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ANNUAL STATEMENT

For the Year Ended December 31, 2018
OF THE CONDITION AND AFFAIRS OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) NAIC Company Code 53473 Employer's ID Number 05-0158952

Organized under the Laws of RHODE ISLAND, State of Domicile or Port of Entry RI

Country of Domicile USA

Licensed as business type: Life, Accident & Health Property/Casualty Hospital, Medical & Dental Service or Indemnity
 Dental Service Corporation Vision Service Corporation Health Maintenance Organization
 Other Is HMO Federally Qualified? Yes No

Incorporated/Organized February 27, 1939 Commenced Business September 1, 1939

Statutory Home Office 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903
 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 500 EXCHANGE STREET (Street and Number)
PROVIDENCE, RI, US 02903 (City or Town, State, Country and Zip Code)
401-459-5886 (Area Code) (Telephone Number)

Mail Address 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903
 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 EXCHANGE STREET PROVIDENCE, RI, US 02903 401-459-1000
 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.bcbsri.com

Statutory Statement Contact MARK C. STEWART 401-459-5886
 (Name) (Area Code) (Telephone Number) (Extension)
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OFFICERS

	Name	Title
1.	<u>KIM A. KECK</u>	<u>PRESIDENT & CEO</u>
2.	<u>MICHELE B. LEDERBERG</u>	<u>EVP. & GEN. COUNSEL</u>
3.	<u>MARK C. STEWART</u>	<u>EXECUTIVE VICE PRESIDENT & CFO</u>

VICE-PRESIDENTS

Name	Title	Name	Title
<u>CHRISTOPHER G. BUSH</u>	<u>VP - NETWORK MANAGEMENT</u>	<u>MATTHEW COLLINS M.D.</u>	<u>VP - CLINICAL INTEGRATION</u>
<u>DEREK E. COSTA</u>	<u>VP - CHIEF INFORMATION OFFICER</u>	<u>MELISSA B. CUMMINGS</u>	<u>EVP - CHIEF CUSTOMER OFFICER</u>
<u>LINDA WINFREY</u>	<u>VP - INTERNAL AUDIT & ERM</u>	<u>TARA L. DEMOURA</u>	<u>VP - CUSTOMER OPERATIONS</u>
<u>JEREMY S. DUNCAN</u>	<u>VP - MARKETING</u>	<u>AUGUSTINE A. MANOCCHIA M.D.</u>	<u>EVP - CHIEF MEDICAL OFFICER</u>
<u>MICHAEL J. MARRONE</u>	<u>VP - FINANCE</u>	<u>COREY R. MCCARTY</u>	<u>VP - CONSUMER SEGMENT</u>
<u>SAMIR MISTRY #</u>	<u>VP - CHIEF PHARMACY OFFICER</u>	<u>MONICA A. NERONHA</u>	<u>VP - LEGAL SERVICES</u>
<u>CHRISTINA PITNEY</u>	<u>VP - STRATEGIC PLN & PARTNERSHIPS</u>	<u>VISAEL RODRIGUEZ</u>	<u>VP - CHIEF PEOPLE OFFICER</u>
<u>SAMUEL B. SLADE</u>	<u>VP - EMPLOYER SEGMENT</u>	<u>KEVIN SPLAINE</u>	<u>EVP - CARE INTEGRATION & MGMT</u>

DIRECTORS OR TRUSTEES

<u>DENISE A. BARGE</u>	<u>STEPHEN COHAN #</u>	<u>CHRISTOPHER CROSBY</u>	<u>NICHOLAS DENICE</u>
<u>MICHAEL DICHIRO</u>	<u>SCOTT DUHAMEL</u>	<u>JAMES A. HARRINGTON</u>	<u>DONNA HUNTLEY-NEWBY</u>
<u>MICHAEL A ISRAELITE</u>	<u>ELIZABETH B. LANGE M.D.</u>	<u>JOHN C. LANGENUS</u>	<u>WARREN E. LICHT M.D.</u>
<u>ROBERT G. NORTON</u>	<u>DEBRA PAUL</u>	<u>PETER QUATTROMANI</u>	<u>ROBERT A. SANDERS</u>
<u>MERRILL SHERMAN</u>	<u>RANDY A. WYROFSKY</u>		

State of RHODE ISLAND

County of PROVIDENCE 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.

<u>(Signature)</u> <u>KIM A. KECK</u> <u>(Printed Name)</u> 1.	<u>(Signature)</u> <u>MICHELE B. LEDERBERG</u> <u>(Printed Name)</u> 2.	<u>(Signature)</u> <u>MARK C. STEWART</u> <u>(Printed Name)</u> 3.
<u>PRESIDENT & CEO</u> <u>(Title)</u>	<u>EVP. & GEN. COUNSEL</u> <u>(Title)</u>	<u>EXECUTIVE VICE PRESIDENT & CFO</u> <u>(Title)</u>

Subscribed and sworn to (or affirmed) before me this on this _____ day of _____, 2019, by

- a. Is this an original filing? Yes No
- b. If no: 1. State the amendment number _____
 2. Date filed _____
 3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	79,263,575	16.13	79,263,575		79,263,575	16.13
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	18,658,445	3.80	18,658,445		18,658,445	3.80
1.22 Issued by U.S. government sponsored agencies	3,053,033	0.62	3,053,033		3,053,033	0.62
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	3,708,908	0.75	3,708,908		3,708,908	0.75
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,781,259	0.36	1,781,259		1,781,259	0.36
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	3,277,145	0.67	3,277,145		3,277,145	0.67
1.43 Revenue and assessment obligations	10,923,842	2.22	10,923,842		10,923,842	2.22
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	3,526,418	0.72	3,526,418		3,526,418	0.72
1.512 Issued or guaranteed by FNMA and FHLMC	19,581,180	3.98	19,581,180		19,581,180	3.98
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	18,526,989	3.77	18,526,989		18,526,989	3.77
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other	13,856,375	2.82	13,856,375		13,856,375	2.82
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	116,196,629	23.64	116,196,629		116,196,629	23.64
2.2 Unaffiliated non-U.S. securities (including Canada)	21,748,220	4.42	21,748,220		21,748,220	4.42
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	60,562,227	12.32	60,562,227		60,562,227	12.32
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated	45,225	0.01	45,225		45,225	0.01
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	44,620,232	9.08	44,620,232		44,620,232	9.08
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated	2,912,892	0.59	2,912,892		2,912,892	0.59
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company	37,693,095	7.67	37,693,095		37,693,095	7.67
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	2,896	0.00	2,896		2,896	0.00
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	14,745,766	3.00	14,745,766		14,745,766	3.00
11. Other invested assets	16,852,066	3.43	16,852,066		16,852,066	3.43
12. Total invested assets	491,536,417	100.00	491,536,417		491,536,417	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		36,577,499
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	3,573,482	
	3.2 Totals, Part 3, Column 11		3,573,482
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,457,886	
	8.2 Totals, Part 3, Column 9		2,457,886
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		37,693,095
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		37,693,095

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions (Part 2, Column 7)		
	2.2 Additional investment made after acquisitions (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
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:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

1. Book/adjusted carrying value, December 31 of prior year		14,497,399
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	3,493,000	
2.2 Additional investment made after acquisition (Part 2, Column 9)		3,493,000
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13	(1,078,486)	
5.2 Totals, Part 3, Column 9	(20,344)	(1,098,830)
6. Total gain (loss) on disposals, Part 3, Column 19		10,190
7. Deduct amounts received on disposals, Part 3, Column 16		49,693
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		16,852,066
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		16,852,066

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year		415,624,722
2. Cost of bonds and stocks acquired, Part 3, Column 7		228,871,778
3. Accrual of discount		385,792
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	(13,004)	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	(4,544,666)	
4.4 Part 4, Column 11	(6,536,462)	(11,094,132)
5. Total gain (loss) on disposals, Part 4, Column 19		5,141,861
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		202,840,369
7. Deduct amortization of premium		1,656,416
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14	945,589	
9.2 Part 2, Section 1, Column 17	2,171	
9.3 Part 2, Section 2, Column 14	11,326,752	
9.4 Part 4, Column 13		12,274,512
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5R. Line 5R(2)		83,870
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		422,242,594
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		422,242,594

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	112,185,947	111,888,176	111,961,585	113,011,696
	2. Canada				
	3. Other Countries	4,196,725	4,162,584	4,196,252	4,221,075
	4. Totals	116,382,672	116,050,760	116,157,837	117,232,771
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,781,259	1,773,573	1,787,070	1,715,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,277,145	3,268,975	3,361,527	3,140,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	45,163,080	44,473,553	45,402,166	44,161,056
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States	125,581,674	124,390,069	126,181,602	125,091,151
	9. Canada	3,596,785	3,507,723	3,602,994	3,585,000
	10. Other Countries	18,319,402	18,029,039	18,363,154	18,321,613
	11. Totals	147,497,861	145,926,831	148,147,750	146,997,764
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	314,102,017	311,493,692	314,856,350	313,246,591
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries	45,225	45,225	45,225	
	17. Totals	45,225	45,225	45,225	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	45,225	45,225	45,225	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	88,436,700	88,436,700	85,627,791	
	21. Canada	1,027,072	1,027,072	1,014,269	
	22. Other Countries	18,631,579	18,631,579	17,666,273	
	23. Totals	108,095,351	108,095,351	104,308,333	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	108,095,351	108,095,351	104,308,333	
	26. Total Stocks	108,140,576	108,140,576	104,353,558	
	27. Total Bonds and Stocks	422,242,593	419,634,268	419,209,908	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	22,301,647	74,393,035	16,494,426	1,528,256	78,711	X X X	114,796,075	36.160	86,246,753	29.169	113,772,290	1,023,785
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 Totals	22,301,647	74,393,035	16,494,426	1,528,256	78,711	X X X	114,796,075	36.160	86,246,753	29.169	113,772,290	1,023,785
2. All Other Governments												
2.1 NAIC 1	1,500,084	1,809,373				X X X	3,309,456	1.042	2,092,554	0.708	2,936,554	372,903
2.2 NAIC 2		399,452				X X X	399,452	0.126	399,283	0.135		399,452
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 Totals	1,500,084	2,208,824				X X X	3,708,908	1.168	2,491,837	0.843	2,936,554	772,354
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		781,324	440,215	559,720		X X X	1,781,259	0.561	1,711,402	0.579	1,781,259	
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 Totals		781,324	440,215	559,720		X X X	1,781,259	0.561	1,711,402	0.579	1,781,259	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		2,710,340	566,806			X X X	3,277,145	1.032	5,065,977	1.713	3,277,145	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 Totals		2,710,340	566,806			X X X	3,277,145	1.032	5,065,977	1.713	3,277,145	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	11,244,481	21,614,331	7,934,857	3,178,749	840,662	X X X	44,813,080	14.116	49,304,489	16.675	44,142,731	670,349
5.2 NAIC 2	350,000					X X X	350,000	0.110	1,101,389	0.372	350,000	
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 Totals	11,594,481	21,614,331	7,934,857	3,178,749	840,662	X X X	45,163,080	14.226	50,405,877	17.047	44,492,731	670,349

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SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)												
6.1 NAIC 1	35,642,802	56,415,258	15,560,805	380,864	165,000	XXX	108,164,729	34.072	94,636,161	32.006	100,635,396	7,529,332
6.2 NAIC 2	5,708,236	24,306,031	9,489,746		225,918	XXX	39,729,931	12.515	40,276,424	13.622	35,905,803	3,824,127
6.3 NAIC 3	66,851	369,647	405,374			XXX	841,873	0.265	11,043,521	3.735	841,873	
6.4 NAIC 4						XXX			3,048,995	1.031		
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	41,417,889	81,090,936	25,455,925	380,864	390,918	XXX	148,736,532	46.852	149,005,101	50.394	137,383,072	11,353,460
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX			754,127	0.255		
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX			754,127	0.255		
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	XXX						
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	XXX						
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	XXX						
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	XXX						
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	XXX						
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	XXX						
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX						
10. Bank Loans												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 Totals						XXX			XXX	XXX		

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SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 70,689,014	157,723,661	40,997,109	5,647,589	1,084,372		276,141,745	86.984	X X X	X X X	266,545,375	9,596,370
11.2 NAIC 2	(d) 6,058,236	24,705,482	9,489,746		225,918		40,479,382	12.751	X X X	X X X	36,255,803	4,223,579
11.3 NAIC 3	(d) 66,851	369,647	405,374				841,873	0.265	X X X	X X X	841,873	
11.4 NAIC 4	(d)								X X X	X X X		
11.5 NAIC 5	(d)								X X X	X X X		
11.6 NAIC 6	(d)								X X X	X X X		
11.7 Totals	76,814,101	182,798,791	50,892,229	5,647,589	1,310,290		317,463,000	100.000	X X X	X X X	303,643,051	13,819,949
11.8 Line 11.7 as a % of Col. 7	24.196	57.581	16.031	1.779	0.413		100.000	X X X	X X X	X X X	95.647	4.353
12. Total Bonds Prior Year												
12.1 NAIC 1	46,573,029	152,740,649	35,373,244	3,739,312	631,101		X X X	X X X	239,057,335	80.850	228,856,190	10,201,144
12.2 NAIC 2	4,673,135	24,050,312	13,807,775				X X X	X X X	42,531,223	14.384	38,254,586	4,276,636
12.3 NAIC 3	1,875,673	5,119,293	4,048,556				X X X	X X X	11,043,521	3.735	11,043,521	
12.4 NAIC 4	655,368	1,583,567	810,061				X X X	X X X	3,048,995	1.031	3,048,995	
12.5 NAIC 5							X X X	X X X				
12.6 NAIC 6							X X X	X X X				
12.7 Totals	53,777,205	183,493,820	54,039,635	3,739,312	631,101		X X X	X X X	295,681,074	100.000	281,203,293	14,477,781
12.8 Line 12.7 as a % of Col. 9	18.188	62.058	18.276	1.265	0.213		X X X	X X X	100.000	X X X	95.104	4.896
13. Total Publicly Traded Bonds												
13.1 NAIC 1	69,204,625	150,884,631	39,763,826	5,607,921	1,084,372		266,545,375	83.961	228,856,190	77.400	266,545,375	X X X
13.2 NAIC 2	5,026,739	22,152,962	8,850,184		225,918		36,255,803	11.420	38,254,586	12.938	36,255,803	X X X
13.3 NAIC 3	66,851	369,647	405,374				841,873	0.265	11,043,521	3.735	841,873	X X X
13.4 NAIC 4									3,048,995	1.031		X X X
13.5 NAIC 5												X X X
13.6 NAIC 6												X X X
13.7 Totals	74,298,215	173,407,241	49,019,384	5,607,921	1,310,290		303,643,051	95.647	281,203,293	95.104	303,643,051	X X X
13.8 Line 13.7 as a % of Col. 7	24.469	57.109	16.144	1.847	0.432		100.000	X X X	X X X	X X X	100.000	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	23.404	54.623	15.441	1.766	0.413		95.647	X X X	X X X	X X X	95.647	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,484,389	6,839,030	1,233,283	39,668			9,596,370	3.023	10,201,144	3.450	X X X	9,596,370
14.2 NAIC 2	1,031,497	2,552,520	639,562				4,223,579	1.330	4,276,636	1.446	X X X	4,223,579
14.3 NAIC 3											X X X	
14.4 NAIC 4											X X X	
14.5 NAIC 5											X X X	
14.6 NAIC 6											X X X	
14.7 Totals	2,515,885	9,391,550	1,872,845	39,668			13,819,949	4.353	14,477,781	4.896	X X X	13,819,949
14.8 Line 14.7 as a % of Col. 7	18.205	67.956	13.552	0.287			100.000	X X X	X X X	X X X	X X X	100.000
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.792	2.958	0.590	0.012			4.353	X X X	X X X	X X X	X X X	4.353

(a) Includes \$ 12,125,814 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 790,610 current year of bonds with Z designations, \$ 8,382,697 prior year of bonds with Z designations and \$ 0 current year, \$ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes \$ 0 current year of bonds with 5GI designations, \$ 0 prior year of bonds with 5* or 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 2,422,200; NAIC 2 \$ 938,783; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	15,515,385	58,611,507	10,409,365			X X X	84,536,258	26.629	65,172,389	22.041	84,536,258	
1.2 Residential Mortgage-Backed Securities	1,883,573	4,671,768	903,400	364,253	78,711	X X X	7,901,705	2.489	5,457,745	1.846	6,877,920	1,023,785
1.3 Commercial Mortgage-Backed Securities	2,739,312	4,952,863	275,561			X X X	7,967,737	2.510	8,283,884	2.802	7,967,737	
1.4 Other Loan-Backed and Structured Securities	2,163,376	6,156,896	4,906,100	1,164,003		X X X	14,390,376	4.533	7,332,736	2.480	14,390,376	
1.5 Totals	22,301,647	74,393,035	16,494,426	1,528,256	78,711	X X X	114,796,075	36.160	86,246,753	29.169	113,772,290	1,023,785
2. All Other Governments												
2.1 Issuer Obligations	1,500,084	2,208,824				X X X	3,708,908	1.168	2,491,837	0.843	2,936,554	772,354
2.2 Residential Mortgage-Backed Securities						X X X						
2.3 Commercial Mortgage-Backed Securities						X X X						
2.4 Other Loan-Backed and Structured Securities						X X X						
2.5 Totals	1,500,084	2,208,824				X X X	3,708,908	1.168	2,491,837	0.843	2,936,554	772,354
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		781,324	440,215	559,720		X X X	1,781,259	0.561	1,711,402	0.579	1,781,259	
3.2 Residential Mortgage-Backed Securities						X X X						
3.3 Commercial Mortgage-Backed Securities						X X X						
3.4 Other Loan-Backed and Structured Securities						X X X						
3.5 Totals		781,324	440,215	559,720		X X X	1,781,259	0.561	1,711,402	0.579	1,781,259	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		2,710,340	566,806			X X X	3,277,145	1.032	5,065,977	1.713	3,277,145	
4.2 Residential Mortgage-Backed Securities						X X X						
4.3 Commercial Mortgage-Backed Securities						X X X						
4.4 Other Loan-Backed and Structured Securities						X X X						
4.5 Totals		2,710,340	566,806			X X X	3,277,145	1.032	5,065,977	1.713	3,277,145	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	7,310,778	4,483,082	1,201,631	702,270	279,112	X X X	13,976,874	4.403	15,214,564	5.146	13,306,525	670,349
5.2 Residential Mortgage-Backed Securities	3,481,398	9,897,423	5,185,038	2,472,962	561,550	X X X	21,598,371	6.803	28,972,490	9.799	21,598,371	
5.3 Commercial Mortgage-Backed Securities	639,813	6,699,036	1,203,212			X X X	8,542,061	2.691	4,945,690	1.673	8,542,061	
5.4 Other Loan-Backed and Structured Securities	162,493	534,790	344,975	3,517		X X X	1,045,774	0.329	1,273,133	0.431	1,045,774	
5.5 Totals	11,594,481	21,614,331	7,934,857	3,178,749	840,662	X X X	45,163,080	14.226	50,405,877	17.047	44,492,731	670,349
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	19,002,063	62,213,327	23,753,444	220,000	390,918	X X X	105,579,752	33.257	113,070,870	38.241	97,794,325	7,785,427
6.2 Residential Mortgage-Backed Securities						X X X						
6.3 Commercial Mortgage-Backed Securities	4,611,712	5,103,410	883,665			X X X	10,598,787	3.339	10,276,577	3.476	10,598,787	
6.4 Other Loan-Backed and Structured Securities	17,804,114	13,774,199	818,817	160,864		X X X	32,557,993	10.256	25,657,653	8.677	28,989,961	3,568,033
6.5 Totals	41,417,889	81,090,936	25,455,925	380,864	390,918	X X X	148,736,532	46.852	149,005,101	50.394	137,383,072	11,353,460
7. Hybrid Securities												
7.1 Issuer Obligations						X X X			754,127	0.255		
7.2 Residential Mortgage-Backed Securities						X X X						
7.3 Commercial Mortgage-Backed Securities						X X X						
7.4 Other Loan-Backed and Structured Securities						X X X						
7.5 Totals						X X X			754,127	0.255		
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						X X X						
8.2 Residential Mortgage-Backed Securities						X X X						
8.3 Commercial Mortgage-Backed Securities						X X X						
8.4 Other Loan-Backed and Structured Securities						X X X						
8.5 Totals						X X X						

NONE

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X	X X							
9.2 Bond Mutual Funds Identified by the SVO	X X X	X X X	X X X	X X	X X							
9.3 Totals	X X X	X X X	X X X	X X X	X X X							
10. Bank Loans												
10.1 Bank Loans - Issued						X X X			X X X	X X X		
10.2 Bank Loans - Acquired						X X X			X X X	X X X		
10.3 Totals						X X X			X X X	X X X		
11. Total Bonds Current Year												
11.1 Issuer Obligations	43,328,311	131,008,406	36,371,461	1,481,990	670,030	X X X	212,860,197	67.050	X X X	X X X	203,632,066	9,228,131
11.2 Residential Mortgage-Backed Securities	5,364,970	14,569,191	6,088,439	2,837,215	640,260	X X X	29,500,076	9.292	X X X	X X X	28,476,290	1,023,785
11.3 Commercial Mortgage-Backed Securities	7,990,837	16,755,310	2,362,438			X X X	27,108,584	8.539	X X X	X X X	27,108,584	
11.4 Other Loan-Backed and Structured Securities	20,129,983	20,465,884	6,069,892	1,328,384		X X X	47,994,143	15.118	X X X	X X X	44,426,110	3,568,033
11.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
11.6 Bank Loans						X X X			X X X	X X X		
11.7 Totals	76,814,101	182,798,791	50,892,229	5,647,589	1,310,290		317,463,000	100.000	X X X	X X X	303,643,051	13,819,949
11.8 Line 11.7 as a % of Col. 7	24.196	57.581	16.031	1.779	0.413		100.000	X X X	X X X	X X X	95.647	4.353
12. Total Bonds Prior Year												
12.1 Issuer Obligations	30,613,414	133,052,302	38,330,472	1,155,968	329,010	X X X	X X X	X X X	203,481,165	68.818	194,141,214	9,339,952
12.2 Residential Mortgage-Backed Securities	5,632,733	18,802,907	7,642,620	2,049,883	302,092	X X X	X X X	X X X	34,430,235	11.644	34,430,235	
12.3 Commercial Mortgage-Backed Securities	6,497,199	11,728,248	5,280,704			X X X	X X X	X X X	23,506,151	7.950	22,084,241	1,421,910
12.4 Other Loan-Backed and Structured Securities	11,033,859	19,910,364	2,785,839	533,461		X X X	X X X	X X X	34,263,523	11.588	30,547,604	3,715,919
12.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
12.6 Bank Loans	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
12.7 Totals	53,777,205	183,493,820	54,039,635	3,739,312	631,101		X X X	X X X	295,681,074	100.000	281,203,293	14,477,781
12.8 Line 12.7 as a % of Col. 9	18.188	62.058	18.276	1.265	0.213		X X X	X X X	100.000%	X X X	95.104	4.896
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	42,391,345	124,229,165	34,859,536	1,481,990	670,030	X X X	203,632,066	64.144	194,141,214	65.659	203,632,066	X X X
13.2 Residential Mortgage-Backed Securities	4,954,001	13,956,375	6,088,439	2,837,215	640,260	X X X	28,476,290	8.970	34,430,235	11.644	28,476,290	X X X
13.3 Commercial Mortgage-Backed Securities	7,990,837	16,755,310	2,362,438			X X X	27,108,584	8.539	22,084,241	7.469	27,108,584	X X X
13.4 Other Loan-Backed and Structured Securities	18,962,033	18,466,390	5,708,971	1,288,716		X X X	44,426,110	13.994	30,547,604	10.331	44,426,110	X X X
13.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X							X X X
13.6 Bank Loans						X X X			X X X	X X X		X X X
13.7 Totals	74,298,215	173,407,241	49,019,384	5,607,921	1,310,290		303,643,051	95.647	281,203,293	95.104	303,643,051	X X X
13.8 Line 13.7 as a % of Col. 7	24.469	57.109	16.144	1.847	0.432		100.000	X X X	X X X	X X X	100.000	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	23.404	54.623	15.441	1.766	0.413		95.647	X X X	X X X	X X X	95.647	X X X
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	936,966	6,779,240	1,511,924			X X X	9,228,131	2.907	9,339,952	3.159	X X X	9,228,131
14.2 Residential Mortgage-Backed Securities	410,969	612,816				X X X	1,023,785	0.322			X X X	1,023,785
14.3 Commercial Mortgage-Backed Securities						X X X			1,421,910	0.481	X X X	
14.4 Other Loan-Backed and Structured Securities	1,167,950	1,999,494	360,921	39,668		X X X	3,568,033	1.124	3,715,919	1.257	X X X	3,568,033
14.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X						X X X	
14.6 Bank Loans						X X X			X X X	X X X	X X X	
14.7 Totals	2,515,885	9,391,550	1,872,845	39,668			13,819,949	4.353	14,477,781	4.896	X X X	13,819,949
14.8 Line 14.7 as a % of Col. 7	18.205	67.956	13.552	0.287			100.000	X X X	X X X	X X X	X X X	100.000
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.792	2.958	0.590	0.012			4.353	X X X	X X X	X X X	X X X	4.353

