2019	Waddell & Reed	1,860.000	166,423		209,550	173,054	36,495			36,495		209,550		(43,127)	(43,127)	967		L
452327-10-9	Illumina Inc		04/18/2019	Waddell & Reed	140.000	44,493		45,633	41,990	3,643			3,643		45,633		(1,140)	(1,140)			L
461202-10-3	Intuit Inc		05/30/2019	Waddell & Reed	1,650.000	414,692		378,792	295,275	46,249			46,249		378,792		35,900	35,900	1,410		L
46120E-60-2	Intuitive Surgical Inc		04/25/2019	Waddell & Reed	490.000	263,612		174,256	234,671	(60,415)			(60,415)		174,256		89,356	89,356			L
46284V-10-1	Iron Mountain Inc		06/03/2019	Various	19,700.000	623,891		674,228	492,632	27,423			27,423		674,228		(50,337)	(50,337)	18,574		L
46625H-10-0	JPMorgan Chase & Co		04/04/2019	Waddell & Reed	5,000.000	524,774		293,673	488,100	(194,427)			(194,427)		293,673		231,101	231,101	8,000		L
49427F-10-8	Kilroy Realty Corp		05/03/2019	Stifel Nicolaus	100.000	7,673		7,655							7,655		17	17			L
49456B-10-1	Kinder Morgan Inc/DE		06/07/2019	Various	5,200.000	107,913		140,218	79,976	60,242			60,242		140,218		(32,306)	(32,306)	2,340		L
50050N-10-3	Kontoor Brands Inc		06/05/2019	Waddell & Reed	2,494.280	86,054		828							828		85,226	85,226			L
501797-10-4	L Brands Inc		05/23/2019	Waddell & Reed	9,200.000	222,087		305,261	236,164	69,097			69,097		305,261		(83,174)	(83,174)	2,760		L
512807-10-8	Lam Research Corp		04/18/2019	Waddell & Reed	800.000	154,129		54,586	108,936	(54,350)			(54,350)		54,586		99,543	99,543	880		L
531172-10-4	Liberty Property Trust		05/31/2019	Various	3,100.000	146,413		139,474							139,474		6,939	6,939	1,271		L
548661-10-7	Lowe's Cos Inc		05/09/2019	Waddell & Reed	800.000	84,898		69,260	36,944	(5,656)			(5,656)		69,260		15,638	15,638	768		L
55336V-10-0	MPLX LP		05/06/2019	Various	3,200.000	103,201		107,089	96,960	10,129			10,129		107,089		(3,888)	(3,888)	2,072		L
554382-10-1	Macerich Co/The		05/28/2019	Various	800.000	32,173		40,951	34,624	6,327			6,327		40,951		(8,778)	(8,778)	1,125		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
559080-10-6	MAGELLAN MID PARTNERS LP		04/09/2019	Wells Fargo Securities	900.000	55,964		57,566	51,354	6,212			6,212		57,566		(1,602)	(1,602)	898		L
56585A-10-2	Marathon Petroleum Corp		04/29/2019	Waddell & Reed	19,800.000	1,203,509		996,409	908,754	(176,450)			(176,450)		996,409		207,100	207,100	8,162		L
57636Q-10-4	MasterCard Inc		04/25/2019	Waddell & Reed	1,950.000	463,168		62,410	367,868	(305,458)			(305,458)		62,410		400,758	400,758	1,205		L
594918-10-4	Microsoft Corp		05/24/2019	Waddell & Reed	1,500.000	189,820		72,988	152,355	(79,367)			(79,367)		72,988		116,832	116,832	1,380		L
59522J-10-3	Mid-America Apartment Communit		06/20/2019	TRADEBOOK	4,100.000	468,843		415,795	392,370	23,425			23,425		415,795		53,048	53,048	7,872		L
65341B-10-6	NextEra Energy Partners LP		06/24/2019	Instinet Corp-E	1,600.000	79,655		68,532							68,532		11,123	11,123	1,470		L
681936-10-0	Omega Healthcare Investors Inc		06/20/2019	Various	9,700.000	355,104		351,876							351,876		3,228	3,228	6,402		L
682680-10-3	ONEOK Inc		04/22/2019	Various	2,400.000	166,621		161,929	129,480	32,449			32,449		161,929		4,692	4,692	2,064		L
69007J-10-6	Outfront Media Inc		04/11/2019	Raymond James-B	1,600.000	38,417		37,278	28,992	8,286			8,286		37,278		1,139	1,139	576		L
700517-10-5	Park Hotels & Resorts Inc		05/06/2019	Various	6,800.000	219,718		175,100	176,664	(1,564)			(1,564)		175,100		44,618	44,618	9,860		L
70450Y-10-3	PayPal Holdings Inc		05/30/2019	Waddell & Reed	980.000	109,037		79,499	43,727	(15,629)			(15,629)		79,499		29,538	29,538			L
717081-10-3	Pfizer Inc		04/18/2019	Waddell & Reed	4,650.000	191,059		202,305	186,822	(382)			(382)		202,305		(11,246)	(11,246)	1,674		L
71943U-10-4	Physicians Realty Trust		05/03/2019	Stifel Nicolaus	200.000	3,625		3,683							3,683		(57)	(57)	46		L
737630-10-3	Potlatch Corp		05/03/2019	Various	4,181.000	164,707		179,282	132,287	46,996			46,996		179,282		(14,575)	(14,575)	1,672		L
74340W-10-3	Prologis Inc		06/20/2019	Various	9,200.000	705,293		491,991	522,608	(51,829)			(51,829)		491,991		213,302	213,302	5,777		L
74460D-10-9	Public Storage		06/07/2019	Various	1,300.000	310,808		269,232	263,133	6,099			6,099		269,232		41,576	41,576	2,600		L
747525-10-3	QUALCOMM Inc		05/08/2019	Waddell & Reed	11,100.000	941,776		645,312	631,701	13,611			13,611		645,312		296,464	296,464	6,882		L
756109-10-4	Realty Income Corp		04/03/2019	Instinet	600.000	43,178		35,454	37,824	(2,370)			(2,370)		35,454		7,725	7,725	539		L
758849-10-3	Regency Centers Corp		05/28/2019	Raymond James-B	1,300.000	86,642		85,486							85,486		1,156	1,156	761		L
78377T-10-7	Ryman Hospitality Properties I		05/16/2019	Wells Fargo Securities	700.000	61,394		56,243							56,243		5,151	5,151			L
78440X-10-1	SL Green Realty Corp		04/11/2019	Various	2,600.000	236,603		222,315	102,804	8,477			8,477		222,315		14,288	14,288	3,315		L
78573L-10-6	Sabra Health Care REIT Inc		06/20/2019	Various	18,900.000	374,654		360,437	311,472	48,965			48,965		360,437		14,217	14,217	11,790		L
79466L-30-2	salesforce.com inc		05/28/2019	Waddell & Reed	1,690.000	262,554		140,684	208,194	(95,790)			(95,790)		140,684		121,870	121,870			L
808513-10-5	Charles Schwab Corp/The		04/05/2019	Waddell & Reed	5,390.000	239,861		157,229	223,847	(66,618)			(66,618)		157,229		82,632	82,632	916		L
828806-10-9	Simon Property Group Inc		06/12/2019	Various	2,000.000	328,159		285,178	319,181	(51,001)			(51,001)		285,178		42,982	42,982	7,995		L
838518-10-8	South Jersey Industries Inc		06/20/2019	Various	6,000.000	198,608		193,552	166,800	26,752			26,752		193,552		5,056	5,056	1,725		L
848574-10-9	Spirit AeroSystems Holdings In		06/03/2019	Waddell & Reed	3,800.000	326,584		352,137	273,942	78,195			78,195		352,137		(25,553)	(25,553)	912		L
84860W-30-0	Spirit Realty Capital Inc		06/20/2019	Various	10,000.000	437,244		407,381	352,500	54,881			54,881		407,381		29,863	29,863	12,500		L
85254J-10-2	STAG Industrial Inc		06/18/2019	Various	3,600.000	112,235		98,372	57,224	4,474			4,474		98,372		13,863	13,863	2,262		L
85571B-10-5	Starwood Property Trust Inc		06/24/2019	Various	5,400.000	124,931		122,335	106,434	15,901			15,901		122,335		2,596	2,596	5,184		L
857477-10-3	State Street Corp		06/18/2019	Waddell & Reed	15,100.000	833,422		1,150,722	882,980	193,029			193,029		1,150,722		(317,300)	(317,300)	13,348		L
862121-10-0	STORE Capital Corp		05/03/2019	Stifel Nicolaus	200.000	6,675		6,538							6,538		137	137	66		L
867892-10-1	Sunstone Hotel Investors Inc		06/10/2019	Various	10,600.000	142,518		141,672	114,488	2,107			2,107		141,672		846	846	5,282		L
87165B-10-3	Synchrony Financial		05/22/2019	Waddell & Reed	3,600.000	126,481		101,823	84,456	17,367			17,367		101,823		24,659	24,659	1,512		L
87266J-10-4	TPI Composites Inc		04/26/2019	Various	20,168.000	624,979		607,480							607,480		17,499	17,499			L
87612E-10-6	Target Corp		06/12/2019	Waddell & Reed	1,900.000	161,339		131,342	66,090	2,803			2,803		131,342		29,997	29,997	1,920		L
87612G-10-1	Targa Resources Corp		05/21/2019	Various	13,900.000	566,382		633,950	500,678	133,272			133,272		633,950		(67,568)	(67,568)	17,017		L
88650V-20-8	Tier REIT Inc		06/12/2019	Various	17,400.000	479,568		369,122	183,607	4,565			4,565		369,122		110,447	110,447	3,132		L
902653-10-4	UDR Inc		05/03/2019	Stifel Nicolaus	100.000	4,427		4,459							4,459		(32)	(32)	34		L
90290N-10-9	USA Compression Partners LP		05/21/2019	Various	13,600.000	235,583		232,566	176,528	56,038			56,038		232,566		3,017	3,017	8,190		L
90384S-30-3	Ulta Beauty Inc		05/16/2019	Waddell & Reed	746.000	256,529		181,307	170,409	(6,714)			(6,714)		181,307		75,222	75,222			L
918204-10-8	VF Corp		05/13/2019	Waddell & Reed	1,260.000	113,611		114,818	51,365	12,313			12,313		114,818		(1,206)	(1,206)	367		L
918204-10-8	VF Corp		05/23/2019	Spin Off	0.000	828		828	732	96			96		828						L
92276F-10-0	Ventas Inc		06/20/2019	Various	7,100.000	466,562		456,306	216,783	19,081			19,081		456,306		10,256	10,256	8,559		L
92343E-10-2	VeriSign Inc		06/18/2019	Waddell & Reed	2,230.000	451,713		362,477	301,029	21,830			21,830		362,477		89,236	89,236			L
92343V-10-4	Verizon Communications Inc		05/20/2019	Instinet	1,300.000	77,992		73,377							73,377		4,615	4,615			L
92345Y-10-6	Verisk Analytics Inc		05/16/2019	Waddell & Reed	2,060.000	289,679		251,458	184,278	15,425			15,425		251,458		38,221	38,221	423		L
931142-10-3	Walmart Inc		04/12/2019	Waddell & Reed	300.000	30,468		25,364	27,945	(2,581)			(2,581)		25,364		5,104	5,104	315		L
948741-10-3	Weingarten Realty Investors		05/28/2019	Various	1,700.000	49,283		50,794	39,696	8,147			8,147		50,794		(1,511)	(1,511)	672		L
95040Q-10-4	Welltower Inc		06/07/2019	Various	4,800.000	373,885		358,522							358,522		15,363	15,363	5,394		L
958102-10-5	Western Digital Corp		04/26/2019	Waddell & Reed	3,300.000	162,871		158,090							158,090		4,781	4,781	1,650		L
958669-10-3	Western Midstream Partners LP		04/22/2019	Various	4,000.000	138,331		130,695							130,695		7,637	7,637			L
969457-10-0	Williams Cos Inc/The		06/03/2019	Various	5,700.080	155,393		173,893	125,687	48,206			48,206		173,893		(18,500)	(18,500)	2,166		L
G8124V-10-8	Shire PLC		04/01/2019	Taxable Exchange	17,749.000	1,267,755		964,493	1,034,766	(95,003)			(95,003)	24,730	964,493	(16,888)	320,151	303,263			U
G8124V-10-8	Shire PLC		04/01/2019	Tax Free Exchange	(17,749.000)	(1,656,973)		(964,493)	(1,034,766)	95,003			95,003	(24,730)	(964,493)		(692,480)	(692,480)			U
559222-40-1	Magna International Inc		06/07/2019	Waddell & Reed	16,900.000	746,234		908,853	768,105	140,748			140,748		908,853		(162,618)	(162,618)	11,412		L
N01803-30-8	Akzo Nobel NV	B	06/21/2019	Franklin Templeton	1,421.000	131,728		67,427							67,427	(12,868)	77,169	64,301	9,198		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
H01301-12-8	Alcon Inc	C	04/30/2019	Franklin Templeton	0.200	11		1							1		10	10			L
K0514G-10-1	AP Moller - Maersk A/S	B	04/04/2019	Spin Off	0.000	4,525		4,525	3,794	543			543	188	4,525						U
F06106-10-2	AXA SA	B	06/21/2019	Franklin Templeton	15,168.000	392,492		404,901	327,823	60,412			60,412	16,666	404,901	(23,341)	10,932	(12,409)	7,844		U
G12793-10-8	BP PLC	B	04/29/2019	Franklin Templeton	45,095.000	326,257		300,385	285,311	7,633			7,633	7,440	300,384	(2,912)	28,785	25,873	4,545		U
G16252-10-1	Brookfield Infrastructure Part	D	05/28/2019	Various	3,300.000	140,394		91,385	113,949	(22,564)			(22,564)		91,385		49,010	49,010	1,658		L
G16258-10-8	Brookfield Renewable Partners	C	06/20/2019	Various	6,900.000	230,351		214,365	178,710	35,655			35,655		214,365		15,986	15,986	5,202		L
G29183-10-3	Eaton Corp PLC	C	06/20/2019	Waddell & Reed	12,900.000	1,050,528		791,770	830,786	(93,347)			(93,347)		791,770		258,758	258,758	18,318		L
J13314-10-9	Ezaki Glico Co Ltd	B	06/18/2019	Franklin Templeton	1,500.000	72,930		77,393	76,376	254			254	764	77,394	(1,331)	(3,133)	(4,464)	410		U
D35415-10-4	Infineon Technologies AG	B	06/21/2019	Franklin Templeton	18,400.000	309,004		250,674	366,191	(121,990)			(121,990)	6,473	250,674	(9,531)	67,861	58,330	5,658		U
D5032B-10-2	LANXESS AG	B	04/02/2019	Franklin Templeton	1,795.000	99,036		91,485	82,700	9,148			9,148	(363)	91,485	(1,475)	9,027	7,552			U
66987V-10-9	Novartis AG	C	04/09/2019	Spin Off	0.000	4,102		4,102	5,154	(1,052)			(1,052)		4,102						L
G7690A-11-8	Royal Dutch Shell PLC	B	04/29/2019	Franklin Templeton	10,956.000	348,162		325,404	327,054	(34,189)			(34,189)	32,539	325,404	(29,007)	51,765	22,758	5,197		U
N7752F-14-8	SBM Offshore NV	B	04/30/2019	Franklin Templeton	17,473.000	323,347		219,307	258,829	(58,702)			(58,702)	19,181	219,307	(24,639)	128,678	104,039	5,494		U
Y79985-20-9	Singapore Telecommunications L	B	06/24/2019	Franklin Templeton	53,100.000	134,084		138,974	114,156	27,413			27,413	(2,595)	138,974	3,159	(8,048)	(4,889)	2,670		U
J7923L-12-8	Taiheiyo Cement Corp	B	06/28/2019	Franklin Templeton	3,600.000	108,611		138,216	111,525	29,828			29,828	(3,136)	138,216	5,836	(35,441)	(29,605)	848		U
J8129E-10-8	Takeda Pharmaceutical Co Ltd	B	05/24/2019	Franklin Templeton	0.000			(12)		(29)			(29)		(12)		12	12			U
L90272-10-2	Tenaris SA	B	05/03/2019	Franklin Templeton	5,976.000	82,320		76,566							76,566	(1,254)	7,008	5,754			U
H42097-10-7	UBS Group AG	B	05/31/2019	Franklin Templeton	53,299.000	654,975		778,946	664,540	136,599			136,599	(22,194)	778,945	7,022	(130,993)	(123,971)	10,399		U
T9T23L-64-2	UniCredit SpA	B	05/02/2019	Franklin Templeton	22,196.000	304,774		351,607	251,688	94,125			94,125	5,794	351,607	(12,807)	(34,026)	(46,833)	6,672		U
K9773J-12-8	Vestas Wind Systems A/S	B	05/01/2019	Franklin Templeton	2,434.000	221,192		170,132	183,848	(19,350)			(19,350)	5,633	170,132	(8,013)	59,073	51,060	1,994		U
R9900C-10-6	Yara International ASA	B	06/21/2019	Franklin Templeton	1,706.000	81,609		74,362							74,362	714	6,533	7,247	946		U
026874-78-4	American International Group Inc		04/16/2019	Class Action Proceeds		2,268											2,268	2,268			
11120U-10-5	Brixmor Property Group Inc		06/20/2019	Class Action Proceeds		44,310											44,310	44,310			
871508-10-7	Symbol Technologies Inc		04/05/2019	Class Action Proceeds		378											378	378			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						31,461,648	XXX	28,605,661	21,730,423	261,218			261,218	66,390	28,605,660	(127,335)	2,983,330	2,855,995	433,394	XXX	XXX
9799997. Total - Common Stocks - Part 4						31,461,648	XXX	28,605,661	21,730,423	261,218			261,218	66,390	28,605,660	(127,335)	2,983,330	2,855,995	433,394	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						31,461,648	XXX	28,605,661	21,730,423	261,218			261,218	66,390	28,605,660	(127,335)	2,983,330	2,855,995	433,394	XXX	XXX
9899999. Total - Preferred and Common Stocks						33,354,906	XXX	30,405,339	23,530,101	261,218			261,218	66,390	30,405,338	(127,335)	3,076,910	2,949,575	510,420	XXX	XXX
9999999 - Totals						790,707,646	XXX	781,037,461	394,203,972	308,671	467,528		776,199	66,390	781,063,669	(127,335)	8,881,220	8,753,885	13,282,354	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 20

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
OTC Basket Option Call 07/18/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2018	07/18/2019	630,000	63,000,000	100	2,504,250			1,675,800		1,675,800	1,439,550						0004
OTC Basket Option Call 01/16/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2019	01/16/2020	110,000	11,000,000	100		491,700		1,034,220		1,034,220	542,520						0004
OTC Basket Option Call 06/18/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2019	06/18/2020	740,000	74,000,000	100		2,908,200		2,254,040		2,254,040	(654,160)						0004
OTC Basket Option Call 10/17/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2018	10/17/2019	780,000	78,000,000	100	3,486,600			5,091,840		5,091,840	3,985,020						0004
OTC Basket Option Call 03/19/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2019	03/19/2020	730,000	73,000,000	100		3,095,200		3,929,590		3,929,590	834,390						0004
OTC Basket Option Call 10/17/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2018	10/17/2019	95,000	9,500,000	100	425,600			620,160		620,160	485,355						0004
OTC Basket Option Call 12/19/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2018	12/19/2019	960,000	96,000,000	100	5,001,600			12,891,840		12,891,840	8,372,160						0004
OTC Basket Option Call 04/16/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2019	04/16/2020	790,000	79,000,000	100		3,239,000		2,974,350		2,974,350	(264,650)						0004
OTC Basket Option Call 01/16/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2019	01/16/2020	710,000	71,000,000	100		3,223,400		6,675,420		6,675,420	3,452,020						0004
OTC Basket Option Call 04/16/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2019	04/16/2020	170,000	17,000,000	100		678,300		640,051		640,051	(38,250)						0004
OTC Basket Option Call 11/14/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2018	11/14/2019	840,000	84,000,000	100	4,065,600			6,263,880		6,263,880	4,742,640						0004
OTC Basket Option Call 07/18/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2018	07/18/2019	120,000	12,000,000	100	475,200			319,200		319,200	274,200						0004
OTC Basket Option Call 02/20/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2019	02/20/2020	830,000	83,000,000	100		3,602,200		5,647,320		5,647,320	2,045,120						0004
OTC Basket Option Call 05/14/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2019	05/14/2020	125,000	12,500,000	100		505,000		513,250		513,250	8,250						0004
OTC Basket Option Call 08/15/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2018	08/15/2019	640,000	64,000,000	100	2,588,160			1,989,760		1,989,760	1,679,360						0004
OTC Basket Option Call 05/14/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2019	05/14/2020	740,000	74,000,000	100		3,063,600		3,038,440		3,038,440	(25,160)						0004
OTC Basket Option Call 09/19/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2018	09/19/2019	670,000	67,000,000	100	2,655,880			1,744,010		1,744,010	1,443,180						0004
OTC Basket Option Call 09/19/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2018	09/19/2019	100,000	10,000,000	100	394,000			260,300		260,300	215,400						0004
OTC Option SPX Call 03/19/2020	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/19/2020	85,470	240,000,000	2808		15,096,000		20,325,597		20,325,597	5,229,600						0001

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OTC Option SPX Call 07/18/2019	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2018	07/18/2019	18,001,922	135,000,000	2804	8,133,750			7,148,250		7,148,250	5,641,650						0001
OTC Option SPX Call 10/17/2019	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2018	10/17/2019	14,000,000	124,000,000	2769	8,797,800			9,917,520		9,917,520	7,257,720						0001
OTC Option SPX Call 10/17/2019	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2018	10/17/2019	7,584	21,000,000	2769	1,489,950			1,679,580		1,679,580	1,229,130						0001
OTC Option SX5E Call 07/18/2019	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2018	07/18/2019	4,608	16,000,000	3472	622,400			156,960		156,960	110,880						0003
OTC Option SPLV Call 04/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/18/2019	04/16/2020	674	5,700,000	8455		288,990		437,532		437,532	148,542						0002
OTC Option SPLV Call 05/14/2020	FIUL Hedge	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/16/2019	05/14/2020	564	4,875,000	8641		251,063		300,934		300,934	49,871						0002
OTC Option SPLV Call 08/15/2019	FIUL Hedge	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/17/2018	08/15/2019	2,257	18,001,922	7976	1,022,805			2,008,654		2,008,654	1,593,710						0002
OTC Option SX5E Call 02/20/2020	FIUL Hedge	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/14/2019	02/20/2020	4,084	13,000,000	3183		525,200		1,302,340		1,302,340	777,140						0003
OTC Option SX5E Call 11/14/2019	FIUL Hedge	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/15/2018	11/14/2019	4,389	14,000,000	3190	603,400			1,309,420		1,309,420	1,000,160						0003
OTC Basket Option Call 08/15/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2018	08/15/2019	150,000	15,000,000	100	601,500			466,350		466,350	393,600						0004
OTC Option SPLV Call 03/19/2020	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/14/2019	03/19/2020	581	4,874,998	8386		257,400		397,361		397,361	139,961						0002
OTC Option SPLV Call 07/18/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2018	07/18/2019	4,040	31,484,972	7793	1,941,947			4,286,994		4,286,994	3,373,300						0002
OTC Option SPX Call 08/15/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2018	08/15/2019	7,040	20,000,000	2841	1,207,500			936,000		936,000	722,800						0001
OTC Option SPX Call 08/15/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2018	08/15/2019	44,351	126,000,000	2841	7,605,108			5,896,800		5,896,800	4,553,640						0001
OTC Option SPX Call 08/15/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2018	08/15/2019	72,158	205,000,000	2841	12,373,595			9,594,000		9,594,000	7,408,700						0001
OTC Option SPX Call 12/19/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2018	12/19/2019	125,659	310,000,000	2467	25,867,950			62,849,400		62,849,400	36,657,500						0001
OTC Option SPX Call 12/19/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2018	12/19/2019	10,539	26,000,000	2467	2,172,950			5,271,240		5,271,240	3,074,500						0001
OTC Option SX5E Call 05/14/2020	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2019	05/14/2020	4,071	14,000,000	3439		543,900		599,060		599,060	55,160						0003
OTC Option SX5E Call 08/15/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2018	08/15/2019	3,552	12,000,000	3378	499,200			411,120		411,120	339,360						0003
OTC Option SPX Call 01/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	01/17/2019	01/16/2020	12,140	32,000,000	2636		2,233,600		4,363,519		4,363,519	2,129,920						0001