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-Term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	633,882	633,882			
2. Cost of short-term investments acquired	6,689,733	6,689,733			
3. Accrual of discount	16,505	16,505			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(2,594)	(2,594)			
6. Deduct consideration received on disposals	3,945,670	3,945,670			
7. Deduct amortization of premium	25,428	25,428			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized	5,447	5,447			
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	3,360,981	3,360,981			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	3,360,981	3,360,981			

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(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:	NONE	
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Section 1, Column 18		
8.2	Section 2, Column 20		
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future 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 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 minus		
3.14	Section 1, Column 18, prior year		
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	NONE	
3.24	Section 1, Column 19, prior year		
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
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 Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
NONE																		
999999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

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SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

NONE

SI 13

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	_____	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	_____	
3. Total (Line 1 plus Line 2)	_____	_____
4. Part D, Section 1, Column 5	_____	
5. Part D, Section 1, Column 6	_____	
6. Total (Line 3 minus Line 4 minus Line 5)	_____	=====

NONE

Fair Value Check

7. Part A, Section 1, Column 16	_____	
8. Part B, Section 1, Column 13	_____	
9. Total (Line 7 plus Line 8)	_____	_____
10. Part D, Section 1, Column 8	_____	
11. Part D, Section 1, Column 9	_____	
12. Total (Line 9 minus Line 10 minus Line 11)	_____	=====

Potential Exposure Check

13. Part A, Section 1, Column 21	_____	
14. Part B, Section 1, Column 20	_____	
15. Part D, Section 1, Column 11	_____	
16. Total (Line 13 plus Line 14 minus Line 15)	_____	=====

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	11,296,406		11,296,406	
2. Cost of cash equivalents acquired	243,667,691	16,922,828	226,744,863	
3. Accrual of discount	3,054	3,054		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(259)	(259)		
6. Deduct consideration received on disposals	247,599,938	16,925,582	230,674,356	
7. Deduct amortization of premium	41	41		
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)	7,366,913		7,366,913	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	7,366,913		7,366,913	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
Corporate Office 500 Exchange St		Providence	RI	09/01/2009	09/01/2009	122,872,435	62,260,951	37,693,095	37,693,095	2,457,886		3,573,482	1,115,596			5,253,815
0299999 Properties occupied by the reporting entity - Administrative *						122,872,435	62,260,951	37,693,095	37,693,095	2,457,886		3,573,482	1,115,596			5,253,815
0399999 Total Properties occupied by the reporting entity						122,872,435	62,260,951	37,693,095	37,693,095	2,457,886		3,573,482	1,115,596			5,253,815
0699999 Totals						122,872,435	62,260,951	37,693,095	37,693,095	2,457,886		3,573,482	1,115,596			5,253,815

E01

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
0199999 Acquired by purchase								
NONE								
0399999 Totals								

E02

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			
0399999 Totals																			

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
NONE														
3399999 Total Mortgages														X X X

E04

General Interrogatory:

- 1. Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
				NONE				
3399999 Totals								

E05

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
NONE																	
0599999 Totals																	

E06

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Ident- ification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation and Administrative Symbol/Market Indicator	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership		
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.					
09250D-9A-9	BLACKROCK DIVIDEND INCOME T		NEW YORK	NY	Blackrock Dividend Income Tru		07/01/2011	13	34,565	36,963	36,963	(15,403)									
1599999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated								34,565	36,963	36,963	(15,403)								X X X	
00000-00-0	HEALTH INTELLIGENCE COMP, LL		CHICAGO	IL	Blue Health Intelligence		04/05/2012		980,002	1,210,173	1,210,173	134,345								1,830	
00000-00-0	INT'L PLAN SOLUTIONS, LLC		NEW CASTLE	DE	International Blue Solutions		06/26/2009		966,272	1,121,512	1,121,512	83,489								2,190	
00000-00-0	OAK STREET HEALTH - RI LLC		CHICAGO	IL	Oak Street Health - RI LLC		11/20/2018		3,493,000	3,493,000	3,493,000									49,900	
00000-00-0	PRIME THERAPEUTICS, LLC		EAGAN	MN	Prime Therapeutics		05/26/2016		4,748,040	10,990,418	10,990,418	(1,280,917)								2,000	
1699999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Affiliated								10,187,314	16,815,103	16,815,103	(1,063,083)									X X X
4499999	Subtotal Unaffiliated								34,565	36,963	36,963	(15,403)									X X X
4599999	Subtotal Affiliated								10,187,314	16,815,103	16,815,103	(1,063,083)									X X X
4699999	Totals								10,221,879	16,852,066	16,852,066	(1,078,486)									X X X

E07

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
00000-00-0	OAK STREET HEALTH - RI LLC	CHICAGO	IL	Oak Street Health - RI LLC	11/20/2018		3,493,000			49.900
1699999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Affiliated						3,493,000			X X X
4599999	Subtotal Affiliated						3,493,000			X X X
<div style="position: absolute; left: -20px; top: 50%; transform: translateY(-50%); font-size: 20px; font-weight: bold;">E08</div> Empty rows for the rest of the table										
4699999	Totals						3,493,000			X X X

SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)						
09250D-9A-9	BLACKSTONE MADISON AVENUE F	NEW YORK	NY	BLACKSTONE MADISON	07/01/2011	12/28/2018	59,847	(20,344)				(20,344)	39,502	49,693		10,190	10,190	
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated							59,847	(20,344)				39,502	49,693		10,190	10,190	
4499999	Subtotal Unaffiliated							59,847	(20,344)				39,502	49,693		10,190	10,190	
4699999	Totals							59,847	(20,344)				39,502	49,693		10,190	10,190	

EO9

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n B o n d C H A R	5 B o n d C H A R			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
02265Q-AA-6	AMAL LTD		C	1	1	491,543	100.822	482,005	478,075	487,817		(3,353)		3.465	1.989	FMAN	1,841	17,829	11/17/2017	08/21/2021	
690353-V3-8	OVERSEAS PRIVATE INVESTMENT				1	921,763	101.756	941,243	925,000	922,555		792		2.210	2.284	MAT			02/21/2018	08/21/2021	
690353-Z9-1	OVERSEAS PRIVATE INVESTMENT				1	950,000	100.369	953,505	950,000	950,000				2.900	2.901	JD	842	20,203	03/19/2018	03/20/2024	
690353-U9-6	OVERSEAS PRIVATE INVESTMENT				1	790,000	103.105	814,530	790,000	790,000						N/A			05/25/2017	10/24/2022	
912828-2L-3	UNITED STATES TREASURY				1	441,652	94.937	441,631	465,183	452,764	11,412	664	6,597	0.375	0.995	JJ	806	1,717	11/30/2017	07/15/2027	
912828-3F-5	UNITED STATES TREASURY				1	1,036,406	96.700	1,063,700	1,100,000	1,038,950		2,544		2.250	2.966	MN	3,213	12,375	07/31/2018	11/15/2027	
912828-3R-9	UNITED STATES TREASURY				1	367,161	95.502	367,143	384,435	372,187	5,044	508	4,088	0.500	1.022	JJ	888	954	05/31/2018	01/15/2028	
912828-4N-7	UNITED STATES TREASURY				1	3,224,861	101.629	3,299,894	3,247,000	3,225,925		1,064		2.875	2.955	MN	12,120	46,676	08/07/2018	05/15/2028	
912828-4V-9	UNITED STATES TREASURY				1	956,175	101.637	975,715	960,000	956,193		18		2.875	2.922	FA	10,425		11/09/2018	08/15/2028	
912828-4X-5	UNITED STATES TREASURY				1	1,298,578	101.135	1,314,755	1,300,000	1,298,667		89		2.750	2.774	FA	12,147		09/04/2018	08/31/2023	
912828-5M-8	UNITED STATES TREASURY				1	105,377	103.813	109,004	105,000	105,374		(4)		3.125	3.083	MN	426		11/19/2018	11/15/2028	
912828-5N-6	UNITED STATES TREASURY				1	1,619,858	101.859	1,655,209	1,625,000	1,619,912		54		2.875	2.925	MN	4,107		11/30/2018	11/30/2025	
912828-B9-0	UNITED STATES TREASURY				1	393,281	98.965	395,860	400,000	394,807		1,526		2.000	2.622	FA	2,718	4,000	05/03/2018	02/28/2021	
912828-C2-4	UNITED STATES TREASURY				1	10,984,380	99.858	10,984,380	11,000,000	10,984,380		(31,881)	20,640	1.500	2.378	FA	56,064	165,000	01/26/2018	02/28/2019	
912828-F6-2	UNITED STATES TREASURY				1	891,783	99.087	891,783	900,000	891,783		786	7,556	1.500	2.620	AO	2,312	13,500	10/31/2017	10/31/2019	
912828-G6-1	UNITED STATES TREASURY	C			1	866,049	98.977	866,049	875,000	866,049		(409)	9,329	1.500	2.642	MN	1,154	13,125	03/24/2017	11/30/2019	
912828-MP-2	UNITED STATES TREASURY				1	760,840	101.095	758,213	750,000	758,482		(2,358)		3.625	2.595	FA	10,269		09/04/2018	02/15/2020	
912828-N3-0	UNITED STATES TREASURY				1	1,416,242	98.619	1,429,976	1,450,000	1,421,698		5,456		2.125	2.643	JD	85	30,813	03/06/2018	12/31/2022	
912828-PC-8	UNITED STATES TREASURY	C			1	2,504,775	100.191	2,504,775	2,500,000	2,504,775		(30,341)	53,078	2.625	2.519	MN	8,520	65,625	10/31/2012	11/15/2020	
912828-Q3-7	UNITED STATES TREASURY				1	12,754,400	97.347	12,703,784	13,050,000	12,829,053		79,630	23,535	1.250	2.024	MS	41,678	163,125	03/19/2018	03/31/2021	
912828-T6-7	UNITED STATES TREASURY				1	290,037	96.679	290,037	300,000	290,037		58	9,796	1.250	2.472	AO	642	3,750	11/03/2016	10/31/2021	
912828-TJ-9	UNITED STATES TREASURY				1	3,132,165	97.047	3,202,551	3,300,000	3,141,624		9,458		1.625	3.034	FA	20,255		10/05/2018	08/15/2022	
912828-TY-6	UNITED STATES TREASURY				1	4,729,358	96.841	4,665,799	4,818,000	4,748,728		13,536		1.625	2.012	MN	10,165	74,084	08/30/2018	11/15/2022	
912828-V3-1	UNITED STATES TREASURY				1	6,663,346	98.747	6,705,909	6,791,000	6,710,822		47,476		1.375	2.535	JJ	43,136	46,688	05/16/2018	01/15/2020	
912828-V4-9	UNITED STATES TREASURY				1	995,100	95.053	995,043	1,046,830	1,032,773	25,680	801	7,461	0.375	1.018	JJ	1,813	3,863	05/24/2017	01/15/2027	
912828-VZ-0	UNITED STATES TREASURY				1	2,031,051	99.124	2,031,051	2,049,000	2,031,051		(7,559)	31,426	2.000	2.515	MS	10,470	40,980	09/28/2017	09/30/2020	
912828-WN-6	UNITED STATES TREASURY				1	5,380,873	98.898	5,399,831	5,460,000	5,400,113		19,240		2.000	2.471	MN	9,600	109,200	03/12/2018	05/31/2021	
912828-WY-2	UNITED STATES TREASURY				1	1,854,873	99.457	1,854,873	1,865,000	1,854,873		(9,038)	34,199	2.250	2.468	JJ	17,560	41,963	09/21/2017	07/31/2021	
912828-X8-8	UNITED STATES TREASURY				1	1,606,970	98.009	1,563,244	1,595,000	1,605,287		(1,106)		2.375	2.290	MN	4,918	37,881	07/31/2017	05/15/2027	
912828-XH-8	UNITED STATES TREASURY				1	12,727,269	98.661	12,727,269	12,900,000	12,727,269		(21,023)	199,078	1.625	2.542	JD	579	209,625	03/19/2018	06/30/2020	
0199999	U.S. Government - Issuer Obligations					82,186,166	X X X	82,388,761	83,379,523	82,413,948	42,136	76,628	406,783	X X X	X X X	X X X	288,753	1,122,976	X X X	X X X	
36202E-NA-3	G2 003985 - RMBS			4	1	78,477	104.995	81,657	77,772	78,290		(14)		5.500	5.326	MON	356	4,344	12/04/2007	05/20/2037	
36202E-ZG-7	G2 004343 - RMBS			4	1	119,939	104.988	122,199	116,393	119,726		(60)		5.500	4.825	MON	533	6,523	02/12/2009	01/20/2039	
36179R-VB-2	G2 MA3310 - RMBS	C		4	1	1,263,116	101.113	1,209,698	1,196,380	1,258,234		(1,105)		3.500	2.760	MON	3,489	42,474	02/02/2016	12/20/2045	
36179R-VD-8	G2 MA3312 - RMBS			4	1	885,627	103.965	862,584	829,688	885,930		(641)		4.500	3.190	MON	3,111	38,029	12/22/2016	12/20/2045	

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179S-QX-8	G2 MA4070 - RMBS		4	1	1,139,068	102.921	1,107,286	1,075,861	1,131,808		(1,671)			4.000	3.047	MON	3,586	43,768	12/22/2016	11/20/2046
36205R-XM-4	GN 398584 - RMBS		4	1	4,364	111.588	4,996	4,478	4,384		3			7.500	8.257	MON	28	337	02/11/2000	06/15/2029
36207J-2F-9	GN 433774 - RMBS		4	1	29,138	106.102	30,291	28,549	28,933		(38)			7.000	6.417	MON	167	2,026	08/15/2001	05/15/2028
36210B-WF-8	GN 487646 - RMBS		4	1	1,616	111.361	1,832	1,645	1,619		1			7.500	8.089	MON	10	127	03/10/2000	09/15/2029
36211R-MX-4	GN 520674 - RMBS		4	1	10,958	112.714	12,286	10,900	10,940		(3)			8.000	7.904	MON	73	876	03/28/2000	04/15/2030
36200R-LW-0	GN 570141 - RMBS		4	1	5,476	107.242	5,873	5,476	5,476		(1)			6.500	6.510	MON	30	360	12/27/2001	12/15/2031
36225A-D2-3	GN 780121 - RMBS		4	1	1,153	103.254	1,107	1,072	1,079		(10)			10.000	8.238	MON	9	119	04/26/1995	04/15/2025
62888V-AA-6	NGN 10R1 1A - CMO/RMBS		4	1	1,023,785	100.094	1,023,785	1,022,824	1,023,785		(1,302)	1,483		2.829	1.886	MON	2,169	23,440	01/24/2018	10/07/2020
62888W-AB-2	NGN 10R3 2A - CMO/RMBS		4	1	1,467,728	100.313	1,467,728	1,463,148	1,467,728		(2,762)	2,819		2.939	0.594	MON	3,106	26,645	08/03/2018	12/08/2020
62888W-AC-0	NGN 10R3 3A - CMO/RMBS		4	1	278,575	100.000	278,575	278,575	278,575		(1,072)	3,666		2.400	2.412	MON	464	6,917	04/06/2016	12/08/2020
62889C-AA-7	NGN 11R2 NTS - CMO/RMBS		4	1	487,501	100.030	487,501	487,355	487,501		(281)	163		2.780	0.573	MON	1,015	11,427	02/18/2016	02/06/2020
98913L-AA-1	ZARAPL 1 A2 - RMBS		4	1	1,117,603	99.695	1,122,614	1,126,048	1,117,698		95			2.702	2.901	FMAN	3,465	23,456	02/15/2018	08/20/2026
0299999	U.S. Government - Residential Mortgage-Backed Securities				7,914,124	X X X	7,820,012	7,726,164	7,901,706		(8,861)	8,131		X X X	X X X	X X X	21,611	230,868	X X X	X X X
38376G-A7-5	GNR 1110 AC - CMBS		4	1	504,895	99.578	504,895	507,034	504,895		(3,188)	16,992		3.565	3.762	MON	1,506	18,632	08/02/2016	11/16/2044
38378B-AA-7	GNR 11165 A - CMBS		4	1	450,694	98.477	442,857	449,706	450,146		(426)			2.194	2.017	MON	822	9,938	03/15/2017	10/16/2037
38378X-FJ-5	GNR 14112 AD - CMBS		4	1	347,303	97.865	347,303	354,879	347,303		(556)	8,343		1.800	3.733	MON	532	6,733	09/23/2016	02/16/2040
38378N-WU-3	GNR 1417A AM - CMBS		4	1	794,999	100.706	771,463	766,055	794,137		(451)			2.532	2.102	MON	1,617	21,393	12/04/2017	06/16/2048
38378N-H8-9	GNR 1440 AC - CMBS		4	1	468,559	99.258	458,775	462,204	466,368		(2,068)			2.400	2.396	MON	924	23,026	12/04/2017	11/16/2041
38378N-3G-6	GNR 1467 AE - CMBS		4	1	559,965	98.927	544,596	550,503	556,176		(2,875)			2.150	2.126	MON	986	12,192	12/15/2016	05/16/2039
38378N-3N-1	GNR 1475 AC - CMBS		4	1	695,961	97.794	674,339	689,550	694,822		(869)			2.546	2.161	MON	1,463	17,633	04/21/2017	06/16/2053
38379K-FK-9	GNR 1537 A - CMBS		4	1	453,347	99.069	453,347	457,608	453,347		(1,487)	8,172		2.600	3.292	MON	991	12,126	03/24/2016	12/16/2050
38379K-LJ-5	GNR 1575 AB - CMBS		4	1	615,022	98.807	594,131	601,305	608,564		(2,528)			3.000	2.333	MON	1,503	18,086	03/22/2016	11/16/2044
38379K-KZ-0	GNR 1578 A - CMBS		4	1	446,624	98.919	446,624	451,505	446,624		(1,698)	11,608		2.918	3.572	MON	1,098	13,424	04/06/2016	06/16/2040
38379U-K5-4	GNR 16131 A - CMBS		4	1	671,450	96.791	652,553	674,188	671,749		244			2.200	2.324	MON	1,236	14,858	09/20/2017	04/16/2057
38379R-TQ-6	GNR 1751 AB - CMBS		4	1	800,621	97.840	783,328	800,621	800,510		(231)			2.350	2.328	MON	1,568	18,845	09/15/2017	04/16/2057
38380M-JL-6	GNR 18117 AC - CMBS		4	1	1,170,736	98.406	1,172,408	1,191,399	1,173,096		2,360			2.750	3.557	MON	2,730	10,941	08/24/2018	07/16/2046
0399999	U.S. Government - Commercial Mortgage-Backed Securities				7,980,176	X X X	7,846,619	7,956,557	7,967,737		(13,773)	45,115		X X X	X X X	X X X	16,976	197,827	X X X	X X X
74046B-AA-4	PARCFT 1003 N - ABS		1	1	877,239	100.990	867,202	858,699	879,209		2,184			3.576	1.993	FMAN	4,691	28,981	05/15/2018	02/06/2022
83162C-WK-5	SBAP 1420G A - ABS		4	1	1,189,817	99.521	1,163,836	1,169,443	1,200,186		5,566			2.870	2.486	JJ	16,782	40,135	05/22/2017	07/01/2034
83162C-XB-4	SBAP 1520F A - ABS		4	1	407,423	97.595	388,520	398,093	411,415		2,443			2.980	2.512	JD	989	13,154	06/22/2017	06/01/2035
83162C-XE-8	SBAP 1520H H - ABS		4	1	382,532	97.187	368,546	379,214	383,767		888			2.820	2.664	FA	4,456	11,681	05/25/2017	08/01/2035
83162C-YQ-0	SBAP 1720E CTF - ABS		4	1	916,377	98.357	901,320	916,377	916,377					2.880	3.350	MN	4,399	27,793	05/11/2017	05/01/2037
83162C-ZT-3	SBAP 1810E E - ABS		4	1	650,000	100.459	652,986	650,000	650,000					3.140	3.140	MS	6,180		09/06/2018	09/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
1799999	Subtotals – States, Territories and Possessions (Direct and Guaranteed)					1,787,071	X X X	1,773,573	1,715,000	1,781,259	(5,043)	3,676			X X X	X X X	X X X	17,187	41,593	X X X	X X X
05914F-FE-5	BALTIMORE CNTY MD			1	1FE	234,752	115.185	230,370	200,000	231,806	(2,946)			5.500	3.400	MN	1,833	11,000	01/10/2018	11/01/2027	
159807-6Y-7	CHARLES CNTY MD				1FE	265,448	100.169	265,448	265,000	265,448	(3,204)	3,348		3.000	2.850	MS	2,650	7,950	06/12/2017	03/01/2020	
235218-J8-8	DALLAS TEX			1	1FE	1,063,500	105.415	1,054,150	1,000,000	1,050,177	(13,323)			5.078	3.371	FA	19,184	50,780	02/08/2018	02/15/2022	
382406-PY-6	GOODRICH MICH AREA SCH DIST				1FE	215,000	99.180	213,237	215,000	215,000				2.720	2.720	MN	975	5,296	11/02/2017	05/01/2023	
438687-EJ-0	HONOLULU HAWAII CITY & CNTY			2	1FE	110,000	101.850	112,035	110,000	110,000				3.753	3.753	MS	1,330		08/16/2018	09/01/2030	
442331-3E-2	HOUSTON TEX			2	1FE	110,000	101.282	111,410	110,000	110,000				3.625	3.625	MS	1,329	2,758	12/20/2017	03/01/2029	
725208-TV-8	PITTSBURGH PA				1FE	1,118,490	104.039	1,040,390	1,000,000	1,050,377	(42,331)			6.600	2.187	MS	22,000	66,000	05/16/2017	03/01/2020	
796237-VK-8	SAN ANTONIO TEX			1,2	1FE	129,338	103.470	129,338	125,000	129,338	(3,425)	1,222		4.764	2.510	FA	2,481	5,955	06/14/2017	08/01/2022	
947627-DM-4	WEBER BASIN UTAH WTR CONSER				1FE	115,000	97.911	112,598	115,000	115,000				2.740	2.740	MS	1,050	3,335	08/04/2017	03/01/2025	
1899999	U.S. Political Subdivisions - Issuer Obligations					3,361,528	X X X	3,268,976	3,140,000	3,277,146	(65,229)	4,570			X X X	X X X	X X X	52,832	153,074	X X X	X X X
2499999	Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct					3,361,528	X X X	3,268,976	3,140,000	3,277,146	(65,229)	4,570			X X X	X X X	X X X	52,832	153,074	X X X	X X X
047093-BJ-7	ATHENS GA HSG AUTH REV			2	1FE	508,005	101.601	508,005	500,000	508,005	(21,523)	1,882		6.300	2.713	JD	1,400	31,500	03/22/2017	06/15/2039	
04780E-AB-3	ATLANTA GA DOWNTOWN DEV AU				1FE	491,538	104.542	465,212	445,000	469,451	(11,206)			6.875	4.097	FA	12,747	35,063	12/13/2016	02/01/2021	
149717-JP-6	CAYCE S C WTRWKS & SEW REV				1FE	765,000	99.393	760,356	765,000	765,000				2.000	2.000	JJ	7,650	15,300	03/09/2016	07/01/2019	
190760-HA-9	COBB-MARIETTA GA COLISEUM &				1FE	347,487	99.282	347,487	350,000	347,487	(933)	3,463		2.050	2.783	JJ	3,588	7,175	05/15/2017	01/01/2020	
25483V-PR-9	DISTRICT COLUMBIA REV				1FE	635,469	99.379	621,119	625,000	630,611	(3,865)			2.824	2.176	JD	1,471	17,650	09/25/2017	06/01/2020	
3130A8-Y7-2	FEDERAL HOME LOAN BANKS			1	1	1,583,842	98.990	1,583,842	1,600,000	1,583,842	1,025	15,544		0.875	2.597	FA	5,678	14,000	08/03/2016	08/05/2019	
34153P-PE-2	FLORIDA ST BRD ED PUB ED			2	1FE	252,400	100.960	252,400	250,000	252,400	(8,448)	1,145		5.200	2.841	JD	1,083	13,000	08/01/2017	06/01/2025	
373541-X3-0	GEORGIA MUN ELEC AUTH PWR R			1	1FE	474,453	100.000	450,000	450,000	450,000	(8,699)			3.570	1.613	JJ	8,033	16,065	02/25/2016	01/01/2019	
44244C-TQ-0	HOUSTON TEX UTIL SYS REV			2	1FE	65,000	102.673	66,737	65,000	65,000				3.973	3.973	MN	330	603	08/08/2018	11/15/2031	
451443-ZJ-7	IDAHO ST BLDG AUTH BLDG REV			1	1FE	180,000	97.763	175,973	180,000	180,000				3.080	3.080	MS	1,848	3,850	12/08/2017	09/01/2026	
49127K-BX-7	KENTUCKY ECONOMIC DEV FIN AU			1	1FE	867,956	98.953	865,839	875,000	869,385	1,428			2.967	3.199	JD	2,163	24,591	03/20/2018	12/01/2021	
560420-AB-7	MAINE FIN AUTH WASTE MTR OIL R				1FE	165,419	100.783	156,214	155,000	157,340	(3,033)			5.800	3.729	AO	2,248	8,990	03/16/2016	10/01/2019	
57419R-PL-3	MARYLAND ST CMNTY DEV ADMIN			2	1FE	124,063	98.474	123,093	125,000	124,112	29			2.857	2.901	MS	1,190	3,637	05/22/2017	09/01/2040	
586108-AK-8	MEMPHIS-SHELBY CNTY TENN IND			1	1FE	950,000	99.165	942,068	950,000	950,000				2.000	2.000	MN	3,167	19,000	05/18/2017	11/01/2019	
592041-XC-6	MET GOVT NASHVILLE & DAVIDSO			2	1FE	685,744	103.490	672,685	650,000	670,349	(10,161)			4.879	3.333	MON	2,731	29,212	06/22/2017	07/01/2046	
64469D-B9-1	NEW HAMPSHIRE ST HSG FIN AUT			2	1FE	155,000	97.596	151,274	155,000	155,000				3.163	3.163	JJ	2,451	5,052	06/29/2017	07/01/2040	
64971W-6A-3	NEW YORK N Y CITY TRANSITIONA			1	1FE	130,000	97.458	126,695	130,000	130,000				2.750	2.750	MN	596	3,575	06/22/2017	05/01/2024	
64971X-EK-0	NEW YORK N Y CITY TRANSITIONA			1	1FE	146,523	99.334	149,001	150,000	146,631	108			3.430	3.773	FA	2,015		09/19/2018	08/01/2026	
655162-FH-3	NOBLESVILLE IND MULTI SCH BLD				1FE	479,231	103.375	449,681	435,000	461,211	(8,076)			5.370	3.270	JJ	10,771	24,878	09/22/2016	01/15/2022	
665250-BS-4	NORTHERN ILL MUN PWR AGY PW				1FE	900,917	100.000	825,000	825,000	825,000	(28,165)			6.038	2.558	JJ	24,907	49,814	03/30/2016	01/01/2019	
68608K-NF-1	OREGON ST			1	1FE	119,091	122.791	122,791	100,000	119,031	(60)			5.902	4.437	FA	2,459		11/20/2018	08/01/2038	

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
73474T-AH-3	PORT MORROW ORE TRANSMISSI			1	1FE	139,697	100.133	135,180	135,000	138,501		(908)		2.937	2.196	MS	1,322	3,965	09/05/2017	09/01/2022	
74442P-DS-1	PUBLIC FIN AUTH WIS REV			1	1FE	100,000	98.366	98,366	100,000	100,000				2.380	2.380	JJ	1,190	2,208	07/18/2017	07/01/2022	
76116F-AA-5	RESOLUTION FUNDING CORP	@		1	1	1,452,660	97.910	1,468,644	1,500,000	1,469,191		16,531			2.672	N/A			07/30/2018	10/15/2019	
76218N-AS-6	RHODE IS COMM CORP ARPT REV			2	2FE	350,000	99.192	347,172	350,000	350,000				2.450	2.449	JJ	4,288	8,575	06/17/2016	07/01/2019	
801096-AU-2	SANTA ANA CALIF CMNTY REDEV A			1	1FE	190,000	103.362	196,388	190,000	190,000				3.867	3.868	MS	1,082		10/19/2018	09/01/2026	
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH			2	1FE	115,000	98.348	113,100	115,000	115,000				3.060	3.060	MN	587	3,617	05/16/2017	11/01/2037	
798170-AC-0	SUCCESSOR AGENCY TO THE RED			1	1FE	550,000	99.137	545,254	550,000	550,000				2.259	2.259	FA	5,177	7,593	12/08/2017	08/01/2020	
798170-AG-1	SUCCESSOR AGENCY TO THE RED			1	1FE	180,000	99.061	178,310	180,000	180,000				2.958	2.958	FA	2,219	3,254	12/08/2017	08/01/2024	
88213A-DP-7	TEXAS A & M UNIV REVS			1	1FE	49,522	98.222	49,111	50,000	49,664		95		2.246	2.455	MN	143	1,123	06/27/2017	05/15/2022	
88213A-KB-0	TEXAS A & M UNIV REVS			1	1FE	175,000	97.755	171,071	175,000	175,000				2.549	2.549	MN	570	4,461	06/07/2017	05/15/2024	
88213A-KG-9	TEXAS A & M UNIV REVS			2	1FE	175,000	96.283	168,495	175,000	175,000				3.086	3.086	MN	690	5,401	06/07/2017	05/15/2029	
88283L-HU-3	TEXAS TRANSN COMMN ST HWY F			1	1FE	179,051	113.771	170,657	150,000	176,475		(1,917)		5.178	3.288	AO	1,942	7,767	08/22/2017	04/01/2030	
91412H-BM-4	UNIVERSITY CALIF REVS			1	1FE	135,000	102.358	138,183	135,000	135,000				3.616	3.616	MN	624	2,170	05/23/2018	05/15/2025	
93974C-RF-9	WASHINGTON ST			1	1FE	117,649	112.308	112,308	100,000	116,764		(857)		5.090	3.602	FA	2,121	5,090	12/15/2017	08/01/2033	
977100-CZ-7	WISCONSIN ST GEN FD ANNUAL A			1	1FE	195,258	96.116	192,232	200,000	196,423		773		2.049	2.487	MN	683	4,098	06/22/2017	05/01/2023	
2599999	U.S. Special Revenue - Issuer Obligations					14,130,975	X X X	13,899,943	13,885,000	13,976,873		(87,862)	22,034	X X X	X X X	X X X		121,164	382,277	X X X	X X X
31326M-EY-5	FH 2B6451 - RMBS			4,5	1	387,809	99.728	377,579	378,610	387,805		426		2.969	2.696	MON	1,881	11,503	08/22/2017	08/01/2047	
312966-W5-9	FH B14268 - RMBS			4	1	8,141	101.118	8,242	8,151	8,137		(3)		4.500	4.529	MON	31	391	11/17/2004	10/01/2019	
312967-J7-8	FH B14786 - RMBS			4	1	3,240	100.325	3,245	3,234	3,229		(4)		4.500	4.471	MON	12	168	10/29/2004	05/01/2019	
312967-4A-7	FH B15317 - RMBS			4	1	1,489	100.950	1,499	1,485	1,482		(2)		4.500	4.440	MON	6	76	11/04/2004	06/01/2019	
31292H-BB-9	FH C00934 - RMBS			4	1	2,183	115.580	2,522	2,182	2,180				8.000	8.059	MON	15	176	04/27/2000	03/01/2030	
31335H-3N-1	FH C90805 - RMBS			4	1	33,993	105.947	35,014	33,048	33,411		(60)		5.500	4.869	MON	151	1,863	10/25/2004	03/01/2024	
31294M-AC-5	FH E02703 - RMBS			4	1	96,162	102.302	96,684	94,508	95,553		(143)		4.000	3.492	MON	315	3,867	12/16/2010	07/01/2025	
3128MJ-V2-3	FH G08632 - RMBS			4	1	579,021	100.275	553,955	552,435	577,475		(439)		3.500	2.862	MON	1,611	19,566	03/19/2015	03/01/2045	
3128ME-SM-4	FH G15724 - RMBS			4	1	334,099	102.295	334,099	326,605	334,099		(2,255)	10,015	4.000	2.994	MON	1,089	13,429	02/22/2016	01/01/2029	
31335A-QK-7	FH G60458 - RMBS			4	1	510,179	100.833	488,985	484,947	509,084		(548)		3.500	2.766	MON	1,414	18,568	04/19/2016	01/01/2044	
31307U-VF-2	FH J37814 - RMBS			4	1	395,675	99.628	386,621	388,066	394,851		(751)		3.000	2.618	MON	970	11,749	12/01/2017	10/01/2032	
3132M9-T5-3	FH Q28972 - RMBS			4	1	2,005,078	102.632	1,930,563	1,881,047	1,999,873		(1,811)		4.000	3.006	MON	6,270	76,622	12/23/2014	10/01/2044	
3137AK-6E-6	FHR 3970D HA - CMO/RMBS			4	1	501,451	99.261	501,451	505,182	501,451		(2,792)	12,015	3.000	3.626	MON	1,263	15,626	07/20/2017	02/15/2026	
3137B9-U4-5	FHR 4325B MA - CMO/RMBS			4	1	553,396	102.230	553,396	541,324	553,396		(2,157)	2,634	4.000	2.316	MON	1,804	22,086	09/21/2017	09/15/2039	
31379R-EM-6	FN 426840 - RMBS			4	1	4,485	102.605	4,208	4,101	4,121		(18)		9.500	8.404	MON	32	404	05/29/1998	01/01/2025	
31403D-XF-1	FN 745978 - RMBS			4,5	1	142,620	106.063	150,538	141,932	143,620		679		4.617	4.327	MON	546	5,528	01/25/2007	10/01/2036	
31407X-XZ-9	FN 844096 - RMBS			4	1	76,459	108.378	82,350	75,984	76,390		(14)		6.000	5.823	MON	380	4,571	11/16/2005	11/01/2035	
31417G-F2-7	FN AB9184 - RMBS			4	1	433,719	98.345	416,138	423,140	433,121		(304)		3.000	2.662	MON	1,058	15,016	02/02/2016	04/01/2043	
3138E0-KJ-7	FN AJ7496 - RMBS			4	1	539,094	99.813	521,147	522,125	532,585		(1,098)		3.000	2.297	MON	1,305	15,946	12/09/2011	12/01/2026	

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n CHAR	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's Amortization / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138ET-J2-3	FN AL8380 - RMBS			4	1	350,289	103.709	350,289	337,762	350,289		(4,810)	10,069		5.500	3.120	MON	1,548	19,128	05/25/2016	09/01/2025
3138ET-NT-9	FN AL8501 - RMBS	C		4	1	993,125	99.911	993,125	994,007	993,125		(2,959)	46,097		3.000	2.989	MON	2,485	30,169	07/06/2016	12/01/2030
3138WB-UK-9	FN AS2385 - RMBS	C		4	1	835,035	102.059	806,603	790,332	832,543		(666)			4.000	3.133	MON	2,634	32,008	05/08/2014	05/01/2044
3138WC-WA-7	FN AS3340 - RMBS			4	1	384,673	98.478	384,673	390,617	384,673		(1,308)	13,861		2.500	3.100	MON	814	10,056	02/17/2016	09/01/2024
3138WD-BZ-3	FN AS3655 - RMBS			4	1	1,050,737	103.800	1,005,078	968,282	1,048,302		(1,099)			4.500	3.115	MON	3,631	44,359	08/06/2015	10/01/2044
3138WE-KK-4	FN AS4797 - RMBS	C		4	1	1,222,062	100.392	1,183,574	1,178,957	1,219,813		(729)			3.500	2.998	MON	3,439	41,816	08/06/2015	04/01/2045
3138WG-DN-1	FN AS6408 - RMBS	C		4	1	560,714	100.294	531,627	530,069	558,610		(562)			3.500	2.748	MON	1,546	18,734	07/06/2016	01/01/2046
3138WG-G6-5	FN AS6520 - RMBS	C		4	1	632,160	100.294	602,257	600,494	630,270		(584)			3.500	2.805	MON	1,751	21,220	10/25/2016	01/01/2046
3138WL-CM-3	FN AS9975 - RMBS			4	1	195,521	101.980	190,605	186,905	194,895		(590)			4.000	3.332	MON	623	7,557	12/01/2017	07/01/2047
3138Y4-6V-6	FN AX3583 - RMBS	C		4	1	847,468	100.493	816,191	812,189	844,944		(811)			3.500	2.874	MON	2,369	31,086	12/23/2014	07/01/2042
3140FX-DM-1	FN BF0107 - RMBS			4	1	1,097,571	104.163	1,061,701	1,019,272	1,097,457		(546)			4.500	3.332	MON	3,822	46,485	07/25/2017	06/01/2056
3140FX-D7-4	FN BF0125 - RMBS			4	1	362,008	102.375	350,558	342,426	361,934		(166)			4.000	3.189	MON	1,141	13,840	10/13/2017	07/01/2056
3140FX-EE-8	FN BF0132 - RMBS			4	1	383,596	102.375	371,628	363,006	383,513		(175)			4.000	3.194	MON	1,210	14,687	07/14/2017	07/01/2056
3140FX-E4-0	FN BF0154 - RMBS			4	1	498,829	99.996	479,985	480,004	498,137		(628)			3.500	2.836	MON	1,400	17,055	08/17/2017	11/01/2046
3140FX-FN-7	FN BF0172 - RMBS			4	1	159,721	102.866	159,200	154,764	159,684		(37)			4.000	3.207	MON	516	5,770	02/13/2018	01/01/2041
3140FX-GG-1	FN BF0198 - RMBS			4	1	778,116	102.865	777,248	755,603	778,054		(62)			4.000	3.251	MON	2,519	17,406	05/25/2018	11/01/2040
3140FX-GK-2	FN BF0201 - RMBS			4	1	664,590	103.760	678,573	653,985	664,602		12			4.000	3.614	MON	2,180	7,386	09/17/2018	08/01/2051
3140FX-GL-0	FN BF0202 - RMBS			4	1	496,929	103.966	495,964	477,046	497,024		94			4.500	3.598	MON	1,789	7,235	07/17/2018	01/01/2051
3140GT-V3-1	FN BH5133 - RMBS			4,5	1	407,863	99.535	397,533	399,392	408,422		729			2.840	2.986	MON	945	11,386	08/22/2017	09/01/2047
3140GU-KS-5	FN BH5704 - RMBS			4	1	391,738	99.813	383,602	384,322	390,905		(759)			3.000	2.610	MON	961	11,638	12/01/2017	10/01/2032
3140HM-ZD-9	FN BK7939 - RMBS			4	1	419,339	104.392	426,121	408,194	419,179		(160)			4.500	4.022	MON	1,531	1,538	11/05/2018	11/01/2048
3140J5-FG-9	FN BM1066 - RMBS			4	1	186,880	102.272	182,568	178,512	186,758		(146)			4.000	3.258	MON	595	7,250	12/01/2017	02/01/2047
31418A-X5-2	FN MA1599 - RMBS	C		4	1	780,313	98.260	736,692	749,738	779,027		(1,136)			3.000	2.457	MON	1,874	26,615	08/15/2016	09/01/2043
31418C-NT-7	FN MA3101 - RMBS			4	1	181,525	103.571	176,482	170,396	180,581		(904)			4.500	3.427	MON	639	7,794	12/04/2017	08/01/2047
31418C-QC-1	FN MA3150 - RMBS			4	1	182,529	103.574	177,222	171,107	181,425		(1,024)			4.500	3.432	MON	642	7,815	12/04/2017	10/01/2047
3136A0-YR-2	FNR 1187A JA - CMO/RMBS			4	1	868,756	99.920	865,760	866,455	868,372		(383)			3.000	2.804	MON	2,166	20,056	03/19/2018	06/25/2040
35563P-GG-8	SCRT 183SC MA - CMO			4	1	93,973	100.593	95,046	94,486	93,972		(2)			3.500	3.636	MON	276	1,394	08/09/2018	08/27/2057
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					21,634,353	XXX	21,128,141	20,826,428	21,598,373		(30,705)	94,691		XXX	XXX	XXX	65,199	718,638	XXX	XXX
3137B1-UG-5	FHMS K027 A2 - CMBS			4	1	596,540	98.951	578,863	585,000	593,381		(2,276)			2.637	2.218	MON	1,286	15,426	08/04/2017	01/25/2023
3137B2-HN-3	FHMS K028 A2 - CMBS			4	1	662,037	101.369	643,693	635,000	655,011		(5,052)			3.111	2.241	MON	1,646	19,755	08/03/2017	02/25/2023
3137B3-6J-2	FHMS K029 A2 - CMBS			4	1	2,126,100	102.178	2,074,213	2,030,000	2,100,867		(17,337)			3.320	2.371	MON	5,616	67,396	08/02/2017	02/25/2023
3137BW-WD-2	FHMS K725 A2 - CMBS			4	1	514,981	100.197	500,985	500,000	511,235		(1,810)			3.002	2.492	MON	1,251	11,883	04/24/2017	01/25/2024
3137BW-WD-2	FHMS K725 A2 - CMBS			4	1	514,981	100.197	500,985	500,000	511,234		(2,752)			3.002	2.492	MON	1,251	18,137	04/24/2017	01/25/2024
3138L6-KZ-0	FN AM5711 - CMBS/RMBS			4	1	1,096,348	99.079	1,089,866	1,100,000	1,096,411		63			2.920	2.997	MON	2,766	16,328	06/21/2018	06/01/2021
3138LJ-VF-4	FN AN6013 - CMBS/RMBS			4	1	915,077	97.919	891,299	910,241	913,313		(1,256)			2.260	2.082	MON	1,771	21,659	06/08/2017	03/01/2022

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n B o n d C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
3138LJ-3P-3	FN AN6205 - CMBS/RMBS		4	1		792,712	97,820	771,094	788,278	791,792		1,003			2.650	2.493	MON	1,799	22,111	06/26/2017	08/01/2024
3138LJ-4T-4	FN AN6233 - CMBS/RMBS		4	1		431,352	99,711	421,026	422,247	429,718		(1,195)			3.020	2.608	MON	1,098	12,944	08/25/2017	12/01/2024
3138LK-LX-3	FN AN6641 - CMBS/RMBS		4	1		254,219	98,711	246,778	250,000	253,390		(684)			2.710	2.327	MON	583	6,869	08/10/2017	12/01/2023
3138LK-TE-7	FN AN6848 - CMBS/RMBS		4	1		307,031	98,951	296,854	300,000	305,590		(1,261)			2.650	2.107	MON	685	8,060	08/30/2017	07/01/2023
3140HS-JK-8	FN BL1165 - CMBS/RMBS		4	1		200,063	100,031	200,063	200,000	200,063					3.620	3.615	MON	40		10/30/2018	01/01/2026
3140HS-JL-6	FN BL1166 - CMBS/RMBS		4	1		180,056	100,031	180,056	180,000	180,056					3.620	3.615	MON	36		10/30/2018	01/01/2026
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities					8,591,497	X X X	8,395,775	8,400,766	8,542,061		(32,557)			X X X	X X X	X X X	19,828	220,568	X X X	X X X
91754R-YH-4	USBR 151 A - ABS		4	1FE		328,570	100,194	329,929	329,290	328,525		(44)			3.110	3.209	MON	171	8,650	09/07/2017	02/25/2043
91754R-YG-6	UTSHGR 141 NTS - ABS		4	1FE		383,657	100,128	386,139	385,645	384,041		217			3.056	3.138	MON	196	9,910	06/26/2017	12/26/2038
924279-AE-2	VTSHGR 131 A - ABS		4	1FE		333,115	99,911	333,629	333,926	333,209		71			3.256	3.209	MON	121	9,324	09/07/2017	04/30/2035
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities					1,045,342	X X X	1,049,697	1,048,861	1,045,775		244			X X X	X X X	X X X	488	27,884	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					45,402,167	X X X	44,473,556	44,161,055	45,163,082		(150,880)	116,725		X X X	X X X	X X X	206,679	1,349,367	X X X	X X X
00038A-AB-9	ABB TREASURY CENTER (USA) INC	C	1	1FE		245,203	102,177	235,007	230,000	239,352		(3,665)			4.000	2.286	JD	409	9,200	05/18/2017	06/15/2021
00507U-AR-2	ACTAVIS FUNDING SCS	C	1,2	2FE		256,775	98,539	246,348	250,000	254,108		(1,281)			3.450	2.881	MS	2,540	8,625	11/14/2016	03/15/2022
00507V-AL-3	ACTIVISION BLIZZARD INC		1,2	2FE		99,689	97,079	97,079	100,000	99,784		59			2.600	2.666	JD	116	2,600	05/23/2017	06/15/2022
00510R-AC-7	ACUITY BRANDS LIGHTING INC		1	2FE		608,168	102,276	562,518	550,000	568,654		(19,127)			6.000	2.380	JD	1,467	33,000	11/29/2016	12/15/2019
00108W-AA-8	AEP TEXAS INC		1,2	2FE		74,870	96,975	72,731	75,000	74,901		25			2.400	2.437	AO	450	1,845	09/19/2017	10/01/2022
015271-AM-1	ALEXANDRIA REAL ESTATE EQUITI		1,2	2FE		39,973	101,255	40,502	40,000	39,977		3			4.000	4.013	JJ	844		06/12/2018	01/15/2024
01882Y-AA-4	ALLIANT ENERGY FINANCE LLC		1,2	2FE		69,965	100,711	70,498	70,000	69,969		4			3.750	3.761	JD	117	1,334	06/06/2018	06/15/2023
025816-BD-0	AMERICAN EXPRESS CO			1FE		957,790	96,823	968,230	1,000,000	958,685		895			2.650	3.795	JD	2,135	13,250	11/27/2018	12/02/2022
025816-BS-7	AMERICAN EXPRESS CO		2	1FE		129,882	99,158	128,905	130,000	129,900		19			3.400	3.420	FA	1,522	2,210	02/22/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS CO		2	1FE		159,834	100,386	160,618	160,000	159,846		13			3.700	3.723	FA	2,434		07/31/2018	08/03/2023
02665W-BE-0	AMERICAN HONDA FINANCE CORP	C	C	1	1FE	148,899	99,266	148,899	150,000	148,899		993	567		1.200	2.602	JJ	845	1,800	12/07/2016	07/12/2019
02665W-CA-7	AMERICAN HONDA FINANCE CORP		C	1	1FE	250,000	97,344	243,360	250,000	250,000					2.600	2.600	MN	813	6,500	11/13/2017	11/16/2022
02665W-CJ-8	AMERICAN HONDA FINANCE CORP		C	1	1FE	49,914	100,084	50,042	50,000	49,921		7			3.450	3.488	JJ	791		07/11/2018	07/14/2023
026874-CU-9	AMERICAN INTERNATIONAL GROU		1	2FE		212,146	103,828	207,656	200,000	209,875		(2,272)			4.875	3.333	JD	813	9,750	02/23/2018	06/01/2022
03076C-AD-8	AMERIPRISE FINANCIAL INC		1	1FE		800,625	102,018	765,135	750,000	767,743		(32,882)			7.300	2.404	JD	456	54,750	01/26/2018	06/28/2019
032511-BM-8	ANADARKO PETROLEUM CORP	C		1,2	2FE	217,106	102,435	204,870	200,000	208,743		(3,960)			4.850	2.713	MS	2,856	9,700	11/08/2016	03/15/2021
032654-AL-9	ANALOG DEVICES INC		1,2	2FE		390,172	97,678	390,712	400,000	390,181		9			2.500	3.388	JD	722		12/27/2018	12/05/2021
035242-AJ-5	ANHEUSER-BUSCH INBEV FINAN		C	1,2	2FE	426,105	98,339	410,074	417,000	422,114		(2,476)			2.650	2.022	FA	4,604	11,051	09/14/2017	02/01/2021
037833-AS-9	APPLE INC		1	1FE		705,663	100,539	703,773	700,000	704,967		(696)			3.450	3.304	MN	3,690	24,150	02/21/2018	05/06/2024
037833-CU-2	APPLE INC		1,2	1FE		182,066	97,588	175,658	180,000	181,634		(289)			2.850	2.662	MN	713	5,130	06/21/2017	05/11/2024