OTC Option SPX Call 01/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	01/17/2019	01/16/2020	113,809	300,000,000	2636		21,030,000		40,908,000		40,908,000	19,878,000						0001
OTC Option SPX Call 01/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	01/17/2019	01/16/2020	31,108	82,000,000	2636		5,715,400		11,181,520		11,181,520	5,466,120						0001
OTC Option SPX Call 01/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	01/17/2019	01/16/2020	2,276	6,000,000	2636		418,800		818,160		818,160	399,360						0001
OTC Option SPX Call 02/20/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	02/14/2019	02/20/2020	29,862	82,000,000	2746		5,387,400		8,313,980		8,313,980	2,926,580						0001
OTC Option SPX Call 02/20/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	02/14/2019	02/20/2020	8,740	24,000,000	2746		1,576,800		2,433,360		2,433,360	856,560						0001
OTC Option SPX Call 02/20/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	02/14/2019	02/20/2020	98,325	270,000,000	2746		17,739,000		27,375,300		27,375,300	9,636,300						0001
OTC Option SPX Call 03/19/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	05/31/2019	03/19/2020	5,342	15,000,000	2808		746,939		1,270,350		1,270,350	523,411						0001
OTC Option SPX Call 04/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	05/31/2019	04/16/2020	5,163	14,999,000	2905		507,420		925,588		925,588	418,169						0001
OTC Option SPX Call 04/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	04/18/2019	04/16/2020	11,015	32,000,000	2905		1,934,400		1,974,720		1,974,720	40,320						0001

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OTC Option SPX Call 04/16/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	04/18/2019	04/16/2020	96,386	280,000,000	2905		16,926,000		17,278,800		17,278,800	352,800						0001
OTC Option SPX Call 05/14/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	05/16/2019	05/14/2020	69,541	200,000,000	2876		12,460,000		14,330,000		14,330,000	1,870,000						0001
OTC Option SPX Call 05/14/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	05/16/2019	05/14/2020	8,693	25,000,000	2876		1,557,500		1,791,250		1,791,250	233,750						0001
OTC Option SPX Call 05/14/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	05/31/2019	05/14/2020	5,216	15,000,000	2876		623,297		1,074,750		1,074,750	451,453						0001
OTC Option SPX Call 07/18/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	10/11/2018	07/18/2019	10,699	29,999,630	2804	1,471,693			1,588,480		1,588,480	1,253,685						0001
OTC Option SPX Call 7/18/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	07/19/2018	07/18/2019	8,203	23,000,000	2804	1,382,300			1,217,850		1,217,850	961,170						0001
OTC Option SPX Call 07/18/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	07/19/2018	07/18/2019	74,893	210,000,000	2804	12,631,500			11,119,500		11,119,500	8,775,900						0001
OTC Option SPX Call 08/15/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	10/11/2018	08/15/2019	10,560	30,000,527	2841	1,324,878			1,404,025		1,404,025	1,084,219						0001
OTC Option SPX Call 09/19/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	10/11/2018	09/19/2019	10,235	29,999,157	2931	940,381			880,475		880,475	650,082						0001
OTC Option SPX Call 10/17/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	12/20/2018	10/17/2019	10,834	30,000,000	2769	690,087			2,399,400		2,399,400	1,755,900						0001
OTC Option SPX Call 10/17/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	10/18/2018	10/17/2019	97,508	270,000,000	2769	19,109,250			21,594,600		21,594,600	15,803,100						0001
OTC Option SPX Call 11/14/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	12/20/2018	11/14/2019	10,989	30,000,000	2730	894,330			2,888,700		2,888,700	2,040,600						0001
OTC Option SPX Call 11/14/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	11/15/2018	11/14/2019	80,586	220,000,000	2730	16,324,000			21,183,800		21,183,800	14,964,400						0001
OTC Option SX5E Call 01/16/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	01/17/2019	01/16/2020	4,725	14,500,000	3069		594,500		1,929,370		1,929,370	1,334,870						0003
OTC Option SX5E Call 03/19/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	03/14/2019	03/19/2020	4,039	13,500,000	3342		537,300		857,520		857,520	320,220						0003
OTC Option SX5E Call 04/16/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	04/18/2019	04/16/2020	4,001	14,000,000	3499		523,600		509,320		509,320	(14,280)						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	17,500,000	3468		668,500		642,600		642,600	(25,900)						0003
OTC Option SX5E Call 09/19/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	09/20/2018	09/19/2019	3,820	13,000,000	3403	487,500			446,940		446,940	362,830						0003
OTC Option SX5E Call 10/17/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	10/18/2018	10/17/2019	4,514	14,500,000	3212	607,550			1,231,050		1,231,050	959,465						0003
OTC Option SX5E Call 12/19/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	12/20/2018	12/19/2019	4,833	14,500,000	3000	713,400			2,258,665		2,258,665	1,549,180						0003
OTC Basket Option Call 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	8,500,000	100	436,050			1,141,463		1,141,463	741,285						0004
OTC Basket Option Call 11/14/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	11/15/2018	11/14/2019	100,000	10,000,000	100	475,000			745,700		745,700	564,600						0004
OTC Option SPLV Call 01/16/2020	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2019	01/16/2020	660	5,100,000	7728		313,650		786,981		786,981	473,331						0002
OTC Option SPLV Call 06/18/2020	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2019	06/18/2020	661	5,950,000	9005		287,385		222,292		222,292	(65,093)						0002
OTC Option SPLV Call 09/19/2019	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2018	09/19/2019	557	4,500,000	8075	235,350			457,515		457,515	356,625						0002
OTC Option SPX Call 05/14/2020	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2019	05/14/2020	25,382	73,000,000	2876		4,580,750		5,230,450		5,230,450	649,700						0001
OTC Option SPX Call 06/18/2020	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2019	06/18/2020	88,016	260,000,000	2954		15,340,000		14,539,200		14,539,200	(800,800)						0001
OTC Option SPX Call 06/18/2020	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2019	06/18/2020	10,156	30,000,000	2954		1,767,000		1,677,600		1,677,600	(89,400)						0001

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OTC Option SPX Call 06/18/2020	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2019	06/18/2020	24,035	71,000,000	2954		4,189,000		3,970,320		3,970,320	(218,680)						0001
OTC Option SPX Call 12/19/2019	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2018	12/19/2019	36,887	91,000,000	2467	7,598,500			18,449,340		18,449,340	10,760,750						0001
OTC Option SPX Call 03/19/2020	FIUL Hedge	Exhibit 5	Equity/Index	SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06	03/14/2019	03/19/2020	8,191	23,000,000	2808		1,469,700		1,947,870		1,947,870	478,170						0001
OTC Option SPX Call 03/19/2020	FIUL Hedge	Exhibit 5	Equity/Index	SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06	03/14/2019	03/19/2020	33,120	93,000,000	2808		5,942,700		7,876,170		7,876,170	1,933,470						0001
OTC Option SPX Call 04/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06	04/18/2019	04/16/2020	27,539	80,000,000	2905		4,836,000		4,936,800		4,936,800	100,800						0001
OTC Option SPX Call 9/19/2019	FIUL Hedge	Exhibit 5	Equity/Index	SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06	09/20/2018	09/19/2019	33,095	97,000,000	2931	5,853,950			2,846,950		2,846,950	2,101,990						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	5,000,000	2730	377,000			481,450		481,450	340,100						0001
OTC Option SPX Call 11/14/2019	FIUL Hedge	Exhibit 5	Equity/Index	SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06	11/15/2018	11/14/2019	5,861	16,000,000	2730	1,205,600			1,540,640		1,540,640	1,088,320						0001
OTC Option SPX Call 11/14/2019	FIUL Hedge	Exhibit 5	Equity/Index	SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06	11/15/2018	11/14/2019	33,333	91,000,000	2730	6,829,550			8,762,390		8,762,390	6,189,820						0001
OTC Basket Option Call 03/19/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/14/2019	03/19/2020	95,000	9,500,000	100		391,400		511,386		511,386	119,985						0004
OTC Basket Option Call 06/18/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	06/20/2019	06/18/2020	170,000	17,000,000	100		647,700		517,820		517,820	(129,880)						0004
OTC Basket Option Call 02/20/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	02/14/2019	02/20/2020	95,000	9,500,000	100		400,900		646,380		646,380	245,480						0004
OTC Option SPLV Call 02/20/2020	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	02/14/2019	02/20/2020	489	3,975,000	8133		223,395		421,072		421,072	197,677						0002
OTC Option SPLV Call 12/19/2019	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	12/20/2018	12/19/2019	3,056	22,949,997	7509	1,526,175			4,214,078		4,214,078	2,734,722						0002
OTC Option SPX Call 9/19/2019	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	09/20/2018	09/19/2019	71,648	210,000,000	2931	12,463,500			6,163,500		6,163,500	4,550,700						0001
OTC Option SPX Call 9/19/2019	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	09/20/2018	09/19/2019	8,530	25,000,000	2931	1,481,250			733,750		733,750	541,750						0001
OTC Option BXIITAC5 Call 01/17/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/23/2019	01/17/2020	30,286	4,889,000	161		121,439		390,876		390,876	269,437						0010
OTC Option BXIITAC5 Call 01/27/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/30/2019	01/27/2020	33,327	5,393,000	162		148,293		418,119		418,119	269,827						0010
OTC Option BXIITAC5 Call 01/31/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/06/2019	01/31/2020	21,019	3,426,930	163		88,069		239,988		239,988	151,919						0010
OTC Option BXIITAC5 Call 01/03/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/09/2019	01/03/2020	26,506	4,271,159	161		111,060		349,167		349,167	238,108						0010
OTC Option BXIITAC5 Call 01/10/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/16/2019	01/10/2020	22,444	3,624,025	161		90,674		288,690		288,690	198,016						0010
OTC Option BXIITAC5 Call 02/07/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/13/2019	02/07/2020	36,552	5,981,673	164		149,689		397,482		397,482	247,794						0010