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n CHAR	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's Amortization / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00206R-CN-0	AT&T INC			1,2	2FE	177,169	94.133	169,439	180,000	177,664		321			3.400	3.630	MN	782	6,120	06/09/2017	05/15/2025
00206R-DB-5	AT&T INC			1	2FE	708,425	100.506	710,577	707,000	708,425					3.800	3.731	MS	7,911		12/27/2018	03/15/2022
04685A-2B-6	ATHENE GLOBAL FUNDING				1FE	299,907	101.063	303,189	300,000	299,949		15			4.000	4.006	JJ	5,200	12,000	01/18/2017	01/25/2022
049560-AJ-4	ATMOS ENERGY CORP			1	1FE	606,582	101.097	606,582	600,000	606,582		(38,812)	1,312		8.500	3.053	MS	15,017	51,000	07/10/2017	03/15/2019
05348E-AT-6	AVALONBAY COMMUNITIES INC			1,2	1FE	183,398	102.881	174,898	170,000	180,304		(2,019)			4.200	2.817	JD	317	7,140	06/12/2017	12/15/2023
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD		C	1	2FE	233,694	99.916	226,809	227,000	232,362		(830)			3.800	3.346	AO	2,013	8,626	05/11/2017	10/07/2024
05964H-AB-1	BANCO SANTANDER SA		C		1FE	630,072	93.640	561,840	600,000	626,372		(2,688)			4.250	3.630	AO	5,667	25,500	08/07/2017	04/11/2027
06051G-FF-1	BANK OF AMERICA CORP				1FE	179,348	100.618	171,051	170,000	177,373		(1,275)			4.000	3.098	AO	1,700	6,800	06/05/2017	04/01/2024
06051G-FN-4	BANK OF AMERICA CORP				1FE	987,540	98.936	989,360	1,000,000	990,437		2,897			2.250	3.005	AO	4,375	11,250	08/06/2018	04/21/2020
06051G-GC-7	BANK OF AMERICA CORP			2	2FE	500,000	96.347	481,735	500,000	500,000					4.183	4.182	MN	2,092	20,915	11/21/2016	11/25/2027
06051G-GK-9	BANK OF AMERICA CORP			1,2,5	1FE	180,502	97.300	175,140	180,000	180,350		(100)			2.881	2.819	AO	965	5,186	06/05/2017	04/24/2023
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1FE	542,965	93.576	508,118	543,000	542,980		14			3.419	3.420	JD	567	18,565	12/20/2017	12/20/2028
06051G-HF-9	BANK OF AMERICA CORP			1,2,5	1FE	260,000	98.841	256,987	260,000	260,000					3.550	3.551	MS	2,974	4,615	02/28/2018	03/05/2024
06051G-HM-4	BANK OF AMERICA CORP			1,2,5	1FE	100,000	99.707	99,707	100,000	100,000					4.271	4.272	JJ	1,874		07/18/2018	07/23/2029
06367T-4W-7	BANK OF MONTREAL		C		1FE	99,883	99.978	99,978	100,000	99,910		27			3.100	3.141	AO	672	1,550	04/10/2018	04/13/2021
06406R-AG-2	BANK OF NEW YORK MELLON				1FE	99,891	100.354	100,354	100,000	99,904		13			3.500	3.524	AO	613	1,731	04/23/2018	04/28/2023
06406R-AA-5	BANK OF NEW YORK MELLON COR			2	1FE	181,964	98.131	176,636	180,000	181,315		(415)			2.600	2.348	FA	1,872	4,680	05/30/2017	02/07/2022
06406R-AJ-6	BANK OF NEW YORK MELLON COR				1FE	59,989	100.384	60,230	60,000	59,990		1			3.450	3.454	FA	794		08/07/2018	08/11/2023
06744C-FV-8	BARCLAYS BANK PLC		C	9	1FE	754,622	99.793	748,448	750,000	753,092		(1,530)			3.239	3.018	FMAN	3,712	18,060	10/18/2018	08/07/2020
07274N-AL-7	BAYER US FINANCE II LLC		C	1,2	2FE	198,542	95.724	191,448	200,000	198,597		55			4.375	4.463	JD	389	4,132	06/18/2018	12/15/2020
05531F-BB-8	BB&T CORP			2	1FE	188,866	96.151	182,687	190,000	189,042		149			2.850	2.945	AO	978	5,415	10/25/2017	10/26/2024
075887-BT-5	BECTON DICKINSON AND CO			1,2	2FE	503,610	96.925	484,625	500,000	502,595		(729)			2.894	2.731	JD	1,005	14,470	07/31/2017	06/06/2022
075887-BW-8	BECTON DICKINSON AND CO			1,2	2FE	385,312	94.706	378,824	400,000	385,884		572			3.700	4.202	JD	1,028	7,400	08/06/2018	06/06/2027
092113-AH-2	BLACK HILLS CORP			1,2	2FE	71,594	100.981	70,687	70,000	71,493		(101)			4.250	3.748	MN	256	1,488	08/21/2018	11/30/2023
05565E-AL-9	BMW US CAPITAL LLC		C	1,2	1FE	176,558	95.894	172,609	180,000	177,793		783			1.850	2.321	MS	981	3,330	05/30/2017	09/15/2021
05565E-BC-8	BMW US CAPITAL LLC		C	1	1FE	19,980	99.614	19,923	20,000	19,982		2			3.400	3.436	FA	259		08/07/2018	08/13/2021
05581K-AB-7	BNP PARIBAS SA		C		1FE	373,860	97.465	365,494	375,000	374,161		149			3.800	3.849	JJ	6,769	14,250	01/03/2017	01/10/2024
09659W-2F-0	BNP PARIBAS SA		C		1FE	198,928	97.852	195,704	200,000	198,961		33			4.400	4.467	FA	3,349		08/07/2018	08/14/2028
10112R-AW-4	BOSTON PROPERTIES LP			1,2	2FE	118,862	99.735	119,682	120,000	118,982		120			3.800	3.986	FA	1,900	2,280	05/09/2018	02/01/2024
10112R-AZ-7	BOSTON PROPERTIES LP			1,2	2FE	59,854	95.657	57,394	60,000	59,876		20			3.200	3.238	JJ	885	1,179	11/17/2017	01/15/2025
10373Q-AB-6	BP CAPITAL MARKETS AMERICA IN		C	1,2	1FE	140,000	100.613	140,858	140,000	140,000					3.796	3.796	MS	1,476		09/18/2018	09/21/2025
10373Q-AD-2	BP CAPITAL MARKETS AMERICA IN		C	1,2	1FE	60,000	101.140	60,684	60,000	60,000					3.790	3.791	FA	347		11/01/2018	02/06/2024
10373Q-AY-6	BP CAPITAL MARKETS AMERICA IN		C	1,2	1FE	174,009	97.970	166,549	170,000	173,147		(563)			3.224	2.833	AO	1,172	5,651	06/06/2017	04/14/2024
05565Q-CP-1	BP CAPITAL MARKETS PLC		C	1	1FE	505,550	101.039	505,195	500,000	505,296		(254)			3.814	3.585	FA	7,469		09/18/2018	02/10/2024
11133T-AB-9	BROADRIDGE FINANCIAL Solutio			1	2FE	899,885	101.023	883,951	875,000	891,131		(8,254)			3.950	2.806	MS	11,521	27,650	06/25/2018	09/01/2020
118230-AQ-4	BUCKEYE PARTNERS LP		C	1,2	2FE	110,050	88.040	110,050	125,000	110,050		37	14,595		3.950	5.859	JD	411	4,938	10/27/2016	12/01/2026
12189L-AL-5	BURLINGTON NORTHERN SANTA F			1,2	1FE	98,524	99.314	99,314	100,000	98,723		199			3.050	3.424	MS	1,017	1,525	05/23/2018	09/01/2022

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n B o n d C H A R	5 B o n d C H A R			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
12802R-AA-3	CAL DIVE I-TITLE XI INC			1	3	484,408	106,249	485,546	456,988	484,446		39			4.930	3.405	FA	9,387	11,793	07/26/2018	02/01/2027
136385-AT-8	CANADIAN NATURAL RESOURCES	C	1,2	2FE	2FE	767,160	98,722	740,415	750,000	763,487		(2,411)			3.800	3.409	AO	6,017	28,500	06/15/2017	04/15/2024
136385-AW-1	CANADIAN NATURAL RESOURCES	C	1,2	2FE	2FE	119,824	95,668	114,802	120,000	119,873		29			2.950	2.978	JJ	1,632	3,983	05/23/2017	01/15/2023
13645R-AP-9	CANADIAN PACIFIC RAILWAY CO	C	1	2FE	2FE	183,467	103,102	175,273	170,000	179,042		(2,821)			4.500	2.666	JJ	3,528	7,650	06/26/2017	01/15/2022
141781-AZ-7	CARGILL INC			1	1FE	196,675	100,009	189,017	189,000	194,229		(1,745)			3.250	2.249	MN	785	6,143	08/01/2017	11/15/2021
142339-AE-0	CARLISLE CO INC			1,2	2FE	681,824	102,487	640,544	625,000	650,871		(14,650)			5.125	2.626	JD	1,424	32,031	08/07/2017	12/15/2020
14912L-6U-0	CATERPILLAR FINANCIAL SERVICE	C		1	1FE	193,100	96,019	192,038	200,000	196,056		1,453			1.700	2.486	FA	1,341	3,400	12/05/2016	08/09/2021
12505J-AD-5	CBL & ASSOCIATES LP			1,2	3FE	246,413	76,750	191,875	250,000	191,875		(55,139)			5.950	6.142	JD	661	14,875	12/06/2016	12/15/2026
12503M-AA-6	CBOE HOLDINGS INC			1,2	1FE	498,795	97,480	487,400	500,000	499,011		104			3.650	3.679	JJ	8,567	18,250	01/09/2017	01/12/2027
15135U-AM-1	CENOVUS ENERGY INC	C		1,2	2FE	624,894	91,286	570,538	625,000	624,949		31			4.250	4.251	AO	5,608	26,563	04/10/2017	04/15/2027
15189X-AP-3	CENTERPOINT ENERGY HOUSTON			1,2	1FE	178,281	97,034	174,661	180,000	178,896		441			1.850	2.112	JD	278	3,330	08/07/2017	06/01/2021
808513-AT-2	CHARLES SCHWAB CORP			1,2	1FE	94,848	97,667	92,784	95,000	94,880		30			2.650	2.683	JJ	1,091	1,594	12/04/2017	01/25/2023
808513-AX-3	CHARLES SCHWAB CORP			1,2	1FE	99,933	102,130	102,130	100,000	99,938		5			3.850	3.861	MN	428	1,914	05/17/2018	05/21/2025
166764-BG-4	CHEVRON CORP	C		1,2	1FE	297,366	98,099	294,297	300,000	298,564		583			2.100	2.309	MN	788	6,300	12/05/2016	05/16/2021
166764-BT-6	CHEVRON CORP			1,2	1FE	107,246	97,655	107,421	110,000	107,454		209			2.895	3.387	MS	1,044	1,592	07/13/2018	03/03/2024
17252M-AM-2	CINTAS CORPORATION NO 2			1,2	2FE	173,043	98,435	167,340	170,000	172,110		(633)			2.900	2.490	AO	1,233	4,930	06/29/2017	04/01/2022
172967-EV-9	CITIGROUP INC				2FE	622,498	102,050	535,763	525,000	536,972		(30,239)			8.500	2.570	MN	4,834	44,625	02/10/2016	05/22/2019
172967-JP-7	CITIGROUP INC				2FE	180,464	95,141	171,254	180,000	180,388		(54)			3.300	3.262	AO	1,056	5,940	06/21/2017	04/27/2025
172967-KN-0	CITIGROUP INC				2FE	179,464	94,259	169,666	180,000	179,549		53			3.400	3.439	MN	1,020	6,120	06/21/2017	05/01/2026
172967-KX-8	CITIGROUP INC			2	2FE	409,620	100,105	400,420	400,000	407,176		(1,956)			4.168	3.705	MJSD	1,343	14,112	09/28/2017	09/01/2023
172967-LB-5	CITIGROUP INC			2	2FE	585,356	99,952	574,724	575,000	583,530		(1,826)			3.837	3.348	MJSD	1,348	14,609	05/21/2018	12/08/2021
172967-LC-3	CITIGROUP INC	C		1,2	2FE	678,837	98,446	669,433	680,000	679,313		221			2.900	2.936	JD	1,260	19,720	12/01/2016	12/08/2021
172967-LD-1	CITIGROUP INC			1,2,5	2FE	250,000	96,289	240,723	250,000	250,000					3.887	3.887	JJ	4,616	9,718	01/04/2017	01/10/2028
172967-LG-4	CITIGROUP INC			1,2	2FE	249,825	97,031	242,578	250,000	249,881		34			2.750	2.765	AO	1,260	6,875	04/25/2017	04/25/2022
172967-LZ-2	CITIGROUP INC			1,2,5	2FE	120,000	100,483	120,580	120,000	120,000					4.044	4.045	JD	404	2,548	05/15/2018	06/01/2024
17401Q-AB-7	CITIZENS BANK NA	C		2	2FE	249,765	99,314	248,285	250,000	249,956		46			2.450	2.469	JD	459	6,125	12/01/2014	12/04/2019
189054-AV-1	CLOROX CO			1,2	2FE	54,981	95,192	52,356	55,000	54,983		2			3.100	3.104	AO	426	1,719	09/26/2017	10/01/2027
20030N-BX-8	COMCAST CORP			1,2	1FE	182,563	97,550	175,590	180,000	181,990		(366)			3.000	2.762	FA	2,250	5,400	05/23/2017	02/01/2024
20030N-CS-8	COMCAST CORP			1,2	1FE	139,962	101,317	141,844	140,000	139,964		2			3.950	3.954	AO	1,321		10/03/2018	10/15/2025
200340-AS-6	COMERICA INC			2	1FE	119,989	100,042	120,050	120,000	119,990		1			3.700	3.702	JJ	1,862		07/26/2018	07/31/2023
202795-HZ-6	COMMONWEALTH EDISON CO			1,2	1FE	135,927	100,570	130,741	130,000	133,651		(1,457)			3.400	2.199	MS	1,473	4,420	06/01/2017	09/01/2021
210518-CT-1	CONSUMERS ENERGY CO			1,2	1FE	286,588	98,950	279,039	282,000	285,077		(935)			2.850	2.485	MN	1,027	8,037	05/11/2017	05/15/2022
21688A-AL-6	COOPERATIEVE RABOBANK UA	C		1	1FE	249,825	96,801	242,003	250,000	249,857		32			2.750	2.765	JJ	3,266	3,438	01/03/2018	01/10/2023
225401-AB-4	CREDIT SUISSE GROUP AG	C	1,2	2FE	2FE	1,250,000	97,637	1,220,463	1,250,000	1,250,000					3.574	3.573	JJ	21,345	44,675	01/04/2017	01/09/2023
228023-AB-3	CROWLEY CONRO, LLC				1Z	165,000	103,977	171,562	165,000	165,000					4.181	4.181	N/A	1,169		10/24/2018	08/15/2043
126650-CT-5	CVS HEALTH CORP			1,2	2FE	598,326	96,794	580,764	600,000	599,182		326			2.125	2.183	JD	1,063	12,750	05/16/2016	06/01/2021
126650-DC-1	CVS HEALTH CORP			1	2FE	401,016	99,718	398,872	400,000	400,753		(263)			3.350	3.260	MS	4,169	6,700	03/09/2018	03/09/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Bond CHAR	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's Amortization / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
233851-BV-5	DAIMLER FINANCE NORTH AMERIC	C	1FE	1	181,676	98.816	177,869	180,000	180,839		(594)			2.450	2.105	MN	527	4,410	07/26/2017	05/18/2020
25243Y-AY-5	DIAGEO CAPITAL PLC	C	1FE	1,2	199,554	100.421	200,842	200,000	199,596		42			3.500	3.547	MS	2,003	2,333	05/15/2018	09/18/2023
25272K-AG-8	DIAMOND 1 FINANCE CORP		2FE	1,2	266,223	101.854	254,635	250,000	261,562		(2,407)			5.450	4.259	JD	606	13,625	01/03/2017	06/15/2023
25389J-AT-3	DIGITAL REALTY TRUST LP		2FE	1,2	99,852	99.822	99,822	100,000	99,861		9			4.450	4.468	JD	2,349		06/14/2018	07/15/2028
26078J-AC-4	DOWDUPONT INC		2FE	1,2	50,000	103.152	51,576	50,000	50,000					4.493	4.493	MN	206		11/14/2018	11/15/2025
26078J-AD-2	DOWDUPONT INC		2FE	1,2	230,000	103.912	238,998	230,000	230,000					4.725	4.725	MN	996		11/14/2018	11/15/2028
250847-EG-1	DTE ELECTRIC CO		1FE	1,2	813,416	101.760	814,080	800,000	811,498		(1,918)			3.900	3.209	JD	2,600	15,600	08/10/2018	06/01/2021
26442C-AV-6	DUKE ENERGY CAROLINAS LLC		1FE	1,2	59,930	99.177	59,506	60,000	59,941		11			3.050	3.075	MS	539	986	02/26/2018	03/15/2023
26444H-AD-3	DUKE ENERGY FLORIDA LLC		1FE	1,2	746,475	99.200	744,000	750,000	747,519		1,044			2.100	2.677	MJSD	700	9,647	06/19/2018	12/15/2019
26442U-AG-9	DUKE ENERGY PROGRESS LLC		1FE	1,2	59,989	101.197	60,718	60,000	59,990		1			3.700	3.702	MS	876		08/07/2018	09/01/2028
26441Y-AW-7	DUKE REALTY LP		2FE	1,2	177,891	101.038	171,765	170,000	175,554		(1,470)			3.875	2.897	AO	1,391	6,588	05/19/2017	10/15/2022
26441Y-BB-2	DUKE REALTY LP		2FE	1,2	39,570	99.527	39,811	40,000	39,581		11			4.000	4.132	MS	489		09/04/2018	09/15/2028
26818L-AB-6	DY9 LEASING LLC		1FE	1,2	1,286,466	98.348	1,281,998	1,303,532	1,287,636		1,231			2.372	2.686	MJSD	1,031	27,641	04/11/2018	03/19/2027
263534-CL-1	E I DU PONT DE NEMOURS AND CO		1FE	1	726,899	99.303	729,877	735,000	727,712		572	954		2.200	2.965	MN	2,695	1,980	11/02/2018	05/01/2020
278062-AG-9	EATON CORP	C	2FE	1,2	100,000	95.038	95,038	100,000	100,000					3.103	3.103	MS	914	3,103	09/06/2017	09/15/2027
278265-AD-5	EATON VANCE CORP		1FE	1	996,110	100.709	1,007,090	1,000,000	996,175		65			3.625	3.719	JD	1,611	18,125	12/04/2018	06/15/2023
278865-AY-6	ECOLAB INC		1FE	1,2	39,979	96.553	38,621	40,000	39,985		4			2.375	2.386	FA	372	950	08/07/2017	08/10/2022
26867L-AE-0	EMD FINANCE LLC	C	2FE	1,2	201,299	98.998	197,996	200,000	200,565		(488)			2.400	2.146	MS	1,360	4,800	06/22/2017	03/19/2020
29379V-BK-8	ENTERPRISE PRODUCTS OPERATI		2FE	1,2	172,769	99.052	168,388	170,000	171,658		(724)			2.850	2.393	AO	1,023	4,845	06/12/2017	04/15/2021
294429-AK-1	EQUIFAX INC		2FE	1,2	219,045	97.038	213,484	220,000	219,415		232			2.300	2.414	JD	422	5,060	05/22/2017	06/01/2021
26884A-AZ-6	ERP OPERATING LP		1FE	1,2	173,394	103.496	165,594	160,000	168,578		(3,025)			4.625	2.561	JD	329	7,400	05/19/2017	12/15/2021
30216N-AA-4	EXPORT LEASE ELEVEN CO LLC		1FE	9	815,303	99.793	810,857	812,541	815,056		(247)			2.800	2.748	JAJO	3,982	11,216	05/08/2018	07/30/2025
30231G-AD-4	EXXON MOBIL CORP	C	1FE	1,2	199,636	99.818	199,636	200,000	199,636		(381)	411		1.819	2.695	MS	1,071	3,638	12/05/2016	03/15/2019
313747-AT-4	FEDERAL REALTY INVESTMENT TR		1FE	1,2	196,794	96.398	192,796	200,000	197,571		507			2.750	3.046	JD	458	5,500	06/13/2017	06/01/2023
31428X-BR-6	FEDEX CORP		2FE	1,2	129,843	99.603	129,484	130,000	129,845		3			4.200	4.215	AO	1,122		10/15/2018	10/17/2028
337158-AF-6	FIRST TENNESSEE BANK NA		2FE	2	680,515	99.248	669,924	675,000	677,500		(2,927)			2.950	2.498	JD	1,659	19,913	12/19/2017	12/01/2019
337738-AN-8	FISERV INC		2FE	1,2	752,493	99.275	744,563	750,000	751,315		(1,056)			2.700	2.562	JD	1,688	20,250	03/07/2018	06/01/2020
337738-AQ-1	FISERV INC		2FE	1,2	169,922	100.723	171,229	170,000	169,926		4			3.800	3.810	AO	1,723		09/20/2018	10/01/2023
302445-AD-3	FLIR SYSTEMS INC		2FE	1,2	741,495	98.646	739,845	750,000	743,214		1,719			3.125	3.513	JD	1,042	23,438	05/04/2018	06/15/2021
340711-AW-0	FLORIDA GAS TRANSMISSION COM		2FE	1,2	180,564	102.268	173,856	170,000	178,648		(1,211)			4.350	3.444	JD	3,410	7,395	05/19/2017	07/15/2025
341081-FJ-1	FLORIDA POWER & LIGHT CO		1FE	1,2	294,732	97.917	283,959	290,000	293,480		(838)			2.750	2.427	JD	665	7,975	06/27/2017	06/01/2023
345397-XZ-1	FORD MOTOR CREDIT COMPANY L		2FE	1	281,922	90.482	271,446	300,000	283,001		1,079			3.096	4.550	MN	1,471	4,644	09/12/2018	05/04/2023
34959J-AE-8	FORTIVE CORP		2FE	1	69,171	98.815	69,171	70,000	69,171		143	764		1.800	4.450	JD	56	1,260	10/27/2017	06/15/2019
34959J-AF-5	FORTIVE CORP		2FE	1,2	972,576	97.560	960,966	985,000	975,921		3,262			2.350	2.741	JD	1,029	23,148	01/31/2018	06/15/2021
34964C-AC-0	FORTUNE BRANDS HOME & SECUR		2FE	1,2	109,918	99.038	108,942	110,000	109,922		4			4.000	4.016	MS	1,222		11/01/2018	09/21/2023
36733P-AA-0	GATE CAPITAL (CAYMAN) ONE LTD		1FE	1	934,226	98.775	934,371	945,955	936,538		2,312			1.839	2.657	MJSD	193	14,326	04/19/2018	03/27/2021
369550-BA-5	GENERAL DYNAMICS CORP		1FE	1	1,546,063	100.074	1,551,147	1,550,000	1,547,217		1,154			2.875	3.011	MN	6,189	22,281	07/30/2018	05/11/2020