OTC Option BXIITAC5 Call 02/14/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/20/2019	02/14/2020	30,570	5,028,100	164		135,118		310,284		310,284	175,166						0010
OTC Option BXIITAC5 Call 02/24/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/27/2019	02/24/2020	23,176	3,823,388	165		88,533		225,962		225,962	137,429						0010
OTC Option BXIITAC5 Call 03/02/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2019	03/02/2020	37,855	6,196,047	164		152,933		412,533		412,533	259,600						0010
OTC Option BXIITAC5 Call 03/09/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/13/2019	03/09/2020	26,596	4,362,000	164		126,328		282,527		282,527	156,199						0010
OTC Option BXIITAC5 Call 03/16/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2019	03/16/2020	40,104	6,621,951	165		182,473		388,642		388,642	206,170						0010
OTC Option BXIITAC5 Call 03/23/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/27/2019	03/23/2020	32,969	5,493,246	167		157,590		279,496		279,496	121,906						0010

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OTC Option BXIITAC5 Call 03/27/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/03/2019	03/27/2020	31,080	5,218,619	168		117,482		232,803		232,803	115,321						0010
OTC Option BXIITAC5 Call 04/06/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/10/2019	04/06/2020	37,619	6,295,973	167		171,544		299,185		299,185	127,640						0010
OTC Option BXIITAC5 Call 04/09/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/18/2019	04/09/2020	32,599	5,458,341	167		118,334		257,634		257,634	139,300						0010
OTC Option BXIITAC5 Call 04/20/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/24/2019	04/20/2020	34,178	5,690,000	166		165,413		297,132		297,132	131,719						0010
OTC Option BXIITAC5 Call 04/27/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/01/2019	04/27/2020	32,903	5,520,418	168		138,191		254,050		254,050	115,858						0010
OTC Option BXIITAC5 Call 05/04/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/08/2019	05/04/2020	40,923	6,879,508	168		165,737		307,239		307,239	141,502						0010
OTC Option BXIITAC5 Call 05/08/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/15/2019	05/08/2020	40,120	6,733,000	168		182,145		311,738		311,738	129,593						0010
OTC Option BXIITAC5 Call 05/18/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/22/2019	05/18/2020	38,658	6,499,549	168		163,136		291,960		291,960	128,823						0010
OTC Option BXIITAC5 Call 05/22/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/29/2019	05/22/2020	32,894	5,541,900	168		143,745		240,740		240,740	96,995						0010
OTC Option BXIITAC5 Call 06/02/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/05/2019	06/02/2020	36,347	6,193,206	170		169,378		221,097		221,097	51,719						0010
OTC Option BXIITAC5 Call 06/05/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/12/2019	06/05/2020	34,267	5,884,413	172		152,490		181,122		181,122	28,632						0010
OTC Option BXIITAC5 Call 06/12/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/19/2019	06/12/2020	36,134	6,235,198	173		190,062		175,022		175,022	(15,040)						0010
OTC Option BXIITAC5 Call 06/19/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/26/2019	06/19/2020	37,670	6,558,759	174		146,914		153,672		153,672	6,758						0010
OTC Option BXIITAC5 Call 07/01/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/05/2018	07/01/2019	26,390	4,442,810	168	125,090			158,697		158,697	149,278						0010
OTC Option BXIITAC5 Call 07/05/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/11/2018	07/05/2019	18,127	3,076,000	170	76,498			84,682		84,682	80,191						0010
OTC Option BXIITAC5 Call 07/12/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/18/2018	07/12/2019	28,772	4,882,898	170	119,692			133,840		133,840	126,174						0010
OTC Option BXIITAC5 Call 07/19/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/25/2018	07/19/2019	25,798	4,350,344	169	102,935			147,825		147,825	137,819						0010
OTC Option BXIITAC5 Call 07/29/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/01/2018	07/29/2019	32,345	5,411,397	167	129,382			228,199		228,199	208,826						0010
OTC Option BXIITAC5 Call 08/02/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2018	08/02/2019	12,310	2,062,479	168	54,781			83,964		83,964	76,848						0010
OTC Option BXIITAC5 Call 08/09/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/15/2018	08/09/2019	23,311	3,931,564	169	98,604			133,909		133,909	123,255						0010
OTC Option BXIITAC5 Call 08/19/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2018	08/19/2019	32,543	5,525,134	170	154,904			154,980		154,980	142,990						0010
OTC Option BXIITAC5 Call 08/23/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/29/2018	08/23/2019	27,318	4,666,510	171	116,922			106,723		106,723	98,837						0010
OTC Option BXIITAC5 Call 08/30/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/05/2018	08/30/2019	16,066	2,742,089	171	61,692			65,618		65,618	60,518						0010
OTC Option BXIITAC5 Call 09/06/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/12/2018	09/06/2019	12,491	2,112,044	169	50,712			68,494		68,494	62,263						0010
OTC Option BXIITAC5 Call 09/13/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/19/2018	09/13/2019	33,217	5,595,132	168	118,254			202,600		202,600	182,401						0010
OTC Option BXIITAC5 Call 09/23/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/26/2018	09/23/2019	22,097	3,696,331	167	85,735			159,053		159,053	140,682						0010
OTC Option BXIITAC5 Call 09/27/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/03/2018	09/27/2019	12,482	2,084,814	167	41,067			93,024		93,024	81,850						0010
OTC Option BXIITAC5 Call 10/04/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/10/2018	10/04/2019	25,536	4,163,393	163	75,842			288,107		288,107	237,771						0010
OTC Option BXIITAC5 Call 10/11/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/17/2018	10/11/2019	29,043	4,665,715	161	123,722			396,119		396,119	310,223						0010

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OTC Option BXIITAC5 Call 10/21/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2018	10/21/2019	29,586	4,731,132	160	100,001			425,140		425,140	325,738						0010
OTC Option BXIITAC5 Call 10/28/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2018	10/28/2019	21,547	3,425,832	159	86,621			329,154		329,154	245,872						0010
OTC Option BXIITAC5 Call 11/01/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2018	11/01/2019	20,249	3,219,463	159	90,718			309,262		309,262	230,578						0010
OTC Option BXIITAC5 Call 11/08/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2018	11/08/2019	29,579	4,721,766	160	112,106			432,939		432,939	326,652						0010
OTC Option BXIITAC5 Call 11/15/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2018	11/15/2019	34,069	5,434,018	160	130,485			502,918		502,918	377,012						0010
OTC Option BXIITAC5 Call 11/22/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2018	11/22/2019	17,655	2,809,372	159	79,622			267,003		267,003	197,808						0010
OTC Option BXIITAC5 Call 11/29/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2018	11/29/2019	30,731	4,945,000	161	128,764			411,078		411,078	315,788						0010
OTC Option BXIITAC5 Call 12/06/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/12/2018	12/06/2019	28,439	4,573,000	161	110,054			383,492		383,492	292,901						0010
OTC Option BXIITAC5 Call 12/13/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2018	12/13/2019	38,413	6,136,406	160	154,034			557,308		557,308	414,760						0010
OTC Option BXIITAC5 Call 12/20/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/26/2018	12/20/2019	39,290	6,246,000	159	150,079			600,241		600,241	437,595						0010
OTC Option BXIITAC5 Call 12/27/2019	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/02/2019	12/27/2019	38,530	6,132,000	159		187,252		581,743		581,743	394,491						0010
Barclays Bank PLC Swaption 5.50% 04/08/2020 SP64805$S Tenor: 735 days SD:04/04/2018 ED:04/08/2020	Macro Interest Rate Hedge	Liabilities	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2018	04/08/2020		800,000,000	5.5	485,000			8,000		8,000	(168,000)						0008
Barclays Bank PLC Swaption 5.75% 11/16/2020 SP75777$S Tenor: 732 days SD:11/15/2018 ED:11/16/2020	Macro Interest Rate Hedge	Liabilities	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/15/2018	11/16/2020		1,010,000,000	5.75	500,000			30,300		30,300	(404,000)						0008
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										193,258,855	173,103,211		502,422,864	XXX	502,422,864	246,954,987					XXX	XXX
OTC Option SPX Put 09/19/2019	Macro Equity Hedge	Liabilities	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/18/2019	09/19/2019	57,000	120,840,000	2120		503,309		82,171		82,171	(421,138)						0011
OTC Option SPX Put 04/16/20	GWB Hedge	Exhibit 5	Equity/Index	Bank of New York Mellon HPFHU00Q28E4N0NFVK49	04/21/2014	04/16/2020	5,294	9,900,000	1870	1,582,450			33,567		33,567	(214,676)						0005
OTC Option SPX PUT 07/16/20	GWB Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2014	07/16/2020	4,747	9,400,000	1980	1,678,850			84,051		84,051	(294,327)						0005
OTC Option SPX Put 02/20/2020	GWB Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	02/13/2014	02/20/2020	5,296	9,400,000	1775	1,567,150			16,419		16,419	(152,650)						0005
OTC Option SPX Put 04/16/2020	GWB Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/22/2014	04/16/2020	5,013	9,425,000	1880	1,565,500			34,686		34,686	(220,148)						0005
OTC Option SPX Put 04/16/2020	GWB Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/22/2014	04/16/2020	5,000	9,450,000	1890	1,591,000			35,910		35,910	(225,666)						0005
OTC Option SPX Put 04/16/20	GWB Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/23/2014	04/16/2020	4,733	8,875,000	1875	1,576,700			34,125		34,125	(217,406)						0005
OTC Option SPX Put 04/16/20	GWB Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/24/2014	04/16/2020	5,239	9,850,000	1880	1,595,250			34,686		34,686	(220,148)						0005
OTC Option SPX Put 04/16/20	GWB Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/23/2014	04/16/2020	5,279	9,950,000	1885	1,599,750			35,344		35,344	(222,807)						0005
OTC Option SPX PUT 07/16/20	GWB Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	07/21/2014	07/16/2020	4,619	9,100,000	1970	1,691,500			81,066		81,066	(288,408)						0005
OTC Option SPX PUT 07/16/20	GWB Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	07/23/2014	07/16/2020	4,698	9,350,000	1990	1,705,000			87,063		87,063	(300,291)						0005