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n CHAR	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's Amortization / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1FE	59,264	99.720	59,832	60,000	59,324		60			3.500	3.700	MN	268	1,073	05/08/2018	05/15/2025
36962G-2T-0	GENERAL ELECTRIC CO				2FE	162,771	101.732	162,771	160,000	162,771		(5,599)	4,896		5.550	4.204	MN	1,406	8,880	08/15/2017	05/04/2020
370334-CE-2	GENERAL MILLS INC			1,2	2FE	69,848	99.518	69,663	70,000	69,866		18			3.700	3.744	AO	532	1,295	04/03/2018	10/17/2023
37045X-BR-6	GENERAL MOTORS FINANCIAL CO			9	2FE	511,200	98.676	493,380	500,000	507,936		(2,612)			3.986	3.492	JAJO	4,374	17,701	09/28/2017	01/14/2022
37331N-AG-6	GEORGIA-PACIFIC LLC			1,2	1FE	168,287	99.132	162,576	164,000	166,806		(990)			3.163	2.505	MN	663	5,187	06/26/2017	11/15/2021
377372-AL-1	GLAXOSMITHKLINE CAPITAL INC		C	1	1FE	79,625	100.435	80,348	80,000	79,669		44			3.375	3.478	MN	345	1,350	05/10/2018	05/15/2023
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC		C	1	1FE	139,059	100.767	141,074	140,000	139,134		75			3.625	3.735	MN	648	2,538	05/10/2018	05/15/2025
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	180,966	104.743	167,589	160,000	174,122		(4,364)			5.750	2.726	JJ	4,012	9,200	05/30/2017	01/24/2022
38141G-VM-3	GOLDMAN SACHS GROUP INC				1FE	209,142	98.738	197,476	200,000	207,140		(1,250)			4.000	3.244	MS	2,622	8,000	05/15/2017	03/03/2024
38141G-VP-6	GOLDMAN SACHS GROUP INC			2	1FE	199,592	98.989	197,978	200,000	199,858		80			2.750	2.793	MS	1,619	8,250	09/08/2015	09/15/2020
38141G-VX-9	GOLDMAN SACHS GROUP INC		C	2	1FE	1,000,000	96.169	961,690	1,000,000	1,000,000					4.259	4.320	JAJO	7,572	37,502	10/25/2016	10/28/2027
38141G-WB-6	GOLDMAN SACHS GROUP INC			1,2	1FE	171,824	94.211	160,159	170,000	171,531		(186)			3.850	3.704	JJ	2,818	6,545	05/11/2017	01/26/2027
38141G-WD-2	GOLDMAN SACHS GROUP INC			2	1FE	1,011,520	98.920	989,200	1,000,000	1,007,485		(3,229)			3.618	3.331	JAJO	6,734	31,075	09/28/2017	04/26/2022
38141G-WT-7	GOLDMAN SACHS GROUP INC			1,2	1FE	39,980	97.083	38,833	40,000	39,985		4			3.200	3.210	FA	455	747	01/18/2018	02/23/2023
38145G-AJ-9	GOLDMAN SACHS GROUP INC			1,2	1FE	1,126,028	99.007	1,113,829	1,125,000	1,124,491		(610)			2.300	2.332	JD	1,294	25,875	05/17/2018	12/13/2019
40139L-AC-7	GUARDIAN LIFE GLOBAL FUNDING				1FE	176,735	96.572	173,830	180,000	177,868		723			1.950	2.387	AO	624	3,510	05/31/2017	10/27/2021
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING				1FE	157,088	97.232	152,654	157,000	157,065		(18)			2.500	2.487	MN	578	3,925	07/31/2017	05/08/2022
42225U-AE-4	HEALTHCARE TRUST OF AMERICA			1,2	2FE	39,975	97.272	38,909	40,000	39,983		5			2.950	2.963	JJ	590	1,255	06/01/2017	07/01/2022
42328B-AA-0	HELIOS LEASING I LLC				1FE	645,477	97.835	632,749	646,751	645,702		166			2.018	2.084	FMAN	1,160	13,313	11/22/2016	05/29/2024
42328B-AC-6	HELIOS LEASING I LLC			1	1FE	344,542	96.384	339,932	352,686	346,079		1,068			1.562	2.208	MJSD	46	5,723	05/24/2017	09/28/2024
42824C-AG-4	HEWLETT PACKARD ENTERPRISE			1,2	2FE	505,330	100.282	501,410	500,000	503,781		(1,549)			3.600	3.140	AO	3,800	18,000	04/09/2018	10/15/2020
436106-AA-6	HOLLYFRONTIER CORP			1,2	2FE	268,048	101.279	253,198	250,000	267,031		(1,017)			5.875	4.721	AO	3,672	7,344	06/28/2018	04/01/2026
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY			1,2	1FE	25,000	100.998	25,250	25,000	25,000					3.737	3.737	AO	234	462	03/23/2018	04/01/2028
44107T-AX-4	HOST HOTELS & RESORTS LP			1,2	2FE	373,406	98.760	370,350	375,000	373,795		205			3.875	3.944	MN	1,857	14,531	03/20/2017	04/01/2024
44328M-AK-0	HSBC BANK PLC		C		1FE	182,454	102.604	174,427	170,000	178,124		(3,827)			4.750	2.347	JJ	3,634	8,075	11/09/2017	01/19/2021
404280-BM-0	HSBC HOLDINGS PLC		C	2,5	1FE	200,000	96.838	193,676	200,000	200,000					3.033	3.034	MN	657	6,066	11/15/2017	11/22/2023
45167R-AE-4	IDEX CORP			1,2	2FE	617,584	101.869	616,307	605,000	614,951		(2,633)			4.500	3.499	JD	1,210	13,613	07/10/2018	12/15/2020
45687A-AM-4	INGERSOLL-RAND GLOBAL HOLDIN		C	1	2FE	673,907	99.103	668,945	675,000	674,211		304			2.900	2.957	FA	7,069	9,788	02/13/2018	02/21/2021
458140-BD-1	INTEL CORP			1,2	1FE	182,471	97.622	175,720	180,000	181,981		(351)			2.875	2.647	MN	719	5,175	07/28/2017	05/11/2024
459200-HA-2	INTERNATIONAL BUSINESS MACHI		C	1	1FE	204,564	98.682	197,364	200,000	202,704		(914)			2.900	2.403	MN	967	5,800	12/05/2016	11/01/2021
459200-JR-3	INTERNATIONAL BUSINESS MACHI			1	1FE	343,872	95.954	335,839	350,000	344,124		252			3.300	3.541	JJ	4,941		08/06/2018	01/27/2027
24422E-TP-4	JOHN DEERE CAPITAL CORP			9	1FE	601,920	99.896	599,376	600,000	600,940		(785)			3.079	2.988	MJSD	975	14,490	09/28/2017	03/13/2020
24422E-TV-1	JOHN DEERE CAPITAL CORP				1FE	129,736	95.885	124,651	130,000	129,803		51			2.150	2.193	MS	877	4,461	09/05/2017	09/08/2022
24422E-UM-9	JOHN DEERE CAPITAL CORP				1FE	69,987	101.106	70,774	70,000	69,988		1			3.650	3.654	AO	561		10/09/2018	10/12/2023
46625H-HS-2	JPMORGAN CHASE & CO				1FE	1,089,264	101.814	1,069,047	1,050,000	1,075,968		(13,296)			4.400	2.766	JJ	20,405	23,100	05/04/2018	07/22/2020
46625H-JD-3	JPMORGAN CHASE & CO				1FE	173,237	103.078	164,925	160,000	168,907		(2,760)			4.500	2.597	JJ	3,140	7,200	05/30/2017	01/24/2022
46625H-KC-3	JPMORGAN CHASE & CO			2	1FE	180,329	95.389	171,700	180,000	180,270		(41)			3.125	3.097	JJ	2,469	5,625	06/21/2017	01/23/2025

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Bond CHAR	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46625H-RW-2	JPMORGAN CHASE & CO			2	1,022,380	100.040	1,000,400	1,000,000	1,016,858		(4,420)			3.717	3.297	JAJO	7,125	32,259	09/28/2017	10/24/2023
46647P-AP-1	JPMORGAN CHASE & CO			1,2,5	60,000	99.296	59,578	60,000	60,000					3.559	3.560	AO	403	1,068	04/16/2018	04/23/2024
46647P-AV-8	JPMORGAN CHASE & CO			1,2,5	120,000	99.873	119,848	120,000	120,000					4.203	4.203	JJ	2,214		07/16/2018	07/23/2029
46647P-AX-4	JPMORGAN CHASE & CO			1,2,5	130,000	101.899	132,469	130,000	130,000					4.452	4.453	JJ	418		11/28/2018	12/05/2029
48128B-AB-7	JPMORGAN CHASE & CO			1,2	741,153	97.547	712,093	730,000	737,896		(2,466)			2.972	2.599	JD	10,004	21,696	09/14/2017	01/15/2023
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	448,358	96.291	433,310	450,000	448,596		145			3.150	3.193	MN	2,363	14,175	05/03/2017	05/01/2027
485134-BL-3	KANSAS CITY POWER & LIGHT CO			1	758,633	101.028	732,453	725,000	732,743		(25,889)			7.150	2.770	AO	12,959	51,838	02/27/2018	04/01/2019
49446R-AL-3	KIMCO REALTY CORP			1,2	173,550	99.458	169,079	170,000	172,083		(922)			3.200	2.615	MN	907	5,440	05/19/2017	05/01/2021
494550-BT-2	KINDER MORGAN ENERGY PARTN			1,2	515,375	99.796	498,980	500,000	507,605		(3,653)			3.500	2.713	MS	5,833	17,500	11/03/2016	03/01/2021
50077L-AS-5	KRAFT HEINZ FOODS CO			1,2	89,823	99.832	89,849	90,000	89,840		18			4.000	4.044	JD	160	1,800	06/04/2018	06/15/2023
53117C-AN-2	LIBERTY PROPERTY LP			1,2	184,571	101.958	178,427	175,000	181,627		(1,946)			4.125	2.880	JD	321	7,219	06/20/2017	06/15/2022
53944V-AK-5	LLOYDS BANK PLC		C		356,468	98.741	345,594	350,000	353,668		(2,194)			2.700	2.042	FA	3,518	9,450	09/18/2017	08/17/2020
53944V-AM-1	LLOYDS BANK PLC		C		626,381	99.922	624,513	625,000	625,028		(486)			2.050	1.971	JJ	5,659	12,813	02/24/2016	01/22/2019
559080-AK-2	MAGELLAN MIDSTREAM PARTNER			1,2	167,565	104.728	167,565	160,000	167,565		(1,889)	7,434		5.000	4.205	MS	2,667	8,000	06/09/2017	03/01/2026
564759-QB-7	MANUFACTURERS AND TRADERS			2	913,680	99.053	916,240	925,000	918,081		2,364			3.378	3.701	MJSD	2,517	22,167	06/20/2018	12/01/2021
565849-AN-6	MARATHON OIL CORP			1,2	695,303	98.541	689,787	700,000	698,596		960			2.700	2.846	JD	1,575	18,900	06/25/2015	06/01/2020
56585A-AL-6	MARATHON PETROLEUM CORP			1,2	176,006	99.996	169,993	170,000	173,321		(1,717)			3.400	2.327	JD	257	5,780	05/31/2017	12/15/2020
571748-BA-9	MARSH & MCLENNAN COMPANIES I			1,2	186,532	98.968	178,142	180,000	184,846		(1,125)			3.300	2.593	MS	1,766	5,940	06/23/2017	03/14/2023
57629W-BY-5	MASSMUTUAL GLOBAL FUNDING II				196,602	97.394	194,788	200,000	197,975		851			2.000	2.458	AO	844	4,000	05/15/2017	04/15/2021
57772K-AD-3	MAXIM INTEGRATED PRODUCTS IN			1,2	79,939	93.493	74,794	80,000	79,947		5			3.450	3.459	JD	123	2,760	06/08/2017	06/15/2027
579780-AM-9	MCCORMICK & COMPANY INC			1,2	139,912	96.511	135,115	140,000	139,928		12			3.150	3.160	FA	1,666	4,459	08/09/2017	08/15/2024
58013M-FE-9	MCDONALD'S CORP			1,2	149,829	99.586	149,379	150,000	149,847		18			3.350	3.376	AO	1,256	2,722	08/13/2018	04/01/2023
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS S		C	1	626,289	99.746	628,400	630,000	629,237		2,947			1.700	2.216	MS	2,767	10,710	01/26/2018	03/28/2019
606822-AP-9	MITSUBISHI UFJ FINANCIAL GROUP		C		130,043	97.227	126,395	130,000	130,031		(8)			2.665	2.658	JJ	1,501	3,465	07/19/2017	07/25/2022
60687Y-AE-9	MIZUHO FINANCIAL GROUP INC		C		250,000	96.857	242,143	250,000	250,000					2.273	2.273	MS	1,705	5,683	09/07/2016	09/13/2021
60871R-AG-5	MOLSON COORS BREWING CO		C	1,2	149,768	89.252	133,878	150,000	149,823		21			3.000	3.018	JJ	2,075	4,500	06/28/2016	07/15/2026
60920L-AA-2	MONDELEZ INTERNATIONAL HOLDI		C	1,2	936,966	98.628	936,966	950,000	936,966		677	12,469		1.625	3.323	AO	2,702	15,438	10/19/2016	10/28/2019
609207-AQ-8	MONDELEZ INTERNATIONAL INC			1,2	79,794	100.238	80,190	80,000	79,818		25			3.625	3.682	MN	435	1,450	05/03/2018	05/07/2023
61746B-DR-4	MORGAN STANLEY		C		953,506	99.580	946,010	950,000	950,519		(911)			2.375	2.276	JJ	9,902	22,563	08/03/2015	07/23/2019
61746B-EC-6	MORGAN STANLEY		C	2	500,000	99.578	497,890	500,000	500,000					3.887	3.942	JAJO	3,725	16,992	10/19/2016	10/24/2023
61746B-ED-4	MORGAN STANLEY				932,047	97.638	923,655	946,000	935,106		3,059			2.625	3.046	MN	3,035	24,833	04/06/2018	11/17/2021
61746B-EF-9	MORGAN STANLEY			1	101,707	95.189	95,189	100,000	101,474		(157)			3.625	3.414	JJ	1,621	3,625	06/23/2017	01/20/2027
61761J-VL-0	MORGAN STANLEY			1	186,217	98.407	177,133	180,000	185,052		(781)			3.700	3.167	AO	1,258	6,660	06/23/2017	10/23/2024
61761J-ZN-2	MORGAN STANLEY				102,105	94.494	94,494	100,000	101,831		(185)			3.950	3.692	AO	746	3,950	06/23/2017	04/23/2027
55336V-AR-1	MPLX LP			1,2	59,731	93.957	56,374	60,000	59,753		23			4.000	4.054	MS	707	1,447	02/05/2018	03/15/2028
62854A-AM-6	MYLAN NV			1,2	399,536	97.982	391,928	400,000	399,773		88			3.150	3.174	JD	560	12,600	05/31/2016	06/15/2021
62854A-AN-4	MYLAN NV			1,2	242,133	91.474	228,685	250,000	243,628		710			3.950	4.354	JD	439	9,875	11/14/2016	06/15/2026

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Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n C h a r	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's Amortization / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
63254A-AR-9	NATIONAL AUSTRALIA BANK LTD (C	C		1FE	481,365	96,273	481,365	500,000	481,365		280	17,903		1.875	3.425	JJ	4,401	9,375	07/05/2016	07/12/2021
637417-AL-0	NATIONAL RETAIL PROPERTIES IN			1,2	2FE	39,715	100,749	40,300	40,000	39,722		7			4.300	4.388	AO	449		09/18/2018	10/15/2028
64952W-CP-6	NEW YORK LIFE GLOBAL FUNDING				1FE	144,912	98,860	143,347	145,000	144,960		31			2.000	2.022	AO	661	2,900	06/20/2017	04/09/2020
64952W-CS-0	NEW YORK LIFE GLOBAL FUNDING				1FE	199,606	96,433	192,866	200,000	199,724		76			2.300	2.342	JD	268	4,600	06/05/2017	06/10/2022
651229-AT-3	NEWELL RUBBERMAID INC			1	2FE	140,773	99,839	140,773	141,000	140,773		(1,096)	493		2.600	3.242	MS	937	3,666	11/10/2016	03/29/2019
655844-AW-8	NORFOLK SOUTHERN CORP			1	2FE	172,638	110,954	166,431	150,000	168,676		(2,582)			5.590	3.401	MN	1,025	8,385	06/09/2017	05/17/2025
666807-BQ-4	NORTHROP GRUMMAN CORP			1,2	2FE	34,995	96,941	33,929	35,000	34,996		1			2.550	2.553	AO	188	897	10/10/2017	10/15/2022
67080L-AA-3	NUVEEN LLC			1,2	1FE	99,403	103,229	103,229	100,000	99,413		10			4.000	4.073	MN	767		10/17/2018	11/01/2028
674599-CE-3	OCCIDENTAL PETROLEUM CORP			1,2	1FE	96,318	96,973	96,973	100,000	96,472		154			2.700	3.629	FA	1,020		10/18/2018	02/15/2023
68268N-AN-3	ONEOK PARTNERS LP			1,2	2FE	361,015	100,195	350,683	350,000	355,195		(4,525)			3.800	2.447	MS	3,916	13,300	09/14/2017	03/15/2020
68389X-BL-8	ORACLE CORP			1,2	1FE	292,568	96,020	288,060	300,000	293,434		774			2.400	2.897	MS	2,120	5,760	06/14/2018	09/15/2023
68389X-BS-3	ORACLE CORP			1,2	1FE	77,005	97,458	77,966	80,000	77,221		216			2.950	3.612	MN	302	1,180	06/27/2018	11/15/2024
685218-AC-3	ORANGE SA	C	C	1	2FE	178,481	98,770	177,786	180,000	179,473		619			1.625	1.980	MN	471	2,925	05/17/2017	11/03/2019
686514-AE-0	ORLANDO HEALTH INC			1,2	1FE	80,387	100,678	80,542	80,000	80,358		(29)			3.777	3.721	AO	755	1,972	02/06/2018	10/01/2028
69371R-N7-7	PACCAR FINANCIAL CORP				1FE	79,947	96,704	77,363	80,000	79,961		10			2.300	2.314	FA	721	1,840	08/07/2017	08/10/2022
694308-HW-0	PACIFIC GAS AND ELECTRIC CO			1,2	2FE	225,918	82,152	225,918	275,000	225,918		365	18,898		3.300	5.903	JD	756	4,538	11/12/2018	12/01/2027
695114-CQ-9	PACIFICORP			1,2	1FE	252,558	99,076	247,690	250,000	251,882		(419)			2.950	2.758	JD	615	7,375	05/10/2017	06/01/2023
695156-AS-8	PACKAGING CORP OF AMERICA			1	2FE	24,973	98,211	24,553	25,000	24,982		9			2.450	2.487	JD	27	616	12/11/2017	12/15/2020
695156-AT-6	PACKAGING CORP OF AMERICA			1,2	2FE	49,836	93,323	46,662	50,000	49,851		14			3.400	3.439	JD	76	1,709	12/11/2017	12/15/2027
70109H-AK-1	PARKER HANNIFIN CORP			1	1FE	188,962	100,545	180,981	180,000	186,759		(1,724)			3.500	2.433	MS	1,855	6,300	09/18/2017	09/15/2022
693304-AP-2	PECO ENERGY CO			1,2	1FE	299,403	96,972	290,916	300,000	299,578		108			2.375	2.415	MS	2,098	7,125	05/24/2017	09/15/2022
709604-AA-0	PENTA AIRCRAFT LEASING 2013 LL			1	1FE	739,101	96,416	739,101	766,572	739,101		(99)	28,138		1.691	2.869	JAJO	2,232	12,963	06/17/2016	04/29/2025
709604-AB-8	PENTA AIRCRAFT LEASING 2013 LL			1	1FE	546,516	99,150	535,898	540,495	545,509		(709)			2.646	2.367	FMAN	1,430	14,749	05/10/2017	11/25/2025
71654Q-BF-8	PETROLEOS MEXICANOS		C	1	1	312,477	97,649	312,477	320,000	312,477		225	6,483		1.700	2.809	JD	166	6,082	08/02/2017	12/20/2022
718546-AC-8	PHILLIPS 66			1	1FE	182,893	102,735	174,650	170,000	179,099		(2,654)			4.300	2.571	AO	1,828	7,310	07/19/2017	04/01/2022
719160-AA-1	PHOENIX 2012 LLC			1	1FE	758,277	96,621	761,807	788,451	760,796		2,519			1.607	2.939	JAJO	3,097	9,883	03/21/2018	07/03/2024
693476-BJ-1	PNC FUNDING CORP	C			1FE	586,195	102,117	510,585	500,000	514,633		(12,938)			5.125	2.420	FA	10,179	25,625	02/14/2013	02/08/2020
740189-AG-0	PRECISION CASTPARTS CORP			1,2	1FE	602,925	97,285	608,031	625,000	603,119		194			2.500	3.436	JJ	7,205		12/14/2018	01/15/2023
742741-AA-9	PROCTER & GAMBLE PROFIT SHAR				1FE	742,865	106,053	738,686	696,525	745,523		2,658			9.360	3.659	JJ	32,597		10/30/2018	01/01/2021
74340X-AW-1	PROLOGIS LP			1,2	1FE	51,525	103,332	51,666	50,000	51,375		(150)			4.250	3.566	FA	803	1,063	06/19/2018	08/15/2023
744448-CD-1	PUBLIC SERVICE CO OF COLORAD			1,2	1FE	170,782	100,460	170,782	170,000	170,782		(2,068)	2,116		3.200	2.853	MN	695	5,440	05/31/2017	11/15/2020
744448-CH-2	PUBLIC SERVICE CO OF COLORAD			1,2	1FE	79,293	97,149	77,719	80,000	79,469		118			2.500	2.668	MS	589	2,000	06/30/2017	03/15/2023
744482-BL-3	PUBLIC SERVICE CO OF NEW HAM			1,2	1FE	189,158	100,914	181,645	180,000	187,021		(1,425)			3.500	2.592	MN	1,050	6,300	06/22/2017	11/01/2023
74456Q-BC-9	PUBLIC SERVICE ELECTRIC AND G			1,2	1FE	123,487	96,765	125,795	130,000	124,239		752			2.375	3.477	MN	395	1,544	05/16/2018	05/15/2023
21685W-DF-1	RABOBANK NEDERLAND		C		2FE	1,002,320	99,756	997,560	1,000,000	1,002,161		(159)			3.950	3.889	MN	5,706	19,750	08/06/2018	11/09/2022
756109-AN-4	REALTY INCOME CORP			1,2	1FE	66,152	99,107	64,420	65,000	65,899		(237)			3.250	2.837	AO	446	2,113	11/29/2017	10/15/2022
756109-AV-6	REALTY INCOME CORP			1,2	1FE	59,700	99,993	59,996	60,000	59,729		29			3.875	3.957	AO	491	1,234	03/27/2018	04/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3 Code	4 F o r e i g n B o n d C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
75625Q-AD-1	RECKITT BENCKISER TREASURY S	C	1,2	1FE	199,784	94,575	189,150	200,000	199,827		29			2.750	2.767	JD	76	5,500	06/21/2017	06/26/2024
75884R-AV-5	REGENCY CENTERS LP		1,2	2FE	269,301	95,812	258,692	270,000	269,422		60			3.600	3.631	FA	4,050	9,720	01/17/2017	02/01/2027
7591EP-AP-5	REGIONS FINANCIAL CORP		1,2	2FE	109,935	100,253	110,278	110,000	109,940		5			3.800	3.813	FA	1,602		08/08/2018	08/14/2023
759470-AU-1	RELIANCE INDUSTRIES LTD	C	1	1Z	624,312	97,084	633,474	652,500	625,610		1,298			2.060	3.330	JJ	6,198		07/26/2018	01/15/2026
759470-AV-9	RELIANCE INDUSTRIES LTD	C	1	1FE	1,042,828	96,686	1,030,473	1,065,789	1,042,260		(567)			1.870	2.534	JJ	9,190	9,430	12/14/2018	01/15/2026
74949L-AB-8	RELX CAPITAL INC	C	1,2	2FE	89,620	99,297	89,367	90,000	89,676		56			3.500	3.593	MS	919	1,575	03/09/2018	03/16/2023
773903-AF-6	ROCKWELL AUTOMATION INC		1,2	1FE	687,369	98,902	687,369	695,000	687,369		(692)	8,398		2.050	3.013	MS	4,749	14,248	07/20/2017	03/01/2020
774341-AE-1	ROCKWELL COLLINS INC		1,2	2FE	199,231	99,684	189,400	190,000	197,099		(1,390)			3.700	2.846	JD	312	7,030	06/13/2017	12/15/2023
775109-BE-0	ROGERS COMMUNICATIONS INC	C	1,2	2FE	175,148	97,691	166,075	170,000	174,332		(570)			3.625	3.200	JD	274	6,163	07/18/2017	12/15/2025
77578J-AA-6	ROLLS ROYCE CORP	C	1,2	1FE	200,320	98,399	196,798	200,000	200,171		(96)			2.375	2.324	AO	1,016	4,750	05/26/2017	10/14/2020
776743-AC-0	ROPER TECHNOLOGIES INC		1,2	2FE	563,075	98,032	563,684	575,000	564,495		1,420			2.800	3.456	JD	716	8,050	07/30/2018	12/15/2021
776743-AE-6	ROPER TECHNOLOGIES INC		1,2	2FE	99,848	100,173	100,173	100,000	99,859		11			3.650	3.683	MS	1,247		08/14/2018	09/15/2023
78013X-W2-0	ROYAL BANK OF CANADA	C		1FE	289,397	100,459	291,331	290,000	289,424		27			3.700	3.746	AO	2,563		10/01/2018	10/05/2023
785592-AM-8	SABINE PASS LIQUEFACTION LLC		1,2	2FE	550,830	104,016	520,080	500,000	541,937		(6,163)			5.625	4.018	MS	9,375	28,125	07/17/2017	03/01/2025
797224-AA-0	SAN CLEMENTE LEASING LLC		1	1FE	1,190,142	101,014	1,174,578	1,162,794	1,183,814		(5,782)			3.585	2.287	FMAN	3,937	38,295	04/19/2018	08/27/2021
806854-AB-1	SCHLUMBERGER INVESTMENT SA		1,2	1FE	51,610	100,276	50,138	50,000	51,037		(406)			3.300	2.423	MS	490	1,650	07/27/2017	09/14/2021
80685P-AA-6	SCHLUMBERGER NORGE AS		1,2	1FE	175,791	101,506	167,485	165,000	170,792		(3,140)			4.200	2.189	JJ	3,196	6,930	05/19/2017	01/15/2021
816851-BF-5	SEMPRA ENERGY		1,2	2FE	39,848	97,256	38,902	40,000	39,876		28			2.900	2.981	FA	483	641	01/09/2018	02/01/2023
822582-AX-0	SHELL INTERNATIONAL FINANCE B	C	1	1FE	178,101	100,900	171,530	170,000	176,199		(1,251)			3.400	2.557	FA	2,232	5,780	06/14/2017	08/12/2023
822582-BZ-4	SHELL INTERNATIONAL FINANCE B	C	1,2	1FE	69,707	101,175	70,823	70,000	69,715		7			3.500	3.592	MN	327		11/07/2018	11/13/2023
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENT	C	1	2FE	345,160	98,617	345,160	350,000	345,160		93	4,772		1.900	3.842	MS	1,810	6,650	09/19/2016	09/23/2019
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENT	C	1,2	2FE	347,690	96,757	338,650	350,000	348,408		557			2.400	2.574	MS	2,287	8,400	09/14/2017	09/23/2021
828807-CS-4	SIMON PROPERTY GROUP LP		1,2	1FE	101,151	97,908	97,908	100,000	100,914		(149)			3.375	3.193	AO	844	3,375	05/16/2017	10/01/2024
828807-CU-9	SIMON PROPERTY GROUP LP		1,2	1FE	81,062	98,925	79,140	80,000	80,505		(348)			2.500	2.045	MS	667	2,000	05/17/2017	09/01/2020
832248-AY-4	SMITHFIELD FOODS INC	C	1,2	2FE	202,274	95,697	191,394	200,000	201,540		(482)			3.350	3.084	FA	2,792	6,700	06/14/2017	02/01/2022
842400-FY-4	SOUTHERN CALIFORNIA EDISON C		1,2	1FE	293,325	99,754	279,311	280,000	290,034		(2,073)			3.500	2.650	AO	2,450	9,800	05/24/2017	10/01/2023
854502-AH-4	STANLEY BLACK & DECKER INC		1,2	1FE	129,904	103,130	134,069	130,000	129,905		2			4.250	4.259	MN	844		10/30/2018	11/15/2028
857477-BC-6	STATE STREET CORP		2,5	1FE	50,000	100,488	50,244	50,000	50,000					3.776	3.777	JD	147		11/28/2018	12/03/2024
86562M-BF-6	SUMITOMO MITSUI FINANCIAL GRO	C		1FE	190,000	101,817	193,452	190,000	190,000					3.936	3.936	AO	1,558		10/10/2018	10/16/2023
86787E-AT-4	SUNTRUST BANK		2	1FE	139,751	96,482	135,075	140,000	139,811		48			2.450	2.490	FA	1,429	3,440	07/26/2017	08/01/2022
86787E-BB-2	SUNTRUST BANK		1,2	1FE	39,976	101,835	40,734	40,000	39,976		1			4.050	4.060	MN	293		10/24/2018	11/03/2025
867914-BS-1	SUNTRUST BANKS INC		1,2	2FE	9,987	100,445	10,045	10,000	9,988		1			4.000	4.021	MN	67	206	04/24/2018	05/01/2025
871829-AX-5	SYSCO CORP		1,2	2FE	924,469	98,945	915,241	925,000	924,149		(168)			2.600	2.646	AO	6,013	18,525	04/25/2018	10/01/2020
873782-AA-4	TAGUA LEASING LLC		1	1FE	692,759	97,491	692,759	710,590	692,759		(634)	21,561		1.900	2.837	JAJO	2,963	13,501	04/11/2016	07/12/2024
87233Q-AA-6	TC PIPELINES LP		1,2	2FE	538,400	101,417	507,085	500,000	511,614		(4,972)			4.650	3.547	JD	1,033	23,250	11/13/2012	06/15/2021
87236Y-AA-6	TD AMERITRADE HOLDING CORP		1	1FE	964,795	102,122	919,098	900,000	925,872		(23,948)			5.600	2.402	JD	4,200	50,400	04/06/2018	12/01/2019
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE	C	C	1	3FE	165,551	91,973	165,551	180,000	165,551		58	14,296	2.200	5.615	JJ	1,760	3,960	07/18/2016	07/21/2021

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88224L-AK-4	TEXAS CHILDREN'S HOSPITAL			1	1FE	203,368	98.851	197,702	200,000	202,793		(444)			2.968	2.704	AO	1,484	5,936	09/08/2017	10/01/2024
872540-AQ-2	TJX COMPANIES INC			1,2	1FE	372,203	90.872	340,770	375,000	372,800		258			2.250	2.334	MS	2,484	8,438	09/07/2016	09/15/2026
89114Q-BX-5	TORONTO-DOMINION BANK			C	1FE	1,183,440	99.010	1,188,120	1,200,000	1,185,966		2,526			2.550	3.139	JJ	13,260		08/09/2018	01/25/2021
89114Q-C4-8	TORONTO-DOMINION BANK			C	1FE	159,782	100.745	161,192	160,000	159,801		18			3.500	3.530	JJ	2,520		07/12/2018	07/19/2023
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL S			C	1FE	179,030	102.048	173,482	170,000	177,150		(1,304)			3.700	2.799	JJ	2,900	6,290	07/14/2017	01/15/2024
89153V-AM-1	TOTAL CAPITAL INTERNATIONAL S			C	1FE	149,354	99.569	149,354	150,000	149,354		(332)	803		2.100	3.035	JD	105	3,150	12/05/2016	06/19/2019
89236T-EC-5	TOYOTA MOTOR CREDIT CORP			C	1FE	309,371	96.158	298,090	310,000	309,530		121			2.150	2.193	MS	2,092	6,665	09/05/2017	09/08/2022
89417E-AF-6	TRAVELERS CO INC			C	1FE	405,012	101.253	405,012	400,000	405,012		(15,678)	1,591		5.900	2.863	JD	1,901	23,600	02/14/2013	06/02/2019
19864H-AN-7	TRUSTEES OF COLUMBIA UNIVERS				1FE	460,610	104.992	460,610	438,710	460,610		(10,600)	4,647		6.830	2.582	JD	1,332	36,706	04/05/2017	12/15/2020
902133-AR-8	TYCO ELECTRONICS GROUP SA			C	1,2	103,542	97.448	97,448	100,000	102,857		(488)			3.450	2.869	FA	1,438	3,450	07/31/2017	08/01/2024
902674-XF-2	UBS AG (LONDON BRANCH)			C	2	199,868	98.454	196,908	200,000	199,936		44			2.200	2.223	JD	281	4,400	06/01/2017	06/08/2020
90265E-AJ-9	UDR INC				1,2	186,190	99.459	179,026	180,000	184,966		(855)			3.750	3.176	JJ	3,375	6,750	07/18/2017	07/01/2024
904764-BG-1	UNILEVER CAPITAL CORP			C	1,2	148,917	99.428	149,142	150,000	148,975		58			3.250	3.395	MS	1,544		09/04/2018	03/07/2024
906581-AA-1	UNION 11 LEASING LLC				1FE	961,130	99.111	936,469	944,869	955,081		(1,888)			2.405	2.179	JAJO	4,292	22,724	03/10/2016	01/23/2024
906548-CM-2	UNION ELECTRIC CO				1,2	109,641	95.657	105,223	110,000	109,690		32			2.950	2.988	JD	144	3,245	06/06/2017	06/15/2027
907818-ES-3	UNION PACIFIC CORP				1,2	219,991	101.135	222,497	220,000	220,000		9			3.750	3.750	JJ	4,652		06/05/2018	07/15/2025
907818-EY-0	UNION PACIFIC CORP				1,2	29,925	100.125	30,038	30,000	29,927		2			3.950	3.980	MS	668		06/05/2018	09/10/2028
911312-BK-1	UNITED PARCEL SERVICE INC				1,2	179,446	97.340	175,212	180,000	179,554		97			2.500	2.562	AO	1,125	3,963	11/09/2017	04/01/2023
913017-CN-7	UNITED TECHNOLOGIES CORP				1,2	181,654	94.367	169,861	180,000	181,326		(236)			2.800	2.647	MN	798	5,040	07/27/2017	05/04/2024
90331H-ML-4	US BANK NA				2	620,663	99.306	620,663	625,000	620,663		(2,377)			2.125	2.981	AO	2,324	13,281	02/24/2016	10/28/2019
90331H-NV-1	US BANK NA				2	249,750	100.097	250,243	250,000	249,770		20	6,119		3.400	3.422	JJ	3,707		07/19/2018	07/24/2023
90327Q-CY-3	USAA CAPITAL CORP				1	319,085	97.229	315,994	325,000	321,397		1,431			2.000	2.476	JD	542	6,500	05/11/2017	06/01/2021
91911T-AP-8	VALE OVERSEAS LTD			C	1	107,450	108.250	108,250	100,000	107,068		(382)			6.250	5.117	FA	2,448	3,125	06/21/2018	08/10/2026
92242V-AB-2	VCK LEASE S A			C	1FE	311,076	99.280	304,296	306,503	310,420		(487)			2.591	2.247	JAJO	1,478	8,160	06/22/2017	07/24/2026
92276M-AZ-8	VENTAS REALTY LP				1,2	173,019	98.890	168,113	170,000	172,121		(590)			3.250	2.860	FA	2,087	5,525	06/13/2017	08/15/2022
92343V-BR-4	VERIZON COMMUNICATIONS INC				1	433,480	106.601	426,404	400,000	429,384		(4,096)			5.150	3.444	MS	6,066	10,300	04/11/2018	09/15/2023
92343V-EN-0	VERIZON COMMUNICATIONS INC				1	144,881	97.152	145,728	150,000	145,320		439			3.376	3.955	FA	1,913	2,532	05/04/2018	02/15/2025
927804-FS-8	VIRGINIA ELECTRIC AND POWER C			C	1,2	499,190	97.400	487,000	500,000	499,471		74			3.100	3.118	MN	1,981	15,500	05/11/2015	05/15/2025
92826C-AD-4	VISA INC				1,2	490,455	98.407	492,035	500,000	491,348		893			3.150	3.432	JD	744	15,750	03/08/2018	12/14/2025
92826C-AG-7	VISA INC				1,2	269,185	96.839	261,465	270,000	269,389		157			2.150	2.214	MS	1,709	5,870	09/06/2017	09/15/2022
92857W-BJ-8	VODAFONE GROUP PLC			C	1	59,550	98.969	59,381	60,000	59,583		33			4.125	4.250	MN	213	1,238	05/23/2018	05/30/2025
929043-AJ-6	VORNADO REALTY LP				1,2	54,778	96.566	53,111	55,000	54,807		29			3.500	3.565	JJ	888	1,059	12/12/2017	01/15/2025
929160-AT-6	VULCAN MATERIALS CO				1,2	622,519	94.845	592,781	625,000	622,905		211			3.900	3.948	AO	6,094	24,375	03/14/2017	04/01/2027
937257-AA-1	WASHINGTON AIRCRAFT 2 COMPA			C	9	693,496	100.123	690,719	689,874	692,853		(538)			3.252	3.138	MJSD	365	18,797	10/24/2017	06/26/2024
94988J-5N-3	WELLS FARGO BANK NA				1FE	1,079,353	98.783	1,086,613	1,100,000	1,083,980		4,627			2.600	3.345	JJ	13,188	13,664	05/17/2018	01/15/2021
95040Q-AE-4	WELLTOWER INC				1,2	49,984	100.347	50,174	50,000	49,985		2			3.950	3.957	MS	741		08/09/2018	09/01/2023
960413-BT-9	WESTLAKE CHEMICAL CORP				1,2	352,230	91.885	321,598	350,000	351,949		(224)			3.600	3.514	FA	4,760	12,600	09/18/2017	08/15/2026

E10.14

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
772739-AL-2	WESTROCK RKT CO			1	2FE	197,753	102.988	185,378	180,000	191,987		(3,585)			4.900	2.689	MS	2,940	8,820	05/17/2017	03/01/2022
92940P-AA-2	WRKCO INC			1,2	2FE	29,956	101.726	30,518	30,000	29,956					4.650	4.675	MS	109		11/27/2018	03/15/2026
983919-AG-6	XILINX INC			1	1FE	648,564	99.779	648,564	650,000	648,564		(3,762)	2,200		2.125	3.187	MS	4,067	13,813	03/20/2017	03/15/2019
98978V-AB-9	ZOETIS INC			1,2	2FE	355,037	98.448	344,568	350,000	354,081		(955)			3.250	2.927	FA	4,740	11,375	01/10/2018	02/01/2023
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					105,224,530	X X X	103,178,838	104,375,125	104,640,962	(55,139)	(364,408)	181,820		X X X	X X X	X X X	758,693	2,736,502	X X X	X X X
008686-AA-5	ADNA 01 A1 - CMBS		C	4	2FE	182,222	100.000	167,947	167,947	167,967		(7,254)			7.820	3.406	JJ	6,530	13,133	03/17/2016	01/02/2020
17322M-AW-6	CGCMT 14GC21 A5 - CMBS			4	1FM	227,144	102.282	230,135	225,000	227,079		(66)			3.855	3.670	MON	723	723	10/30/2018	05/10/2047
12624K-AD-8	COMM 12CRE2 A4 - CMBS			4	1FM	377,832	99.700	363,905	365,000	373,940		(2,597)			3.147	2.377	MON	957	11,487	06/23/2017	08/15/2045
12624X-AD-0	COMM 13CRE6 A4 - CMBS			4	1FM	452,014	99.486	437,738	440,000	448,795		(2,126)			3.101	2.571	MON	1,137	13,644	06/19/2017	03/12/2046
12591R-AX-8	COMM 14RE15 A2 - CMBS			4	1FM	564,843	99.853	564,843	565,674	564,843		(5,531)	2,881		2.928	3.162	MON	1,380	17,173	08/22/2016	02/12/2047
12631D-AX-1	COMM 14RE17 A2 - CMBS			4	1FM	723,881	99.862	701,832	702,802	703,514		(4,333)			3.012	2.350	MON	1,764	21,612	04/29/2014	05/10/2047
23307D-AW-3	DBGS 18C1 A1 - CMBS			4	1FM	687,526	100.558	691,366	687,529	687,526					3.409	3.409	MON	1,953	3,942	10/17/2018	10/17/2051
36248G-AD-2	GSMS 13GC16 A4 - CMBS			4	1FM	433,719	104.177	416,708	400,000	426,215		(5,196)			4.271	2.784	MON	1,424	17,084	07/18/2017	11/13/2046
36250H-AE-3	GSMS 14GC26 A5 - CMBS			4	1FM	268,323	101.648	274,450	270,000	268,370		47			3.629	3.756	MON	817	1,633	10/10/2018	11/13/2047
46643T-AZ-5	JPMBB 14C26 A2 - CMBS			4	1FM	892,373	99.601	862,928	866,385	870,502		(5,690)			3.018	2.322	MON	2,179	26,501	12/16/2014	01/17/2048
46643T-BJ-0	JPMBB 14C26 A4 - CMBS			4	1FM	137,993	100.265	140,371	140,000	138,052		59			3.494	3.761	MON	408	815	10/09/2018	01/17/2048
46634S-AD-7	JPMCC 12C6 ASB - CMBS			4	1FM	1,199,287	99.675	1,185,292	1,189,157	1,196,914		(2,373)			3.144	2.749	MON	3,116	26,494	07/31/2018	05/17/2045
61762X-AS-6	MSBAM 13C12 ASB - CMBS			4	1FM	420,436	101.744	405,453	398,503	412,580		(5,129)			3.824	2.155	MON	1,270	15,369	07/19/2017	10/17/2046
61690K-AE-2	MSBAM 13C7 A4 - CMBS			4	1FM	499,532	98.634	483,307	490,000	496,963		(1,799)			2.918	2.521	MON	1,192	14,298	07/19/2017	02/16/2046
61761Q-AE-3	MSBAM 13C8 A4 - CMBS			4	1FM	461,760	99.420	447,390	450,000	458,654		(2,176)			3.134	2.605	MON	1,175	14,103	07/19/2017	12/17/2048
61764P-BU-5	MSBAM 14C19 A4 - CMBS			4	1FM	187,773	100.379	190,720	190,000	187,839		65			3.526	3.746	MON	558	1,117	10/09/2018	12/17/2047
94989W-AQ-0	WFCM 15C31 A2 - CMBS			4	1FE	784,813	98.578	788,624	800,000	784,986		173			2.309	3.500	MON	1,539		12/20/2018	11/18/2048
94989E-AA-5	WFCM 15LC20 A1 - CMBS			4	1FM	490,321	99.362	492,094	495,254	491,931		1,610			1.471	2.958	MON	607	4,031	06/18/2018	04/15/2050
92937F-AD-3	WFRBS 13C12 A4 - CMBS			4	1FM	330,012	99.653	318,890	320,000	327,366		(1,767)			3.198	2.589	MON	853	10,234	06/23/2017	03/17/2048
92939F-AR-0	WFRBS 14C21 A2 - CMBS			4	1FM	1,263,132	99.840	1,256,280	1,258,293	1,259,260		(3,871)			2.917	2.510	MON	3,059	24,666	08/28/2018	08/16/2047
96221T-AE-7	WFRBS 14LC14 A5 - CMBS			4	1FM	106,969	103.275	103,275	100,000	105,490		(1,036)			4.045	2.850	MON	337	4,045	07/19/2017	03/15/2047
3499999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securitie					10,691,905	X X X	10,523,548	10,521,544	10,598,786	(48,990)	2,881			X X X	X X X	X X X	32,978	242,104	X X X	X X X
048312-AD-4	ACETF 021 A4 - ABS			4	1FE	827,459	103.776	829,290	799,115	828,591		1,132			5.550	2.991	JAJO	8,747	12,011	10/17/2018	10/20/2023
13976A-AE-0	AFIN 163 A4 - ABS			4	1FE	1,024,091	99.215	1,027,867	1,036,000	1,030,005		5,914			1.690	2.653	MON	535	11,562	07/20/2018	03/22/2021
02007C-AD-4	ALLYA 161 A3 - ABS			4	1FE	55,557	99.903	55,557	55,611	55,557		(15)	83		1.470	2.966	MON	36	765	07/20/2016	04/15/2020
03065V-AD-9	AMCAR 161 A3 - ABS			4	1FE	1,743	99.967	1,743	1,743	1,743		54	1		1.810	3.534	MON	2	(160)	05/03/2016	10/08/2020
05568Y-AA-6	BNSF 071 PTC - ABS			1	1FE	734,863	108.036	720,875	667,254	732,731		177			5.996	2.437	AO	10,002	24,955	10/18/2018	04/01/2024
05566S-AA-1	BNSF RAILWAY CO PASS THROUG			1	1FE	295,765	102.085	295,765	289,724	295,765		(3,401)	6,920		4.830	3.139	JJ	6,453	15,938	06/26/2017	01/15/2023