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OTC Option SPX Put 02/20/2020	GWB Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/13/2014	02/20/2020	5,151	9,375,000	1820	1,696,350			18,655		18,655	(173,537)						0005
0099999999. Subtotal - Purchased Options - Hedging Other - Put Options										17,849,500	503,309		577,743	XXX	577,743	(2,951,202)					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										211,108,355	173,606,520		503,000,607	XXX	503,000,607	244,003,785					XXX	XXX
0219999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										193,258,855	173,103,211		502,422,864	XXX	502,422,864	246,954,987					XXX	XXX
0379999999. Total Purchased Options - Put Options										17,849,500	503,309		577,743	XXX	577,743	(2,951,202)					XXX	XXX
0389999999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999999. Total Purchased Options - Other														XXX							XXX	XXX
0429999999. Total Purchased Options										211,108,355	173,606,520		503,000,607	XXX	503,000,607	244,003,785					XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
OTC Basket Option Call 10/17/2019(SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2018	10/17/2019	91,724	10,640,000	116	22,800			(16,279)		(16,279)	(8,831)						0004
OTC Basket Option Call 04/16/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2019	04/16/2020	170,000	18,700,000	110		(35,700)		(58,531)		(58,531)	(22,831)						0004
OTC Basket Option Call 06/18/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2019	06/18/2020	740,000	84,360,000	114		(37,000)		(54,834)		(54,834)	(17,834)						0004
OTC Basket Option Call 07/18/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2018	07/18/2019	120,000	13,440,000	112	10,800						806						0004
OTC Basket Option Call 12/19/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2018	12/19/2019	960,000	111,360,000	116	220,800			(1,510,042)		(1,510,042)	(1,169,280)						0004
OTC Basket Option Call 05/14/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2019	05/14/2020	740,000	84,360,000	114		(37,000)		(92,796)		(92,796)	(55,796)						0004
OTC Basket Option Call 03/19/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2019	03/19/2020	730,000	83,220,000	114		(43,800)		(133,152)		(133,152)	(89,352)						0004
OTC Basket Option Call 11/14/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2018	11/14/2019	840,000	97,440,000	116	58,800			(50,669)		(50,669)	(11,693)						0004
OTC Basket Option Call 09/19/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2018	09/19/2019	100,000	11,200,000	112	8,001			(224)		(224)	1,008						0004
OTC Basket Option Call 08/15/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2018	08/15/2019	640,000	74,240,000	116	6,400						2,227						0004
OTC Basket Option Call 07/18/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2018	07/18/2019	630,000	73,080,000	116	12,600						1,462						0004
OTC Basket Option Call 04/16/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2019	04/16/2020	790,000	90,060,000	114		(39,500)		(61,241)		(61,241)	(21,740)						0004
OTC Basket Option Call 02/20/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2019	02/20/2020	830,000	94,620,000	114		(74,700)		(272,506)		(272,506)	(197,806)						0004

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OTC Basket Option Call 01/16/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2019	01/16/2020	710,000	82,360,000	116		(56,800)		(299,790)		(299,790)	(242,990)						0004
OTC Basket Option Call 01/16/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2019	01/16/2020	110,000	12,320,000	112		(28,600)		(157,326)		(157,326)	(128,726)						0004
OTC Basket Option Call 10/17/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2018	10/17/2019	780,000	90,480,000	116	46,800			(10,858)		(10,858)	8,143						0004
OTC Basket Option Call 05/14/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2019	05/14/2020	125,000	13,750,000	110		(30,000)		(59,263)		(59,263)	(29,262)						0004
OTC Basket Option Call 09/19/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2018	09/19/2019	670,000	77,720,000	116	6,700						2,332						0004
OTC Option SPX Call 03/19/2020	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/19/2020	85,466	265,200,000	3103		(3,456,002)		(5,492,292)		(5,492,292)	(2,036,290)						0001
OTC Option SPX Call 07/18/2019	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2018	07/18/2019	48,134	144,112,000	2994	3,300,750			(644,181)		(644,181)	(217,609)						0001
OTC Option SPX Call 10/17/2019	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2018	10/17/2019	7,585	22,680,000	2990	599,550			(495,558)		(495,558)	(355,169)						0001
OTC Option SPX Call 10/17/2019	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2018	10/17/2019	44,781	132,060,000	2949	4,346,200			(3,994,815)		(3,994,815)	(2,944,938)						0001
OTC Option SX5E Call 07/18/2019	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2018	07/18/2019	4,609	17,960,000	3897	91,200						6,466						0003
OTC Option SX5E Call 02/20/2020	FIUL Hedge	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/14/2019	02/20/2020	4,084	14,593,000	3573		(92,300)		(335,785)		(335,785)	(243,485)						0003
OTC Option SX5E Call 11/14/2019	FIUL Hedge	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/15/2018	11/14/2019	4,388	15,715,000	3581	116,200			(223,153)		(223,153)	(165,322)						0003
OTC Basket Option Call 08/15/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2018	08/15/2019	150,000	16,800,000	112	13,500						1,680						0004
OTC Option SPX Call 08/15/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2018	08/15/2019	72,176	229,088,000	3174	1,802,359			(107,672)		(107,672)	183,270						0001
OTC Option SPX Call 08/15/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2018	08/15/2019	7,041	21,750,000	3089	332,100			(41,760)		(41,760)	4,133						0001
OTC Option SPX Call 08/15/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2018	08/15/2019	44,362	134,505,000	3032	3,026,771			(749,193)		(749,193)	(341,643)						0001
OTC Option SPX Call 12/19/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2018	12/19/2019	125,630	344,100,000	2739	10,495,050			(33,236,619)		(33,236,619)	(22,978,998)						0001
OTC Option SPX Call 12/19/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2018	12/19/2019	10,537	28,080,000	2665	1,162,850			(3,432,780)		(3,432,780)	(2,285,712)						0001
OTC Option SX5E Call 05/14/2020	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2019	05/14/2020	4,071	15,715,000	3860		(87,500)		(85,018)		(85,018)	2,482						0003
OTC Option SX5E Call 08/15/2019	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2018	08/15/2019	3,553	13,470,000	3791	78,000			(808)		(808)	9,025						0003
OTC Option SPX Call 01/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	01/17/2019	01/16/2020	12,139	34,560,000	2847		(953,600)		(2,332,454)		(2,332,454)	(1,378,854)						0001
OTC Option SPX Call 01/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	01/17/2019	01/16/2020	113,807	333,000,000	2926		(5,940,001)		(15,720,930)		(15,720,930)	(9,780,929)						0001
OTC Option SPX Call 01/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	01/17/2019	01/16/2020	31,112	87,330,000	2807		(2,927,400)		(6,884,224)		(6,884,224)	(3,956,824)						0001
OTC Option SPX Call 01/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	01/17/2019	01/16/2020	2,276	6,315,000	2774		(249,000)		(561,151)		(561,151)	(312,151)						0001
OTC Option SPX Call 02/20/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	02/14/2019	02/20/2020	29,867	87,330,000	2924		(2,615,800)		(4,491,382)		(4,491,382)	(1,875,582)						0001
OTC Option SPX Call 02/20/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	02/14/2019	02/20/2020	98,336	298,350,000	3034		(4,860,000)		(8,610,381)		(8,610,381)	(3,750,381)						0001

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OTC Option SPX Call 02/20/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	02/14/2019	02/20/2020	8,742	25,920,000	2965		(624,000)		(1,092,787)		(1,092,787)	(468,787)						0001
OTC Option SPX Call 04/16/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	04/18/2019	04/16/2020	11,017	34,560,000	3137		(641,600)		(648,000)		(648,000)	(6,400)						0001
OTC Option SPX Call 04/16/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	04/18/2019	04/16/2020	96,386	309,400,000	3210		(3,542,002)		(3,555,006)		(3,555,006)	(13,004)						0001
OTC Option SX5E Call 01/18/2018	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	05/16/2019	05/14/2020	69,541	221,000,000	3178		(2,719,999)		(3,619,980)		(3,619,980)	(899,981)						0003
OTC Option SPX Call 05/14/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	05/16/2019	05/14/2020	8,693	27,000,000	3106		(537,500)		(677,970)		(677,970)	(140,470)						0001
OTC Option SPX Call 07/18/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	07/19/2018	07/18/2019	74,880	234,675,000	3134	1,921,500			(42,242)		(42,242)	239,369						0001
OTC Option SPX Call 7/18/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	07/19/2018	07/18/2019	8,201	25,013,000	3050	388,700			(27,264)		(27,264)	23,762						0001
OTC Option SPX Call 10/17/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	10/18/2018	10/17/2019	97,527	299,700,000	3073	4,812,750			(2,841,156)		(2,841,156)	(1,720,278)						0001
OTC Option SPX Call 11/14/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	11/15/2018	11/14/2019	80,567	244,200,000	3031	4,664,000			(4,576,308)		(4,576,308)	(3,140,412)						0001
OTC Option SX5E Call 01/16/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	01/17/2019	01/16/2020	4,725	16,276,000	3445		(110,200)		(635,252)		(635,252)	(525,052)						0003
OTC Option SX5E Call 03/19/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	03/14/2019	03/19/2020	4,040	15,154,000	3751		(94,500)		(142,296)		(142,296)	(47,796)						0003
OTC Option SX5E Call 04/16/2020	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	04/18/2019	04/16/2020	4,001	15,715,000	3928		(79,800)		(53,431)		(53,431)	26,369						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	3893		(106,750)		(92,720)		(92,720)	14,030						0003
OTC Option SX5E Call 09/19/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	09/20/2018	09/19/2019	3,820	14,593,000	3820	76,700			(4,378)		(4,378)	8,172						0003
OTC Option SX5E Call 10/17/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	10/18/2018	10/17/2019	4,515	16,276,000	3605	108,750			(142,089)		(142,089)	(96,842)						0003
OTC Option SX5E Call 12/19/2019	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	12/20/2018	12/19/2019	4,833	16,276,000	3368	176,900			(844,073)		(844,073)	(656,248)						0003
OTC Basket Option Call 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			(307,686)		(307,686)	(241,808)						0004
OTC Basket Option Call 11/14/2019 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	11/15/2018	11/14/2019	100,000	11,200,000	112	22,000			(44,576)		(44,576)	(31,248)						0004
OTC Option SPX Call 05/14/2020	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2019	05/14/2020	25,382	77,745,000	3063		(2,040,350)		(2,467,626)		(2,467,626)	(427,276)						0001
OTC Option SPX Call 06/18/2020	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2019	06/18/2020	24,035	75,615,000	3146		(1,838,900)		(1,697,557)		(1,697,557)	141,343						0001
OTC Option SPX Call 06/18/2020	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2019	06/18/2020	10,154	32,400,000	3191		(612,000)		(564,408)		(564,408)	47,592						0001
OTC Option SPX Call 06/18/2020	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2019	06/18/2020	88,021	287,300,000	3264		(3,432,000)		(3,171,792)		(3,171,792)	260,208						0001
OTC Option SPX Call 12/19/2019	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2018	12/19/2019	36,878	96,915,000	2628	4,631,900			(13,183,347)		(13,183,347)	(8,586,669)						0001
OTC Option SPX Call 03/19/2020	FIUL Hedge	Exhibit 5	Equity/Index.	SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06	03/14/2019	03/19/2020	8,190	24,840,000	3033		(542,800)		(785,192)		(785,192)	(242,392)						0001
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)		(3,917,230)		(3,917,230)	(1,192,329)						0001
OTC Option SPX Call 04/16/2020	FIUL Hedge	Exhibit 5	Equity/Index.	SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06	04/18/2019	04/16/2020	27,537	85,200,000	3094		(2,060,000)		(2,085,696)		(2,085,696)	(25,696)						0001
OTC Option SPX Call 9/19/2019	FIUL Hedge	Exhibit 5	Equity/Index.	SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06	09/20/2018	09/19/2019	33,093	103,547,000	3129	2,323,150			(280,612)		(280,612)	(46,596)						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			(593,222)		(593,222)	(432,000)						0001

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OTC Option SPX Call 11/14/2019	FIUL Hedge	Exhibit 5	Equity/Index.	SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06	11/15/2018	11/14/2019	1,831	5,263,000	2874	230,000			(276,992)		(276,992)	(203,415)						0001
OTC Option SPX Call 11/14/2019	FIUL Hedge	Exhibit 5	Equity/Index.	SunTrust Bank/Atlanta IYDOJBGJWY9T8XKCSX06	11/15/2018	11/14/2019	33,327	96,915,000	2908	3,608,150			(4,252,630)		(4,252,630)	(3,121,632)						0001
OTC Basket Option Call 03/19/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/14/2019	03/19/2020	95,000	10,450,000	110		(23,750)		(66,985)		(66,985)	(43,234)						0004
OTC Basket Option Call 02/20/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	02/14/2019	02/20/2020	95,000	10,450,000	110		(34,200)		(108,053)		(108,053)	(73,853)						0004
OTC Basket Option Call 06/18/2020 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	06/20/2019	06/18/2020	170,000	18,700,000	110		(37,400)		(49,555)		(49,555)	(12,155)						0004
OTC Option SPX Call 9/19/2019	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	09/20/2018	09/19/2019	8,531	27,188,000	3187	393,750			(33,169)		(33,169)	10,875						0001
OTC Option SPX Call 9/19/2019	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	09/20/2018	09/19/2019	71,656	234,675,000	3275	1,774,500			(105,604)		(105,604)	131,418						0001
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										51,476,331	(43,367,354)		(143,204,551)	XXX	(143,204,551)	(75,889,429)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										51,476,331	(43,367,354)		(143,204,551)	XXX	(143,204,551)	(75,889,429)					XXX	XXX
0639999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
Chicago Board Options Exchange COF US 07/19/19 C95	14040H105 Capital One Financial Corp (COF)	D 2-2	Equity/Index.	US - Chicago Board	06/11/2019	07/22/2019	12	114,000	95		(1,799)		(984)		(984)							0012
0649999999. Subtotal - Written Options - Income Generation - Call Options and Warrants											(1,799)		(984)	XXX	(984)						XXX	XXX
0709999999. Subtotal - Written Options - Income Generation											(1,799)		(984)	XXX	(984)						XXX	XXX
0779999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999999. Total Written Options - Call Options and Warrants										51,476,331	(43,369,153)		(143,205,535)	XXX	(143,205,535)	(75,889,429)					XXX	XXX
0799999999. Total Written Options - Put Options														XXX							XXX	XXX
0809999999. Total Written Options - Caps														XXX							XXX	XXX
0819999999. Total Written Options - Floors														XXX							XXX	XXX
0829999999. Total Written Options - Collars														XXX							XXX	XXX
0839999999. Total Written Options - Other														XXX							XXX	XXX
0849999999. Total Written Options										51,476,331	(43,369,153)		(143,205,535)	XXX	(143,205,535)	(75,889,429)					XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
Interest Rate Swap RCV 4.82 PAY 0003M 06/17/2025	AIA Hedge	Exhibit 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2008	06/17/2025		2,500,000	4.822500 /(2.410250)	198,000		26,699	425,700		425,700	187,775		(7,795)		30,526		0006
Interest Rate Swap RCV 3.03 PAY 0003M 06/07/2033	AIA Hedge	Exhibit 5	Interest Rate	HSBC Bank USA 1IE8VN30JCEQV1H4R804	06/05/2013	06/07/2033		2,500,000	3.031000 /(2.471630)			4,630	286,038		286,038	217,210				46,664		0006
Interest Rate Swap RCV 2.81 PAY 0003M 06/07/2028	AIA Hedge	Exhibit 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2013	06/07/2028		2,500,000	2.808000 /(2.471630)			1,843	182,145		182,145	158,238				37,367		0006
Interest Rate Swap RCV 2.60 PAY 0003M 05/02/2033	GWB Hedge	Exhibit 5	Interest Rate	Bank of New York Mellon HPFHU00Q28E4N0NFVK49	04/30/2013	05/02/2033		10,000,000	2.601250 /(2.575630)			(3,185)	621,220		621,220	852,494				186,003		0005
Interest Rate Swap RCV 2.63 PAY 0003M 04/19/2033	GWB Hedge	Exhibit 5	Interest Rate	Bank of New York Mellon HPFHU00Q28E4N0NFVK49	04/17/2013	04/19/2033		10,000,000	2.628000 /(2.591500)			(2,766)	657,910		657,910	853,206				185,760		0005
Interest Rate Swap RCV 4.77 PAY 0001M 01/31/2038	GWB Hedge	Exhibit 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2008	01/31/2038		7,500,000	4.770000 /(2.402380)	649,000		84,010	3,121,905		3,121,905	879,751		(11,881)		161,656		0005
Interest Rate Swap RCV 4.86 PAY 0001M 07/11/2033	GWB Hedge	Exhibit 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/09/2008	07/11/2033		10,000,000	4.862500 /(2.412130)			118,483	3,497,970		3,497,970	926,480				187,287		0005

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Cleared Interest Rate Swap RCV 2.96 PAY 0003M 08/28/2048	GWB Hedge	Exhibit 5	Interest Rate	First Boston/Globex	08/23/2018	08/28/2048		57,000,000	2.961500 /(2.520630)			79,927	9,252,131		9,252,131	8,166,698				1,539,029		0005
Interest Rate Swap RCV 2.72 PAY 0003M 02/27/2032	GWB Hedge	Exhibit 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2012	02/27/2032		10,000,000	2.723750 /(2.520630)			3,049	741,930		741,930	807,981				177,893		0005
Interest Rate Swap RCV 5.44 PAY 0001M 04/30/2032	GWB Hedge	Exhibit 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	04/26/2007	04/30/2032		4,000,000	5.440000 /(2.402380)			58,233	1,572,916		1,572,916	347,424				71,647		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 /(2.412130)			89,800	3,316,950		3,316,950	890,933				163,590		0005
Interest Rate Swap RCV 2.70 PAY 0003M 02/24/2032	GWB Hedge	Exhibit 5	Interest Rate	HSBC Bank USA 1IE8VN30JCEQV1H4R804	02/22/2012	02/24/2032		10,000,000	2.697500 /(2.524750)			2,963	719,310		719,310	807,288				177,834		0005
Interest Rate Swap RCV 2.61 PAY 0003M 02/17/2032	GWB Hedge	Exhibit 5	Interest Rate	HSBC Bank USA 1IE8VN30JCEQV1H4R804	02/15/2012	02/17/2032		10,000,000	2.606000 /(2.525130)			(852)	618,810		618,810	804,943				177,697		0005
Interest Rate Swap RCV 2.43 PAY 0003M 05/21/2032	GLWB Hedge	Exhibit 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/17/2012	05/21/2032		10,000,000	2.434000 /(2.521880)			(9,801)	417,840		417,840	811,740				179,525		0009
Interest Rate Swap RCV 2.48 PAY 0003M 05/24/2032	GLWB Hedge	Exhibit 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/22/2012	05/24/2032		10,000,000	2.477500 /(2.524750)			(8,786)	474,360		474,360	813,093				179,583		0009
Cleared Interest Rate Swap RCV 2.73 PAY 0003M 04/17/2039	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/15/2019	04/17/2039		25,000,000	2.733000 /(2.588000)			5,654	2,251,392		2,251,392	2,251,392				556,176		0009
Cleared Interest Rate Swap RCV 2.76 PAY 0003M 04/17/2049	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/15/2019	04/17/2049		25,000,000	2.758000 /(2.588000)			6,939	2,964,950		2,964,950	2,964,950				682,335		0009
Cleared Interest Rate Swap RCV 4.54 PAY 0003M 02/28/2027	GLWB Hedge	Exhibit 5	Interest Rate	First Boston/GLobex	02/24/2014	02/28/2027		10,000,000	4.538000 /(2.520630)				1,194,142		1,194,142	406,814				138,444		0009
Cleared Interest Rate Swap RCV 4.68 PAY 0003M 03/13/2029	GLWB Hedge	Exhibit 5	Interest Rate	First Boston/GLobex	03/10/2014	03/13/2029		10,000,000	4.680000 /(2.449500)				1,086,685		1,086,685	379,191				155,746		0009
Cleared Interest Rate Swap RCV 4.58 PAY 0003M 02/27/2028	GLWB Hedge	Exhibit 5	Interest Rate	First Boston/GLobex	02/24/2014	02/27/2028		10,000,000	4.582000 /(2.520630)				1,140,419		1,140,419	395,316				147,125		0009
Cleared Interest Rate Swap RCV 2.78 PAY 0003M 04/18/2044	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/16/2019	04/18/2044		25,000,000	2.777000 /(2.600880)			7,122	2,748,959		2,748,959	2,748,959				622,495		0009
Cleared Interest Rate Swap RCV 2.76 PAY 0003M 04/18/2039	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/16/2019	04/18/2039		25,000,000	2.758000 /(2.600880)			6,159	2,354,641		2,354,641	2,354,641				556,215		0009
Cleared Interest Rate Swap RCV 2.75 PAY 0003M 04/17/2044	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/15/2019	04/17/2044		25,000,000	2.750500 /(2.588000)			6,553	2,618,357		2,618,357	2,618,357				622,460		0009