E10.15

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

E10.16

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's Amortization / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
12189P-AG-7	BNSF RAILWAY CO PASS THROUG		4		1FE	455,997	103.125	455,997	442,178	455,997		(15,043)	26,118		8.251	3.810	JJ	16,823	36,484	03/23/2016	01/15/2021
12189P-AK-8	BNSF RAILWAY CO PASS THROUG		4		1FE	348,370	103.859	348,370	335,426	348,370		(5,630)	4,822		6.462	0.985	JJ	9,995	27,085	01/27/2017	01/15/2021
126802-CY-1	CABMT 142 A - ABS		4		1FE	988,438	100.060	1,000,600	1,000,000	998,894		1,779			2.905	3.132	MON	1,210	24,289	03/11/2016	07/15/2022
14314W-AD-3	CARMX 173 A3 - ABS		4		1FE	534,896	98.932	529,286	535,000	534,952		39			1.970	1.985	MON	468	10,539	07/18/2017	04/15/2022
12479R-AD-9	CAUTO 171 A1 - ABS		4		1FE	196,610	100.062	196,789	196,667	196,616		17			3.870	3.910	MON	296	7,654	04/17/2017	04/15/2047
20267U-AA-7	CBSLT 16B A1 - ABS		4		1FE	136,887	98.655	135,083	136,924	136,963		2			2.730	2.736	MON	62	3,742	10/13/2016	10/25/2040
12593N-AD-9	CNH 15C A3 - ABS		4		1FE	189,286	99.642	189,286	189,966	189,286		(42)	706		1.660	2.982	MON	140	3,145	07/15/2016	11/16/2020
12594D-AD-0	CNH 16B A3 - ABS		4		1FE	492,494	99.254	492,494	496,195	492,494		(181)	3,799		1.630	4.462	MON	359	8,109	09/23/2016	08/16/2021
12637B-AD-3	CNH 17B A3 - ABS		4		1FE	527,959	98.684	527,959	535,000	527,959		9	6,984		1.860	3.257	MON	442	9,951	07/18/2017	09/15/2022
15200N-AC-9	CNP 1 A3 - ABS		4		1FE	1,008,124	102.477	1,007,706	983,349	1,010,032		1,908			4.243	2.763	FA	15,762	22,806	06/21/2018	08/15/2023
126410-LM-9	CSX TRANSPORTATION INC - ABS		1		1FE	424,127	107.721	401,647	372,859	414,739		(8,097)			6.251	2.749	JJ	10,747	24,364	11/17/2017	01/15/2023
254683-CB-9	DCENT 176 A - ABS		4		1FE	443,286	98.508	443,286	450,000	443,286		14	6,641		1.880	2.839	MON	376	8,460	08/07/2017	02/15/2023
254683-CG-8	DCENT 184 A - ABS		4		1FE	1,499,592	100.639	1,509,585	1,500,000	1,499,534		(58)			3.110	3.147	MON	2,073	17,494	07/24/2018	01/16/2024
06742L-AE-3	DROCK 143 A - ABS		4		1FE	1,407,892	99.568	1,407,892	1,414,000	1,407,892		(8,621)	11,426		2.410	3.046	MON	1,515	28,257	07/30/2018	07/15/2022
06742L-AM-5	DROCK 161 A - ABS		4		1FE	1,043,271	99.199	1,041,590	1,050,000	1,047,480		4,123			1.520	1.984	MON	709	15,263	02/02/2018	05/16/2022
29365Y-AA-1	EAI 1 A1 - ABS		4		1FE	260,867	99.493	260,867	262,197	260,867		1,644	4,317		2.300	2.917	MN	1,005	6,031	12/12/2016	08/01/2021
29366A-AA-2	ELL 1 A1 - ABS		4		1FE	628,567	98.885	624,814	631,860	627,782		(596)			2.040	2.504	JD	1,074	15,214	04/18/2018	09/01/2023
28108Q-AA-2	ESLFT 121 A - ABS		4		1FE	368,786	100.623	369,927	367,637	368,511		(165)			3.506	3.432	MON	215	11,229	05/18/2017	09/25/2030
35104V-AB-8	FCRT 161 A2 - ABS		4		1FE	280,367	99.783	280,446	281,056	280,641		50			2.870	3.091	MON	359	8,080	06/17/2016	10/15/2021
31331F-AX-9	FEDERAL EXPRESS CORPORATIO		4		2FE	869,192	104.250	869,192	833,758	869,192		(15,050)	22,192		6.720	2.897	JJ	25,835	46,031	03/27/2018	07/15/2023
34528Q-FK-5	FORDF 171 A2 - ABS		4		1FE	1,291,450	100.354	1,294,567	1,290,000	1,290,873		(577)			2.875	1.534	MON	1,545	30,449	01/26/2018	05/15/2022
34531D-AE-8	FORDL 17B A4 - ABS		4		1FE	933,397	98.986	926,509	936,000	934,565		1,142			2.170	2.342	MON	903	19,302	04/10/2018	02/15/2021
34529S-AA-7	FORDR 17REV2 A - ABS		4		1FE	224,975	97.501	219,377	225,000	224,983		(62)			2.360	2.374	MON	236	5,310	09/12/2017	03/15/2029
34532R-AA-4	FORDR 18REV1 A - ABS		4		1FE	174,939	99.369	173,896	175,000	174,947		8			3.190	3.217	MON	248	4,885	01/23/2018	07/15/2031
34528H-AA-2	FORDR 18REV2 A - ABS		4		1FE	324,988	101.014	328,296	325,000	324,990		2			3.470	3.496	MON	501	4,417	07/17/2018	01/15/2030
36159J-CV-1	GEMNT 122 A - ABS		4		1FE	774,713	99.963	774,713	775,000	774,713		(5,270)	484		2.220	3.193	MON	765	17,205	02/22/2016	01/18/2022
36159J-DL-2	GEMNT 127 A - ABS		4		1FE	986,055	99.142	991,420	1,000,000	993,313		7,258			1.760	2.729	MON	782	13,200	03/21/2018	09/15/2022
38013M-AD-8	GMALT 172 A3 - ABS		4		1FE	1,291,241	99.251	1,285,300	1,295,000	1,293,715		2,468			2.020	2.220	MON	799	24,947	01/26/2018	09/21/2020
36254U-AD-2	GMCAR 172 A3 - ABS		4		1FE	222,518	98.897	222,518	225,000	222,518		6	2,476		1.860	2.892	MON	174	4,185	07/11/2017	12/16/2021
43814U-AG-4	HAROT 182 A3 - ABS		4		1FE	269,994	100.136	270,367	270,000	269,777		(217)			3.010	3.083	MON	293	4,470	05/22/2018	05/18/2022
44932G-AD-7	HART 17B A3 - ABS		4		1FE	340,826	98.790	340,826	345,000	340,826		24	4,147		1.770	2.810	MON	271	6,107	08/09/2017	01/18/2022
41284B-AE-6	HDMOT 151 A4 - ABS		4		1FE	1,097,041	99.839	1,099,804	1,101,577	1,098,638		960	1,486		1.670	2.216	MON	818	16,514	04/09/2018	08/15/2022
47788B-AD-6	JDOT 17B A3 - ABS		4		1FE	346,119	98.891	346,119	350,000	346,119		11	3,873		1.820	3.010	MON	283	6,370	07/11/2017	10/15/2021
50117N-AC-8	KCOT 171 A3 - ABS		4		1FE	526,156	98.347	526,156	535,000	526,156		33	8,810		1.880	3.419	MON	447	10,058	07/18/2017	08/16/2021
61205P-AK-5	MHESA 12 A2 - ABS		4		1FE	315,414	100.851	316,024	313,358	314,943		(336)			3.470	3.144	MON	362	9,541	08/03/2017	05/20/2030
60700D-AD-0	MMAF 18A A4 - ABS		4		1FE	119,983	101.265	121,518	120,000	119,975		(8)			3.390	3.422	MON	237	2,170	05/22/2018	01/10/2025
65479A-AB-8	NALT 17A A2A - ABS		4		1FE	145,576	99.869	145,576	145,767	145,576		271	6		1.640	3.001	MON	106	2,504	01/30/2018	09/16/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

E10.17

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's Amortization / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
69340J-AA-0	PHEAA 143 A - ABS			4	1FE	398,245	99.808	400,027	400,796	398,342		84			2.806	3.259	MON	187	10,521	06/27/2017	08/25/2040
69363P-AB-6	PSNH 181 A2 - ABS			4	1FE	99,996	102.917	102,917	100,000	100,015		19			3.506	3.503	FA	2,269		05/01/2018	08/01/2028
78447Y-AC-6	SLMA 133 A3 - ABS			4	1FE	464,355	100.102	465,593	465,118	464,537		177			3.006	2.866	MON	233	11,738	07/21/2017	04/26/2027
78448B-AC-5	SLMA 135 A3 - ABS			4	1FE	442,301	100.659	444,002	441,095	442,181		5			3.106	3.072	MON	228	11,611	07/21/2017	10/25/2027
85208N-AA-8	SPRINTS 161 A1 - ABS	C		4	2AM	189,059	99.000	187,172	189,063	189,061				3.360	3.374	MJSD	194	6,463	10/20/2016	03/20/2023	
87165L-BB-6	SYNCT 162 A - ABS			4	1FE	384,985	98.176	377,978	385,000	385,065		(24)		2.210	2.213	MON	378	8,508	05/20/2016	05/15/2024	
87166P-AA-9	SYNIT 181 A - ABS			4	1FE	824,975	100.947	832,813	825,000	824,979		4		3.380	3.405	MON	1,239	6,119	09/19/2018	09/16/2024	
89237R-AD-0	TAOT 17C A3 - ABS			4	1FE	562,003	98.597	562,003	570,000	562,003		18	7,978	1.780	2.949	MON	451	10,146	07/25/2017	11/15/2021	
90783T-AA-8	UNION PACIFIC RAILROAD COMPA			4	1FE	577,226	102.868	577,226	561,133	577,226		(9,301)	24,121	5.404	3.565	JJ	15,078	30,324	03/11/2016	07/02/2025	
907833-AE-7	UNION PACIFIC RAILROAD COMPA			4	1FE	28,011	102.439	27,160	26,513	26,616		(706)		6.700	3.933	FA	632	1,776	06/16/2016	02/23/2019	
92347X-AA-4	VZOT 161 A - ABS			4	1FE	196,435	99.635	196,435	197,155	196,435		(121)	764	1.420	2.802	MON	86	2,818	07/12/2016	01/20/2021	
92348P-AA-0	VZOT 172 A - ABS			4	1FE	207,894	98.997	207,894	210,000	207,894		14	2,096	1.920	3.121	MON	123	4,032	06/13/2017	12/20/2021	
92348X-AD-7	VZOT 18A C - ABS			4	1FE	1,099,801	101.161	1,112,768	1,100,000	1,099,836		35		3.550	3.581	MON	1,193	7,593	10/02/2018	04/20/2023	
981464-CW-8	WFnMT 12A A - ABS			4	1FE	999,930	99.993	999,930	1,000,000	999,930		(15,169)	3,163	3.140	3.195	MON	1,396	31,900	07/15/2016	01/17/2023	
98162E-AC-1	WOART 17A A3 - ABS			4	1FE	936,344	99.028	940,766	950,000	941,534		5,191		1.930	2.692	MON	815	13,751	03/20/2018	09/15/2022	
98161T-AD-7	WOART 17B A3 - ABS			4	1FE	389,899	98.175	382,883	390,000	389,944		32		1.950	1.966	MON	338	7,605	07/25/2017	02/15/2023	
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Sec					32,231,330	X X X	32,224,466	32,101,094	32,258,104		(54,066)	153,413		X X X	X X X	X X X	148,850	745,837	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					148,147,765	X X X	145,926,852	146,997,763	147,497,852		(55,139)	(467,464)	338,114	X X X	X X X	X X X	940,521	3,724,443	X X X	X X X
7799999	Totals - Issuer Obligations					210,394,978	X X X	208,190,671	210,237,648	209,799,097		(13,003)	(442,025)	628,285	X X X	X X X	X X X	1,252,378	4,508,910	X X X	X X X
7899999	Totals - Residential Mortgage-Backed Securities					29,548,477	X X X	28,948,153	28,552,592	29,500,079		(39,566)	102,822		X X X	X X X	X X X	86,810	949,506	X X X	X X X
7999999	Totals - Commercial Mortgage-Backed Securities					27,263,578	X X X	26,765,942	26,878,867	27,108,584		(95,320)	47,996		X X X	X X X	X X X	69,782	660,499	X X X	X X X
8099999	Totals - Other Loan-Backed and Structured Securities					47,649,336	X X X	47,588,959	47,577,484	47,694,256		(42,122)	166,489		X X X	X X X	X X X	282,640	1,034,772	X X X	X X X
8199999	Totals - SVO Identified Funds						X X X								X X X	X X X	X X X			X X X	X X X
8399999	Total Bonds					314,856,369	X X X	311,493,725	313,246,591	314,102,016		(13,003)	(619,033)	945,592	X X X	X X X	X X X	1,691,610	7,153,687	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation and Administrative Symbol/Market Indicator	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other -Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.		
05968L-10-2	BANCOLOMBIA ADR REPSG 4 PRF		C	1,187,000			45,225	38.100	45,225	45,225	351	1,624				2,171	(2,171)		P1L	04/11/2017
8499999	Industrial and Miscellaneous (Unaffiliated)						45,225	X X X	45,225	45,225	351	1,624				2,171	(2,171)		X X X	X X X
8999999	Total Preferred Stocks						45,225	X X X	45,225	45,225	351	1,624				2,171	(2,171)		X X X	X X X

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign Origin	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
000375-20-4	ABB ADR REP 1 ORD	C		11,030.000	209,680	19.010	209,680	209,680		4,384		(18,536)	50,179	(68,715)		L	10/17/2018
004498-10-1	ACI WORLDWIDE ORD			1,893.000	52,379	27.670	52,379	41,697				7,309	33	7,276		L	09/24/2018
00687A-10-7	ADIDAS ADR	C		636.000	66,360	104.340	66,360	66,360					6,843	(6,843)		L	11/07/2018
G0084W-10-1	ADIENT ORD	D		3,738.000	56,294	15.060	56,294	56,294		2,652			198,506	(198,506)		L	11/21/2018
007973-10-0	ADVANCED ENERGY INDUSTRIES OR			559.000	23,998	42.930	23,998	23,998				(4,053)	9,722	(13,775)		L	09/24/2018
00766T-10-0	AECOM ORD			4,906.000	130,009	26.500	130,009	130,009				(8,232)	43,305	(51,537)		L	02/06/2018
N00985-10-6	AERCAP HOLDINGS ORD	C		4,718.000	186,833	39.600	186,833	186,833				(47,002)	13,948	(60,950)		L	11/21/2018
008252-10-8	AFFILIATED MANAGERS GROUP ORD			1,743.000	169,838	97.440	169,838	169,838		2,027		(63,638)	118,618	(182,256)		L	11/21/2018
001055-10-2	AFLAC ORD			11,278.000	513,826	45.560	513,826	392,500		12,645		18,834		18,834		L	05/15/2017
00846U-10-1	AGILENT TECHNOLOGIES ORD			4,198.000	283,197	67.460	283,197	208,297	688	2,609		2,008	699	1,309		L	01/26/2018
008492-10-0	AGREE REALTY REIT ORD			1,804.000	106,652	59.120	106,652	87,739	1,001	3,376		13,928		13,928		L	10/12/2018
001317-20-5	AIA GROUP ADR	C		7,944.000	261,199	32.880	261,199	243,443		3,816		(4,233)	4,510	(8,743)		U	03/01/2018
00912X-30-2	AIR LEASE CL A ORD			6,172.000	186,456	30.210	186,456	185,028	421	324		1,428	37,036	(35,608)		L	12/31/2018
009719-50-1	AKBANK TURK ANONIM SIRKETI TUR	C		7,463.000	18,471	2.475	18,471	18,471					3,470	(3,470)		U	07/25/2018
010199-30-5	AKZO NOBEL ADR	C		7,036.000	187,404	26.635	187,404	187,404		5,034		(4,182)	19,512	(23,694)		L	06/27/2018
012653-10-1	ALBEMARLE ORD			2,239.000	172,560	77.070	172,560	172,560	750	2,943		(51,882)	56,886	(108,768)		L	01/26/2018
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT			3,414.000	393,429	115.240	393,429	390,663	3,312	10,049		(30,042)	11,092	(41,134)		L	12/17/2018
015393-10-1	ALFA LAVAL ADR	C		4,094.000	88,021	21.500	88,021	82,953		1,335		(4,145)	6,848	(10,993)		U	03/01/2018
01609W-10-2	ALIBABA GROUP HOLDING ADR REP	C		1,199.000	164,347	137.070	164,347	128,254		(24)		(42,397)		(42,397)		L	04/11/2017
018805-10-1	ALLIANZ SE ADR	C		11,668.000	234,994	20.140	234,994	225,287		8,906		(12,467)	27,155	(39,622)		L	03/01/2018
020002-10-1	ALLSTATE ORD			1,027.000	84,861	82.630	84,861	84,664	472	1,437		(12,118)	7,305	(19,423)		L	04/18/2018
02319V-10-3	AMBEV ADR REP ONE ORD	C		16,327.000	64,002	3.920	64,002	64,002	1,331				15,504	(15,504)		L	08/17/2018
024835-10-0	AMERICAN CAMPUS COMM REIT OR			1,114.000	46,108	41.390	46,108	45,950		2,007		9,461	8,931	530		L	10/12/2018
025816-10-9	AMERICAN EXPRESS ORD			346.000	32,981	95.320	32,981	32,924		410		57	1,267	(1,210)		L	02/26/2018
026874-78-4	AMERICAN INTERNATIONAL GROUP			1,645.000	64,829	39.410	64,829	64,617		1,618		3,979	28,965	(24,986)		L	12/20/2018
03027X-10-0	AMERICAN TOWER REIT			1,851.000	292,810	158.190	292,810	210,023	1,555	5,218		29,110		29,110		L	10/12/2018
03076C-10-6	AMERIPRISE FINANCE ORD			3,936.000	410,800	104.370	410,800	410,800		14,284		(190,627)	61,369	(251,996)		L	02/06/2018
036752-10-3	ANTHEM ORD			2,107.000	553,361	262.630	553,361	352,074		6,200		74,402	510	73,892		L	10/23/2018
G0408V-10-2	AON CL A ORD	C		188.000	27,328	145.360	27,328	27,328		75			2,443	(2,443)		L	10/30/2018
03748R-10-1	APARTMENT INVST MGT CL A REIT O			2,437.000	106,936	43.880	106,936	106,617		3,681		3,371	2,674	697		L	09/24/2018
03755L-10-4	APERGY ORD			1,389.000	37,614	27.080	37,614	37,614					22,070	(22,070)		L	08/28/2018
037833-10-0	APPLE ORD			173.000	27,308	157.850	27,308	26,851				457	56	401		L	12/31/2018
04269X-10-5	ARRAY BIOPHARMA ORD			1,567.000	22,330	14.250	22,330	22,330					3,004	(3,004)		L	12/17/2018
042735-10-0	ARROW ELECTRONICS ORD			2,895.000	199,610	68.950	199,610	199,610					8,137	(8,137)		L	11/20/2018
04280A-10-0	ARROWHEAD PHARMACEUTICALS O			2,070.000	25,709	12.420	25,709	25,709					2,630	(2,630)		L	11/02/2018
00215W-10-0	ASE INDUSTRIAL HOLDIN ADR REP 2	C		17,390.000	65,213	3.750	65,213	65,213		2,472			19,460	(19,460)		L	04/11/2017

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 40, the total \$ value (included in Column 8) of all such issues \$ 20,201,480

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
04530Y-10-6	ASPEN PHARMACARE HOLDINGS AD	C		4,325,000	40,547	9.375	40,547	40,547		648		(124)	57,010	(57,134)		U	03/01/2018
04621X-10-8	ASSURANT ORD			1,960,000	175,302	89.440	175,302	175,302		4,160		(7,111)	12,933	(20,044)		L	10/25/2018
046353-10-8	ASTRAZENECA ADR REP 1.5 ORD	C		4,305,000	163,504	37.980	163,504	137,023		4,521		16,088		16,088		L	03/01/2018
049255-70-6	ATLAS COPCO ADR REP CL A ORD	C		6,384,000	152,769	23.930	152,769	149,543		31,630		(9,450)	43,648	(53,098)		L	12/27/2018
052800-10-9	AUTOLIV ORD	C		338,000	23,738	70.230	23,738	23,738		419			2,570	(2,570)		L	01/26/2018
053484-10-1	AVALONBAY COMMUNITIES REIT OR			644,000	112,088	174.050	112,088	111,929	947	3,739		(562)	1,994	(2,556)		L	09/24/2018
053774-10-5	AVIS BUDGET GROUP ORD			2,840,000	63,843	22.480	63,843	63,843				(21,640)	39,136	(60,776)		L	05/15/2017
05382A-10-4	AVIVA ADR REP TWO ORD	C		13,538,000	127,799	9.440	127,799	127,799		8,353		(2,692)	52,719	(55,411)		U	12/06/2018
G0750C-10-8	AXALTA COATING SYSTEMS ORD			1,511,000	35,388	23.420	35,388	35,388				858	14,250	(13,392)		L	11/02/2018
05501U-10-6	AZUL ADR REP 3 PRF	C		1,576,000	43,639	27.690	43,639	30,313		(10)		13,383		13,383		L	06/28/2018
056752-10-8	BAIDU ADR REP 1/10 CL A ORD	C		2,840,000	450,424	158.600	450,424	450,424		(51)		(76,454)	140,806	(217,260)		L	12/21/2018
05845R-30-6	BALFOUR BEATTY ADR	C		5,249,000	33,384	6.360	33,384	33,384		490		(6,510)	2,189	(8,699)		L	03/01/2018
05946K-10-1	BANCO BILBAO VIZCAYA ARGENTARI	C		25,845,000	136,720	5.290	136,720	136,720		6,515		(14,223)	71,850	(86,073)		L	03/01/2018
059578-10-4	BANCO DO BRASIL ADR	C		11,704,000	139,395	11.910	139,395	121,446	340	3,750		26,451		26,451		U	04/11/2017
060505-10-4	BANK OF AMERICA ORD			6,234,000	153,606	24.640	153,606	149,706		3,599		(26,367)	4,891	(31,258)		L	01/26/2018
06652K-10-3	BANKUNITED ORD			2,849,000	85,299	29.940	85,299	85,299		2,468		(10,638)	20,075	(30,713)		L	04/11/2017
06738E-20-4	BARCLAYS ADR REP 4 ORD	C		26,073,000	196,590	7.540	196,590	196,361		4,147		(4,744)	79,014	(83,758)		L	12/21/2018
067680-20-7	BARLOWORLD ADR	C		3,260,000	27,221	8.350	27,221	27,221		216			22,719	(22,719)		V	01/25/2018
055262-50-5	BASF SE ADR	C		12,006,000	211,186	17.590	211,186	211,186		5,397		(15,212)	81,848	(97,060)		L	10/23/2018
072730-30-2	BAYER AKTIENGESELLSCHAFT EACH	C		10,806,000	189,861	17.570	189,861	189,861		11,062		(10,262)	136,555	(146,817)		L	03/01/2018
072743-30-5	BAYERISCHE MOTOREN WERKE ADR	C		2,841,000	76,622	26.970	76,622	76,622		3,488		(5,804)	18,968	(24,772)		L	03/01/2018
05536J-10-0	BCS FINANCIAL CORPORATION			11,868,000	1,419,342	119.594	1,419,342					17,719		17,719		A	12/30/2016
075887-10-9	BECTON DICKINSON ORD			1,541,000	347,218	225.320	347,218	271,791		4,654		16,924	715	16,209		L	01/26/2018
07725L-10-2	BEIGENE ADR REP ORD	C		304,000	42,639	140.260	42,639	42,612				27	7,160	(7,133)		L	11/02/2018
084670-70-2	BERKSHIRE HATHWAY CL B ORD			1,242,000	253,592	204.180	253,592	216,261				7,116	561	6,555		L	01/26/2018
08579W-10-3	BERRY GLOBAL GROUP ORD			1,349,000	64,118	47.530	64,118	64,118				(8,653)	2,358	(11,011)		L	08/06/2018
05545E-20-9	BHP GROUP ADR REP 2 ORD	C		1,437,000	60,196	41.890	60,196	51,912		3,191		1,888	759	1,129		L	06/26/2018
088836-30-9	BIDVEST GROUP ADR	C		1,619,000	45,559	28.140	45,559	39,933		1,022		(11,527)		(11,527)		L	04/11/2017
09215C-10-5	BLACK KNIGHT ORD			1,583,999	71,375	45.060	71,375	50,720				1,441		1,441		L	04/11/2017
09609G-10-0	BLUEBIRD BIO ORD			491,000	48,707	99.200	48,707	48,707					13,015	(13,015)		L	12/06/2018
05565A-20-2	BNP PARIBAS ADR	C		6,252,000	140,920	22.540	140,920	140,920		3,046		(5,936)	57,105	(63,041)		U	12/11/2018
097023-10-5	BOEING ORD			368,000	118,680	322.500	118,680	118,382		971		298	11,562	(11,264)		L	11/27/2018
101121-10-1	BOSTON PROPERTIES REIT ORD			1,106,000	124,480	112.550	124,480	124,480	1,051			365	19,224	(18,859)		L	06/06/2018
055622-10-4	BP ADR EACH REPSTNG SIX ORD	C		4,243,000	160,895	37.920	160,895	155,615		9,192		(7,131)	4,749	(11,880)		L	03/02/2018
105532-10-5	BRASKEM ADR REP 2 CL A PRF	C		2,766,000	67,656	24.460	67,656	61,001		2,741		(3,301)	6,287	(9,588)		L	01/23/2018
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIO			256,000	28,531	111.450	28,531	28,531					1,270	(1,270)		L	09/24/2018