Cleared Interest Rate Swap RCV 2.91 PAY 0003M 01/19/2044	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	01/15/2019	01/19/2044		20,000,000	2.905000 /(2.588000)			18,172	2,687,966		2,687,966	2,687,966				495,508		0009
Cleared Interest Rate 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 /(2.603500)			(144,639)	2,250,012		2,250,012	2,250,012				622,286		0009
Cleared Interest Rate Swap RCV 2.91 PAY 0003M 01/19/2049	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	01/15/2019	01/19/2049		20,000,000	2.905500 /(2.588000)			18,218	3,020,989		3,020,989	3,020,989				543,625		0009

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Cleared Interest Rate Swap RCV 2.90 PAY 0003M 01/19/2049	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	01/16/2019	01/19/2049		25,000,000	2.902000 /(2.581130)			23,286	3,756,374		3,756,374	3,756,374				679,531		0009
Cleared Interest Rate Swap RCV 2.67 PAY 0003M 04/11/2039	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/09/2019	04/11/2039		25,000,000	2.670000 /(2.581250)			3,138	1,990,567		1,990,567	1,990,567				555,942		0009
Cleared Interest Rate Swap RCV 2.90 PAY 0003M 01/19/2044	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	01/16/2019	01/19/2044		20,000,000	2.904500 /(2.581130)			18,855	2,685,851		2,685,851	2,685,851				495,508		0009
Cleared Interest Rate 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	2.688000 /(2.581250)			4,138	2,309,305		2,309,305	2,309,305				622,251		0009
Cleared Interest Rate Swap RCV 2.66 PAY 0003M 04/12/2039	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/10/2019	04/12/2039		25,000,000	2.656500 /(2.603500)			1,100	1,934,498		1,934,498	1,934,498				555,981		0009
Cleared Interest Rate Swap RCV 2.69 PAY 0003M 04/11/2049	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/09/2019	04/11/2049		25,000,000	2.694500 /(2.581250)			4,499	2,605,168		2,605,168	2,605,168				682,145		0009
Cleared Interest Rate Swap RCV 2.78 PAY 0003M 04/18/2049	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/16/2019	04/18/2049		35,000,000	2.782500 /(2.600880)			10,361	4,344,608		4,344,608	4,344,608				955,314		0009
Cleared Interest Rate Swap RCV 4.57 PAY 0003M 02/16/2026	GLWB Hedge	Exhibit 5	Interest Rate	First Boston/GLobex	02/11/2014	02/16/2026		5,000,000	4.573000 /(2.524500)				645,062		645,062	211,924				64,361		0009
Cleared Interest Rate Swap RCV 2.68 PAY 0003M 04/12/2049	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	04/10/2019	04/12/2049		25,000,000	2.682000 /(2.603500)			2,499	2,534,271		2,534,271	2,534,271				682,176		0009
Cleared Interest Rate Swap RCV 4.50 PAY 0003M 02/26/2026	GLWB Hedge	Exhibit 5	Interest Rate	First Boston/GLobex	02/21/2014	02/26/2026		5,000,000	4.498000 /(2.520630)				626,220		626,220	210,812				64,496		0009
Interest Rate Swap RCV 2.63 PAY 0003M 05/11/2032	GLWB Hedge	Exhibit 5	Interest Rate	HSBC Bank USA 1IE8VN30JCEQV1H4R804	05/09/2012	05/11/2032		10,000,000	2.630000 /(2.535250)			(416)	645,170		645,170	815,116				179,331		0009
Interest Rate Swap RCV 2.84 PAY 0003M 04/17/2043	GLWB Hedge	Exhibit 5	Interest Rate	HSBC Bank USA 1IE8VN30JCEQV1H4R804	04/15/2013	04/17/2043		10,000,000	2.836000 /(2.588000)			7,664	1,195,580		1,195,580	1,191,690				243,912		0009
Interest Rate Swap RCV 2.68 PAY 0003M 03/15/2028	GLWB Hedge	Exhibit 5	Interest Rate	HSBC Bank USA 1IE8VN30JCEQV1H4R804	03/13/2013	03/15/2028		20,000,000	2.676000 /(2.410250)			(136,915)	1,230,660		1,230,660	1,242,962				295,099		0009
Interest Rate Swap RCV 2.53 PAY 0003M 05/17/2032	GLWB Hedge	Exhibit 5	Interest Rate	HSBC Bank USA 1IE8VN30JCEQV1H4R804	05/15/2012	05/17/2032		10,000,000	2.527500 /(2.525130)			(5,959)	531,530		531,530	813,349				179,447		0009
Interest Rate Swap RCV 2.80 PAY 0003M 04/19/2043	GLWB Hedge	Exhibit 5	Interest Rate	HSBC Bank USA 1IE8VN30JCEQV1H4R804	04/17/2013	04/19/2043		10,000,000	2.800000 /(2.591500)			5,882	1,120,970		1,120,970	1,186,719				243,940		0009
Interest Rate Swap RCV 2.84 PAY 0003M 04/17/2043	GLWB Hedge	Exhibit 5	Interest Rate	HSBC Bank USA 1IE8VN30JCEQV1H4R804	04/15/2013	04/17/2043		10,000,000	2.836000 /(2.588000)			14,262	1,195,580		1,195,580	1,195,580				243,912		0009
Interest Rate Swap RCV 2.59 PAY 0003M 05/03/2033	GLWB Hedge	Exhibit 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2013	05/03/2033		10,000,000	2.590000 /(2.575500)			(4,007)	608,970		608,970	852,337				186,022		0009
Interest Rate Swap RCV 2.79 PAY 0003M 05/02/2043	GLWB Hedge	Exhibit 5	Interest Rate	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/30/2013	05/02/2043		10,000,000	2.792000 /(2.575630)			6,353	1,102,320		1,102,320	1,185,415				244,125		0009
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate										847,000		323,165	81,288,351	XXX	81,288,351	70,670,387		(19,676)		15,817,969	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										847,000		323,165	81,288,351	XXX	81,288,351	70,670,387		(19,676)		15,817,969	XXX	XXX
1029999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1149999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999999. Total Swaps - Interest Rate										847,000		323,165	81,288,351	XXX	81,288,351	70,670,387		(19,676)		15,817,969	XXX	XXX
1169999999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999999. Total Swaps - Total Return														XXX							XXX	XXX
1199999999. Total Swaps - Other														XXX							XXX	XXX
1209999999. Total Swaps										847,000		323,165	81,288,351	XXX	81,288,351	70,670,387		(19,676)		15,817,969	XXX	XXX
1269999999. Subtotal - Forwards														XXX							XXX	XXX
1399999999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999999. Subtotal - Hedging Other										263,431,686	130,239,166	323,165	441,084,407	XXX	441,084,407	238,784,743		(19,676)		15,817,969	XXX	XXX
1419999999. Subtotal - Replication														XXX							XXX	XXX
1429999999. Subtotal - Income Generation											(1,799)		(984)	XXX	(984)						XXX	XXX
1439999999. Subtotal - Other														XXX							XXX	XXX
1449999999 - Totals										263,431,686	130,237,367	323,165	441,083,423	XXX	441,083,423	238,784,743		(19,676)		15,817,969	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 hedge effectiveness for Q2 2019 met its expectation of effectiveness at 99%
0002	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 Low Volatility hedge effectiveness for Q2 2019 met its expectation of effectiveness at 100%
0003	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Euro Stoxx 50 hedge effectiveness for Q2 2019 met its expectation of effectiveness at 100%
0004	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Blended Index hedge effectiveness for Q2 2019 met its expectation of effectiveness at 100%
0005	Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GWB hedge effectiveness for Q2 2019 met its expectation of effectiveness at 94%
0006	Hedge of GAAP liabilities for Adjustable Immediate Annuity product. The AIA hedge effectiveness for Q2 2019 met its expectation of effectiveness at 89%
0007	TBA securities
0008	Interest Rate hedge was within tolerance levels as the swaps/swaptions decreased the DV01 mismatch between assets and liabilities
0009	Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLWB hedge effectiveness for Q2 2019 met its expectation of effectiveness at 100%
0010	Hedge of economic liabilities for Fixed Index Annuity product. The FIA hedge effectiveness for Q2 2019 met its expectation of effectiveness at 100%
0011	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
USU9	88	8,800,000	US LONG BOND(CBT) Sep19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	151.4141	155.5938						367,813	367,813	211,200	0001	1,000
USU9	280	28,000,000	US LONG BOND(CBT) Sep19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	151.4141	155.5938						1,170,313	1,170,313	672,000	0001	1,000
FVU9	13	1,300,000	US 5YR NOTE (CBT) Sep19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	116.7109	118.1563						18,789	18,789	8,580	0001	1,000
TUU9	11	2,200,000	US 2YR NOTE (CBT) SEP 19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	106.9922	107.5898						13,148	13,148	4,950	0001	2,000
USU9	56	5,600,000	US LONG BOND(CBT) Sep19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	151.4141	155.5938						234,063	234,063	134,400	0001	1,000
FVU9	69	6,900,000	US 5YR NOTE (CBT) Sep19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	116.7109	118.1563						99,727	99,727	45,540	0001	1,000
TUU9	11	2,200,000	US 2YR NOTE (CBT) SEP 19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	106.9922	107.5898						13,148	13,148	4,950	0001	2,000
ESU9	23	3,385,830	S&P 500 EMINI FUT SEP 19	Equity Portfolio Hedge	D 2-2	Equity/Index	09/30/2019	CME SNZ20JLFK8MNNCL00F39	06/28/2019	2,919.8435	2,944.2000						28,010	28,010	144,900	0002	50
USU9	8	800,000	US LONG BOND(CBT) Sep19	AIA Hedge	Exhibit 5	Interest Rate	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/28/2019	150.3438	155.5938						42,000	42,000	19,200	0003	1,000
FVU9	9	900,000	US 5YR NOTE (CBT) Sep19	AIA Hedge	Exhibit 5	Interest Rate	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/28/2019	116.4375	118.1563						15,469	15,469	5,940	0003	1,000
USU9	180	18,000,000	US LONG BOND(CBT) Sep19	GWB Hedge	Exhibit 5	Interest Rate	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	06/25/2019	151.4208	155.5938						751,125	751,125	432,000	0004	1,000
SPU9	61	44,899,050	S&P 500 FUTURE Sep19	FIA Hedge	Exhibit 5	Equity/Index	09/30/2019	CME SNZ20JLFK8MNNCL00F39	06/25/2019	2,892.0393	2,944.2000						795,450	795,450	1,921,500	0006	250
SPU9	136	100,102,800	S&P 500 FUTURE Sep19	FIUL Hedge	Exhibit 5	Equity/Index	09/30/2019	CME SNZ20JLFK8MNNCL00F39	06/25/2019	2,915.5301	2,944.2000						974,775	974,775	4,284,000	0007	250
1289999999. Subtotal - Long Futures - Hedging Other																	4,523,830	4,523,830	7,889,160	XXX	XXX
1329999999. Subtotal - Long Futures																	4,523,830	4,523,830	7,889,160	XXX	XXX
FVU9	20	2,000,000	US 5YR NOTE -CBT Sep19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	116.6953	118.1563						(29,219)	(29,219)	13,200	0001	1,000
UXYU9	31	3,100,000	US 10YR ULTRA FUT SEP 19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	135.1563	138.1250						(92,031)	(92,031)	40,300	0001	1,000
WNU9	18	1,800,000	US ULTRA BOND -CBT SEP 19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	172.0469	177.5625						(99,281)	(99,281)	62,100	0001	1,000
UXYU9	268	26,800,000	US 10YR ULTRA FUT SEP 19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	135.1563	138.1250						(795,625)	(795,625)	348,400	0001	1,000
WNU9	105	10,500,000	US ULTRA BOND -CBT SEP 19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	172.0469	177.5625						(579,141)	(579,141)	362,250	0001	1,000
WNU9	71	7,100,000	US ULTRA BOND -CBT SEP 19	Bond Portfolio Hedge	D 1	Duration	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/29/2019	172.0469	177.5625						(391,609)	(391,609)	244,950	0001	1,000
SPU9	6	4,416,300	S&P 500 FUTURE Sep19	AIA Hedge	Exhibit 5	Equity/Index	09/30/2019	CME SNZ20JLFK8MNNCL00F39	06/25/2019	2,891.2917	2,944.2000						(79,363)	(79,363)	189,000	0003	250
TYU9	31	3,100,000	US 10YR NOTE FUT SEP 19	AIA Hedge	Exhibit 5	Interest Rate	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	05/28/2019	125.2109	127.9688						(85,492)	(85,492)	32,550	0003	1,000
EDU9	24	24,000,000	90DAY EURO$ FUTR Sep19	GWB Hedge	Exhibit 5	Interest Rate	09/30/2019	CME SNZ20JLFK8MNNCL00F39	06/20/2019	98.0400	97.9950						2,700	2,700	5,160	0004	2,500
ESU9	6	883,260	S&P 500 EMINI FUT SEP 19	GWB Hedge	Exhibit 5	Equity/Index	09/30/2019	CME SNZ20JLFK8MNNCL00F39	06/14/2019	2,895.2500	2,944.2000						(14,685)	(14,685)	37,800	0004	50
SPU9	52	38,274,600	S&P 500 FUTURE Sep19	GWB Hedge	Exhibit 5	Equity/Index	09/30/2019	CME SNZ20JLFK8MNNCL00F39	06/25/2019	2,888.8962	2,944.2000						(718,950)	(718,950)	1,638,000	0004	250
TYU9	154	15,400,000	US 10YR NOTE FUT SEP 19	GWB Hedge	Exhibit 5	Interest Rate	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	06/21/2019	126.0111	127.9688						(301,484)	(301,484)	161,700	0004	1,000
FVU9	211	21,100,000	US 5YR NOTE -CBT Sep19	GWB Hedge	Exhibit 5	Interest Rate	09/30/2019	CBT 1UAUICT04EQ4D06ZH473	06/10/2019	116.6347	118.1563						(321,047)	(321,047)	139,260	0004	1,000
MFSU9	110	10,578,150	MSCI EAFE Mini SEP 19	GWB Hedge	Exhibit 5	Equity/Index	09/30/2019	NYF 5493004R83R1LVX2IL36	06/25/2019	1,880.4264	1,923.3000						(235,805)	(235,805)	495,000	0004	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
SPU9	415	305,460,750	S&P 500 FUTURE Sep19	GLWB Hedge	Exhibit 5	Equity/Index	09/30/2019	CME SNZ20JLFK8MNNCLQ0F39	06/25/2019	2,888.4751	2,944.2000						(5,781,463)	(5,781,463)	13,072,500	0005	250
MFSU9	811	77,989,815	MSCI EAFE Mini SEP 19	GLWB Hedge	Exhibit 5	Equity/Index	09/30/2019	NYF 5493004R83R1LVX2IL36	06/25/2019	1,880.5831	1,923.3000						(1,732,169)	(1,732,169)	3,649,500	0005	50
EDU9	12	12,000,000	90DAY EURO$ FUTR Sep19	FIA Hedge	Exhibit 5	Interest Rate	09/30/2019	CME SNZ20JLFK8MNNCLQ0F39	05/28/2019	97.6100	97.9950						(11,550)	(11,550)	2,580	0006	2,500
EDU9	260	260,000,000	90DAY EURO$ FUTR Sep19	FIUL Hedge	Exhibit 5	Interest Rate	09/30/2019	CME SNZ20JLFK8MNNCLQ0F39	06/21/2019	97.6625	97.9950						(216,125)	(216,125)	55,900	0007	2,500
1349999999. Subtotal - Short Futures - Hedging Other																	(11,482,339)	(11,482,339)	20,550,150	XXX	XXX
1389999999. Subtotal - Short Futures																	(11,482,339)	(11,482,339)	20,550,150	XXX	XXX
1399999999. Subtotal - Hedging Effective																				XXX	XXX
1409999999. Subtotal - Hedging Other																	(6,958,509)	(6,958,509)	28,439,310	XXX	XXX
1419999999. Subtotal - Replication																				XXX	XXX
1429999999. Subtotal - Income Generation																				XXX	XXX
1439999999. Subtotal - Other																				XXX	XXX
1449999999 - Totals																	(6,958,509)	(6,958,509)	28,439,310	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley & Co. International plc:			
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, 1,000 shares			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
	All portfolios met expectation of effectiveness for Q2 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
0001	duration or within 1 year, whichever is greater.
0002	The Equity Hedge Strategy met its expectation of effectiveness for Q2 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.
0003	Hedge of GAAP liabilities for Adjustable Immediate Annuity product. The AIA hedge effectiveness for Q2 2019 met its expectation of effectiveness at 89%
0004	Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GWB hedge effectiveness for Q2 2019 met its expectation of effectiveness at 94%
0005	Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLWB hedge effectiveness for Q2 2019 met its expectation of effectiveness at 87%
0006	Hedge of economic liabilities for Fixed Index Annuity product. The FIA hedge effectiveness for Q2 2019 met its expecation of effectiveness at 84%
0007	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL hedge effectiveness for Q2 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	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	10,836	(11,820)	10,836	10,836	(11,820)	10,836	28,439,310	28,439,310
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	60,050,000	57,563,470	(2,777,510)		57,563,470	(2,777,510)			
Bank of New York Mellon	HPFHUOOQ28E4N0NFVK49	Y	Y	1,385,612	1,312,697			1,312,697			371,763	298,848
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	42,757,000	61,801,305	(10,626,846)	8,417,459	61,801,305	(10,626,846)	8,417,459	738,577	738,577
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	10,528,000	10,990,676	(558,938)		10,990,676	(558,938)		413,130	316,868
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	50,870,000	90,708,325	(37,653,850)	2,184,475	90,708,325	(37,653,850)	2,184,475		
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y	149,951,000	213,751,660	(57,595,475)	6,205,185	213,751,660	(57,595,475)	6,205,185	1,787,836	1,787,836
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	Y	Y									
Morgan Stanley & Co. International plc	4PQUHN3JPFGFNF3BB653	Y	Y	1,835,738	2,230,044	(352,261)	42,045	2,230,044	(352,261)	42,045		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	24,590,000	46,143,468	(21,084,730)	468,738	46,143,468	(21,084,730)	468,738	223,389	223,389
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Y	Y	13,440,000	14,392,476	(363,366)	589,110	14,392,476	(363,366)	589,110	244,125	244,125
0299999999. Total NAIC 1 Designation				355,407,350	498,894,121	(131,012,976)	17,907,012	498,894,121	(131,012,976)	17,907,012	3,778,820	3,609,643
SunTrust Bank/Atlanta GA	IYDOJBGJWY9T8XKCSX06	Y	Y	15,262,871	28,392,270	(12,191,575)	937,824	28,392,270	(12,191,575)	937,824		
0399999999. Total NAIC 2 Designation				15,262,871	28,392,270	(12,191,575)	937,824	28,392,270	(12,191,575)	937,824		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				57,002,567	57,002,567			57,002,567			12,039,149	12,039,149
0999999999 - Gross Totals				427,672,788	584,299,794	(143,216,371)	18,855,672	584,299,794	(143,216,371)	18,855,672	44,257,279	44,088,102
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					584,299,794	(143,216,371)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Treasury	912803-AY-9	SP 0 11/15/21	28,770,036	30,000,000	26,209,792	11/15/2021	IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Treasury	912810-FP-8	T 5 3/8 2/15/31	1,208,707	900,000	973,269	02/15/2031	IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Treasury	912828-V2-3	T 2.25 12/31/23	255,391	250,000	247,002	12/31/2023	IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Other	464287-20-0	ISHARES-C S&P 500	294,750	1,000	242,368		IV
0199999999 - Total				30,528,884	31,151,000	27,672,431	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America NA B4TYDEB6GKMZO031MB27	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	60,050,000	60,050,000	XXX		IV
Bank of New York Mellon HPFHU0OQ28E4N0NFVK49	Loan-backed and Structured	3128ME-EY-3	FHLMC PC GOLD COMB 15 3.00 05/01/2030	1,385,612	1,964,000	XXX	05/01/2030	IV
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	42,757,000	42,757,000	XXX		IV
Credit Suisse International E58DKGMJYYYJLN8C3868	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	10,528,000	10,528,000	XXX		IV
Goldman Sachs International W22LROWP2IHZNBB6K528	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	50,870,000	50,870,000	XXX		IV
HSBC Bank USA 1IE8VN30JCEQV1H4R804	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	149,951,000	149,951,000	XXX		IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	1,835,738	1,835,738	XXX		IV
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	24,590,000	24,590,000	XXX		IV
SunTrust Bank/Atlanta GA IYDOJBGJWY9T8XKCSX06	Treasury	912796-RU-5	B 0 8/15/2019	15,262,871	15,306,000	XXX	08/15/2019	IV
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	13,440,000	13,440,000	XXX		IV
0299999999 - Total				370,670,221	371,291,738	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
US Bank	St. Paul, MN			157,215		(82,538,425)	(79,573,686)	(89,784,591)	XXX
Wells Fargo Bank	Minneapolis, MN			3,316		710,918	719,092	908,549	XXX
Bank of New York Mellon	Pittsburgh, PA					43,750,226	26,576,290	24,389,738	XXX
Federal Home Loan Bank	Des Moines, IA			562		19,369	638,320	201,677	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			137,838	137,802	137,769	XXX
0199999. Totals - Open Depositories		XXX	XXX	161,093		(37,920,074)	(51,502,182)	(64,146,858)	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	161,093		(37,920,074)	(51,502,182)	(64,146,858)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	161,093		(37,920,074)	(51,502,182)	(64,146,858)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	United States Treasury Bill B 07/18/19		06/28/2019		07/18/2019	6,293,102		16,550
	United States Treasury Bill B 07/11/19		04/15/2019		07/11/2019	1,998,657		10,018
	United States Treasury Bill B 08/01/19		06/04/2019		08/01/2019	6,287,761		10,569
	United States Treasury Bill B 09/05/19		06/25/2019		09/05/2019	6,574,892		1,954
	United States Treasury Bill B 07/16/19		06/25/2019		07/16/2019	4,496,195		1,267
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						25,650,607		40,358
	ESSILOR INT CIE GEN D'OP		06/24/2019		07/11/2019	499,671		230
	GlaxoSmithKline PLC		06/13/2019		07/22/2019	748,927		917
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,248,598		1,147
0599999. Total - U.S. Government Bonds						26,899,205		41,505
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations						25,650,607		40,358
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities						1,248,598		1,147
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8299999. Total - Bank Loans								
8399999. Total Bonds						26,899,205		41,505
996085-24-7	Dreyfus Treasury Cash Manageme		06/28/2019			178,976,876		1,642,754
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						178,976,876		1,642,754
8899999 - Total Cash Equivalents						205,876,081		1,684,259