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 40, the total \$ value (included in Column 8) of all such issues \$ 20,201,480

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
110448-10-7	BRITISH AMERICAN TOBACCO ADR R	C		6,297.000	200,622	31.860	200,622	200,622	4,277	9,894		(3,814)	156,131	(159,945)		L	11/30/2018
11135F-10-1	BROADCOM ORD			2,526.000	642,311	254.280	642,311	497,596		19,955		(3,058)		(3,058)		L	02/06/2018
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			790.000	76,038	96.250	76,038	56,955	383	1,232		4,309	121	4,188		L	11/02/2018
12685J-10-5	CABLE ONE ORD			57.000	46,746	820.100	46,746	42,203		470		6,592		6,592		L	01/26/2018
12803K-10-9	CAIXABANK UNSPONSORED SPAIN A	C		56,718.000	64,942	1.145	64,942	64,942		1,941		(4,207)	20,032	(24,239)		L	06/11/2018
133131-10-2	CAMDEN PROPERTY REIT ORD			1,011.000	89,019	88.050	89,019	89,019	778	1,539			1,810	(1,810)		L	10/12/2018
136069-10-1	CANADIAN IMPERIAL BANK COMMER	C		694.000	51,731	74.540	51,731	51,731	692	778			7,463	(7,463)		L	12/12/2018
136375-10-2	CANADIAN NATIONAL RAILWAY ORD	C		2,283.000	169,193	74.110	169,193	166,918		2,743		(6,791)	7,045	(13,836)		L	03/01/2018
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD	C		151.000	26,821	177.620	26,821	26,634	72	183		186		186		L	03/01/2018
142339-10-0	CARLISLE COMPANIES ORD			1,581.000	158,922	100.520	158,922	158,922		2,435		(10,537)	10,222	(20,759)		L	04/11/2017
14365C-10-3	CARNIVAL ADR REP 10RD			2,034.000	99,117	48.730	99,117	99,117		2,998			33,639	(33,639)		L	06/26/2018
146229-10-9	CARTERS ORD			2,643.000	215,722	81.620	215,722	215,722		4,574		(70,713)	20,753	(91,466)		L	03/20/2018
12504L-10-9	CBRE GROUP CL A ORD			7,195.000	288,088	40.040	288,088	228,057				(22,942)	1,048	(23,990)		L	01/26/2018
150870-10-3	CELANESE ORD			4,327.000	389,300	89.970	389,300	364,511		9,168		(71,420)	2,032	(73,452)		L	10/25/2018
151290-88-9	CEMEX ADR REP 10 PAR CRTFCT	C		4,074.000	19,637	4.820	19,637	19,637				7,328	16,984	(9,656)		L	11/19/2018
M22465-10-4	CHECK POINT SOFTWARE TECHNOL	C		2,208.000	226,651	102.650	226,651	224,151				2,150	4,259	(2,109)		L	12/20/2018
166764-10-0	CHEVRON ORD			1,405.000	152,850	108.790	152,850	150,900		6,294		(21,209)	2,129	(23,338)		L	01/26/2018
16941M-10-9	CHINA MOBILE ADR REPSG 5 ORD	C		4,415.000	211,920	48.000	211,920	208,469		8,571		10,653	14,829	(4,176)		L	03/08/2018
16947K-10-7	CHINA NTLN BLDNG MTR ADR CL H O	C		1,844.000	64,190	34.810	64,190	64,190		825			29,610	(29,610)		L	09/21/2018
H1467J-10-4	CHUBB ORD	D		646.000	83,450	129.180	83,450	82,830	472	1,448		(3,474)	4,765	(8,239)		L	10/25/2018
17133Q-50-2	CHUNGHWA TELECOM ADR REP 10 O	C		1,345.000	48,138	35.790	48,138	43,750		1,629		471		471		L	04/11/2017
171484-10-8	CHURCHILL DOWNS ORD			108.000	26,346	243.940	26,346	26,346	176				3,527	(3,527)		L	09/24/2018
125523-10-0	CIGNA ORD			489.000	92,871	189.920	92,871	79,330		16		(2,466)	847	(3,313)		L	12/14/2018
171798-10-1	CIMAREX ENERGY ORD			404.000	24,907	61.650	24,907	24,907		137			14,064	(14,064)		L	07/25/2018
17275R-10-2	CISCO SYSTEMS ORD			4,449.000	192,775	43.330	192,775	155,090		5,850		21,812		21,812		L	01/26/2018
125581-80-1	CIT GROUP ORD			3,358.000	128,511	38.270	128,511	128,511		2,754		(24,030)	12,774	(36,804)		L	04/11/2017
172967-42-4	CITIGROUP ORD			2,605.000	135,616	52.060	135,616	135,616		3,951		(29,753)	29,178	(58,931)		L	02/06/2018
G25839-10-4	COCA COLA EUROPEAN PARTNERS	D		1,036.000	47,501	45.850	47,501	38,237		1,295		6,482		6,482		L	01/26/2018
20030N-10-1	COMCAST CL A ORD			4,894.000	166,641	34.050	166,641	166,554	930	2,252		(5,844)	14,999	(20,843)		L	09/25/2018
20337X-10-9	COMMSCOPE HOLDING ORD			8,170.000	133,906	16.390	133,906	133,906				(9,708)	121,442	(131,150)		L	11/21/2018
204319-10-7	COMPAGNIE FINANCIERE RICHEMON	C		20,344.000	131,219	6.450	131,219	131,219		1,594		(2,003)	36,736	(38,739)		L	11/12/2018
20825C-10-4	CONOCOPHILLIPS ORD			1,292.000	80,556	62.350	80,556	67,587		1,480		8,478		8,478		L	04/02/2018
217204-10-6	COPART ORD			1,522.000	72,721	47.780	72,721	48,535				6,814	46	6,768		L	09/24/2018
21870Q-10-5	CORESITE REALTY REIT ORD			410.000	35,764	87.230	35,764	35,764	451				9,322	(9,322)		L	09/28/2018
21925Y-10-3	CORNERSTONE ONDEMAND ORD			480.000	24,206	50.430	24,206	24,091				115		115		L	12/17/2018
224399-10-5	CRANE ORD			574.000	41,431	72.180	41,431	41,431		804		(2,916)	7,017	(9,933)		L	01/26/2018

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
G2519Y-10-8	CREDICORP ORD	C		308,000	68,274	221,670	68,274	50,094		1,326		4,386		4,386	L	04/11/2017	
12626K-20-3	CRH ADR REPSG 1 ORD	C		1,091,000	28,748	26,350	28,748	28,748		873		(359)	10,038	(10,397)	L	02/06/2018	
22822V-10-1	CROWN CASTLE INTERNATIONAL REI			2,042,000	221,822	108,630	221,822	182,230		8,692		(4,320)	187	(4,507)	L	06/01/2018	
228368-10-6	CROWN HOLDINGS ORD			4,805,000	199,744	41,570	199,744	199,744					43,149	(43,149)	L	03/21/2018	
229663-10-9	CUBESMART REIT ORD			4,243,000	121,732	28,690	121,732	111,423	1,358	5,228		(755)	209	(964)	L	10/12/2018	
231021-10-6	CUMMINS ORD			351,000	46,908	133,640	46,908	46,908		1,179		(59)	10,610	(10,669)	L	05/18/2018	
126650-10-0	CVS HEALTH ORD			1,691,000	110,794	65,520	110,794	109,680		2,796		5,680	14,167	(8,487)	L	10/18/2018	
237545-10-8	DASSAULT SYSTEMES ADR	C		1,366,000	160,307	117,355	160,307	157,318		640		1,513	6,434	(4,921)	U	03/01/2018	
23304Y-10-0	DBS GROUP HOLDINGS ADR	C		2,893,000	201,714	69,725	201,714	181,905		12,428		(6,504)	18,648	(25,152)	U	10/05/2018	
247361-70-2	Delta Air Lines, Inc.			1,454,000	72,555	49,900	72,555	69,841		1,786		(5,399)	3,373	(8,772)	L	11/19/2018	
25157Y-20-2	DEUTSCHE POST ADR	C		3,796,000	103,745	27,330	103,745	103,745					16,855	(16,855)	U	12/14/2018	
253868-10-3	DIGITAL REALTY REIT ORD			765,000	81,511	106,550	81,511	81,511	773	2,988		(441)	5,082	(5,523)	L	10/12/2018	
254709-10-8	DISCOVER FINANCIAL SERVICES OR			947,000	55,854	58,980	55,854	55,854		1,392		(6,838)	10,028	(16,866)	L	11/19/2018	
25659T-10-7	DOLBY LABORATORIES CL A ORD			1,148,000	70,992	61,840	70,992	63,411		720		(134)	1,899	(2,033)	L	09/24/2018	
256746-10-8	DOLLAR TREE ORD			394,000	35,586	90,320	35,586	33,104				2,482		2,482	L	11/19/2018	
25754A-20-1	DOMINOS PIZZA ORD			221,000	54,806	247,990	54,806	47,025		480		12,672	115	12,557	L	11/02/2018	
260003-10-8	DOVER ORD			424,000	30,083	70,950	30,083	30,083		606			2,620	(2,620)	L	04/24/2018	
265504-10-0	DUNKIN' BRANDS GROUP ORD			808,000	51,809	64,120	51,809	42,440		1,105		(277)	148	(425)	L	09/24/2018	
23355L-10-6	DXC TECHNOLOGY ORD			1,264,003	67,207	53,170	67,207	66,763	202	361		444	12,647	(12,203)	L	12/26/2018	
273202-10-1	EAST JAPAN RAILWAY ADR	C		9,450,000	138,112	14,615	138,112	138,112		1,438		(5,160)	7,034	(12,194)	L	03/13/2018	
27579R-10-4	EAST WEST BANCORP ORD			4,626,000	201,370	43,530	201,370	201,370		3,978		(31,919)	48,876	(80,795)	L	01/26/2018	
277276-10-1	EASTGROUP PROPERTIES REIT ORD			1,580,000	144,933	91,730	144,933	121,146	1,138	3,123		5,492	14	5,478	L	10/12/2018	
G29183-10-3	EATON ORD	C		686,000	47,101	68,660	47,101	47,101		1,758		(3,086)	3,995	(7,081)	L	11/19/2018	
281020-10-7	EDISON INTERNATIONAL ORD			740,000	42,010	56,770	42,010	41,689	453	1,023		321	3,832	(3,511)	L	11/14/2018	
29084Q-10-0	EMCOR GROUP ORD			3,904,000	233,030	59,690	233,030	233,030		1,234		(56,523)	27,697	(84,220)	L	11/02/2018	
292505-10-4	ENCANA ORD	C		14,354,000	82,966	5,780	82,966	82,966		666		(11,302)	72,778	(84,080)	L	10/24/2018	
29286D-10-5	ENGIE SPONSORED ADR	C		3,679,000	52,683	14,320	52,683	52,484		2,025		(4,097)	3,785	(7,882)	L	03/06/2018	
29362U-10-4	ENTEGRIS ORD			2,087,000	58,217	27,895	58,217	42,621		584		(5,307)	65	(5,372)	L	01/26/2018	
29404K-10-6	ENVESTNET ORD			812,000	39,942	49,190	39,942	39,942					10,191	(10,191)	L	08/27/2018	
26875P-10-1	EOG RESOURCES ORD			4,447,000	387,823	87,210	387,823	387,823		3,595		(27,419)	64,874	(92,293)	L	02/06/2018	
29429L-10-5	EPIROC AKTIEBOLAG UNSPON ADR	C		3,212,000	30,064	9,360	30,064	28,214				1,850		1,850	V	12/27/2018	
26884U-10-9	EPR PROPERTIES REIT ORD			1,805,000	115,574	64,030	115,574	115,207	650	7,846		13,151	15,233	(2,082)	L	10/12/2018	
29444U-70-0	EQUINIX REIT ORD			1,025,000	361,374	352,560	361,374	361,374		4,954		(2,479)	75,230	(77,709)	L	10/26/2018	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			998,000	96,936	97,130	96,936	89,623	549	1,500		6,616		6,616	L	10/24/2018	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			670,000	44,227	66,010	44,227	41,095	362	724		3,132		3,132	L	03/28/2018	
297178-10-5	ESSEX PROPERTY REIT ORD			245,000	60,076	245,210	60,076	60,076	456				2,264	(2,264)	L	11/19/2018	

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29786A-10-6	ETSY ORD			802,000	38,151	47,570	38,151	35,799				2,352		2,352	L	08/15/2018	
298736-10-9	EURONET WORLDWIDE ORD			3,388,000	346,863	102,380	346,863	261,106				61,357		61,357	L	11/14/2017	
29977A-10-5	EVERCORE CL A ORD			390,000	27,908	71,560	27,908	27,908			823	(4,375)	2,842	(7,217)	L	01/26/2018	
G3223R-10-8	EVEREST RE GROUP ORD	C		190,000	41,374	217,760	41,374	41,374			1,007	(320)	515	(835)	L	01/26/2018	
30161Q-10-4	EXELIXIS ORD			2,417,000	47,542	19,670	47,542	47,542					3,890	(3,890)	L	12/11/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			461,000	41,711	90,480	41,711	37,343				1,514	33	1,481	L	06/06/2018	
307305-10-2	FANUC ADR	C		18,015,000	271,306	15,060	271,306	271,304				(25,918)	109,497	(135,415)	L	12/31/2018	
313747-20-6	FEDERAL REIT ORD			1,109,000	130,906	118,040	130,906	130,906	1,131		8,010	8,353	23,983	(15,630)	L	06/06/2018	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			4,330,000	136,135	31,440	136,135	111,044			5,196	(33,774)		(33,774)	L	04/11/2017	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST O			4,149,000	119,740	28,860	119,740	115,663	902		3,486	(10,211)	627	(10,838)	L	10/12/2018	
33616C-10-0	FIRST REPUBLIC BANK ORD			2,569,000	223,246	86,900	223,246	223,246			1,824	15,772	15,104	668	L	04/11/2017	
337626-10-5	FIRSTSTRAND ADR	C		1,158,000	54,658	47,200	54,658	44,661			1,854	(7,168)		(7,168)	V	04/11/2017	
Y2573F-10-2	FLEX ORD	C		16,834,000	128,107	7,610	128,107	128,107				(13,867)	155,213	(169,080)	L	10/25/2018	
302491-30-3	FMC ORD			560,000	41,418	73,960	41,418	41,015	224		227	(5,341)	4,001	(9,342)	L	11/08/2018	
344419-10-6	FOMENTO ECON ADR REPRESENTIN	C		824,000	70,905	86,050	70,905	70,905					472	(472)	L	12/03/2018	
34959E-10-9	FORTINET ORD			1,217,000	85,713	70,430	85,713	43,957				30,852	616	30,236	L	11/02/2018	
35952Q-10-6	FUCHS PETROLUB SE UNSPONSORE	C		7,252,000	74,188	10,230	74,188	74,188			1,405	(3,549)	19,663	(23,212)	U	03/01/2018	
364097-10-5	GALP ENERGIA ADR	C		8,195,000	63,593	7,760	63,593	62,250			1,493	(9,541)	2,618	(12,159)	V	09/17/2018	
36467J-10-8	GAMING AND LEISURE PROPERTIES			3,172,000	102,487	32,310	102,487	100,116			6,823	(10,362)	2,180	(12,542)	L	10/24/2018	
G3922B-10-7	GENPACT ORD	C		9,316,000	251,439	26,990	251,439	236,014			2,662	(29,647)	12,595	(42,242)	L	05/16/2018	
375916-10-3	GILDAN ACTIVEWEAR A ORD	C		3,631,000	110,237	30,360	110,237	100,574			1,383	(2,837)	1,266	(4,103)	L	03/01/2018	
375558-10-3	GILEAD SCIENCES ORD			1,059,000	66,240	62,550	66,240	66,240			2,415	(1,592)	8,673	(10,265)	L	01/26/2018	
37636P-10-8	GIVAUDAN ADR	C		1,494,000	69,142	46,280	69,142	68,481			1,103	661	632	29	U	03/05/2018	
37733W-10-5	GLAXOSMITHKLINE ADR REP TWO O	C		1,814,000	69,313	38,210	69,313	65,677	1,182		1,961	3,636	178	3,458	L	03/01/2018	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			7,729,000	157,749	20,410	157,749	157,749			4,483	(11,024)	80,951	(91,975)	L	05/15/2017	
384109-10-4	GRACO ORD			1,386,000	58,004	41,850	58,004	58,004			607	(1,033)	2,764	(3,797)	L	02/16/2018	
398438-40-8	GRIFOLS ADR REP ONE NON VTG CL	C		3,560,000	65,362	18,360	65,362	64,241			1,308	(6,481)	9,762	(16,243)	L	03/01/2018	
400110-10-2	GRUBHUB ORD			345,000	26,499	76,810	26,499	15,545				1,658		1,658	L	01/26/2018	
400506-10-1	GRUPO AEROPORTUARIO ADR REP 1	C		358,000	29,195	81,550	29,195	29,195			1,932	(955)	6,639	(7,594)	L	04/11/2017	
40052P-10-7	GRUPO FINANCIERO BANORTE ADR	C		4,924,000	120,613	24,495	120,613	120,074			4,019	3,994	22,821	(18,827)	U	03/01/2018	
40054A-10-8	GRUPO SUPERVIELLE ADR REP 5 CL	C		2,639,000	22,907	8,680	22,907	22,907			283	(20,412)	34,057	(54,469)	L	09/14/2017	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			520,000	41,720	80,230	41,720	30,049				2,955	236	2,719	L	11/02/2018	
40412C-10-1	HCA HEALTHCARE ORD			5,061,000	629,841	124,450	629,841	382,342			7,085	185,283		185,283	L	10/11/2017	
40415F-10-1	HDFC BANK ADR REP 3 ORD	C		4,352,000	450,824	103,590	450,824	343,894			2,327	8,848	740	8,108	L	03/01/2018	
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP			2,752,000	14,888	5,410	14,888	14,888					12,577	(12,577)	L	11/02/2018	
42806J-10-6	HERTZ GLOBAL HOLDINGS ORD			2,758,000	37,647	13,650	37,647	37,647				(4,018)	19,287	(23,305)	L	03/21/2017	

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Showing all COMMON STOCKS Owned December 31 of Current Year

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428291-10-8	HEXCEL ORD			4,945.000	283,546	57.340	283,546	255,840		2,720		(22,302)		(22,302)	L	04/11/2017	
437076-10-2	HOME DEPOT ORD			169.000	29,038	171.820	29,038	29,038					172	(172)	L	12/06/2018	
44106M-10-2	HOSPITALITY PROPERTIES REIT ORD			3,492.000	83,389	23.880	83,389	83,389				3,723	24,175	(20,452)	L	09/24/2018	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			7,708.000	128,492	16.670	128,492	128,492	1,927	6,480		(12,474)	12,362	(24,836)	L	09/24/2018	
40434L-10-5	HP ORD			4,379.000	89,594	20.460	89,594	84,751	702	1,820		(1,664)	4,360	(6,024)	L	12/06/2018	
404280-40-6	HSBC HOLDINGS ADR REP 5 ORD	C		2,341.000	96,239	41.110	96,239	96,228		5,451		(11,091)	14,668	(25,759)	L	03/01/2018	
44332N-10-6	HUAZHU GROUP ADR REP ORD	C		2,022.000	57,890	28.630	57,890	43,991	647	(11)		(9,190)	3,231	(12,421)	L	09/24/2018	
446150-10-4	HUNTINGTON BANCSHARES ORD			4,478.000	53,378	11.920	53,378	53,220	528			158	11,916	(11,758)	L	12/21/2018	
44919P-50-8	IAC INTERACTIVE ORD			337.000	61,684	183.040	61,684	26,686				19,451	315	19,136	L	11/02/2018	
45104G-10-4	ICICI BANK ADR REP 2 ORD	C		12,622.000	129,880	10.290	129,880	105,918		525		6,645	1,986	4,659	L	03/01/2018	
G4705A-10-0	ICON ORD	C		539.000	69,644	129.210	69,644	44,450				8,718	416	8,302	L	11/02/2018	
45167R-10-4	IDEX ORD			1,783.000	225,122	126.260	225,122	162,444		3,078		(10,181)		(10,181)	L	04/11/2017	
455807-10-7	INDUSTRIAL COMMERCIAL BANK OF	C		13,595.000	192,505	14.160	192,505	174,502		9,019		(26,510)		(26,510)	L	04/11/2017	
45662N-10-3	INFINEON TECHNOL ADR REP 1 ORD	C		9,433.000	188,519	19.985	188,519	186,396		1,042		(2,812)	33,281	(36,093)	L	12/21/2018	
456788-10-8	INFOSYS ADR REP ONE ORD	C		4,109.000	39,118	9.520	39,118	39,118					443	(443)	L	11/07/2018	
456837-10-3	ING GROEP ADR REP 1 ORD	C		6,447.000	68,725	10.660	68,725	68,725		1,970		(5,139)	20,485	(25,624)	L	12/11/2018	
46187W-10-7	INVITATION HOMES ORD			3,913.000	78,573	20.080	78,573	74,527		1,687		(9,193)	4,118	(13,311)	L	09/24/2018	
465562-10-6	ITAU UNIBANCO HOLDING ADR REP 1	C		26,180.000	239,285	9.140	239,285	220,239	173	12,577		2,909	9,888	(6,979)	L	03/01/2018	
466140-10-0	J G C ADR	C		2,780.000	77,910	28.025	77,910	77,910		910		(5,573)	29,975	(35,548)	U	03/01/2018	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			441.000	55,795	126.520	55,795	55,795		326			2,800	(2,800)	L	06/19/2018	
469814-10-7	JACOBS ENGINEERING GROUP ORD			4,766.000	278,620	58.460	278,620	265,443		2,860		(35,745)		(35,745)	L	06/06/2017	
471038-10-9	JAPAN AIRLIN UNSPON ADR REP 0.5	C		6,593.000	116,564	17.680	116,564	111,014		2,467		(5,251)	7,856	(13,107)	L	03/01/2018	
G50871-10-5	JAZZ PHARMACEUTICALS ORD	C		432.000	53,551	123.960	53,551	53,551					15,150	(15,150)	L	11/02/2018	
47580P-10-3	JELD WEN HOLDING ORD			1,828.000	25,976	14.210	25,976	25,449				527	3,877	(3,350)	L	12/31/2018	
476405-10-5	JERNIGAN CAPITAL ORD			1,851.000	36,687	19.820	36,687	36,538	648	2,513		6,063	4,530	1,533	L	09/24/2018	
478160-10-4	JOHNSON & JOHNSON ORD			1,915.000	247,131	129.050	247,131	244,622		6,228		(12,287)	1,813	(14,100)	L	07/25/2018	
G51502-10-5	JOHNSON CONTROLS INTERNATION	D		15,219.000	451,243	29.650	451,243	451,243	3,957	15,217		58,943	189,831	(130,888)	L	02/06/2018	
46625H-10-0	JPMORGAN CHASE ORD			1,919.000	187,333	97.620	187,333	173,161		4,841		(16,776)	2,151	(18,927)	L	01/26/2018	
48238T-10-9	KAR AUCTION SERVICES ORD			689.000	32,879	47.720	32,879	32,879	241	489			5,095	(5,095)	L	06/19/2018	
485785-10-9	KASIKORNBANK PUBLIC ADR	C		1,566.000	35,525	22.685	35,525	33,777		666		(10,798)		(10,798)	U	04/11/2017	
48667L-10-6	KDDI ADR REP 0.5 ORD	C		15,083.000	178,734	11.850	178,734	178,734		4,530		8,541	14,872	(6,331)	V	03/01/2018	
493267-10-8	KEYCORP ORD			3,486.000	51,523	14.780	51,523	51,263		1,282		(3,897)	9,304	(13,201)	L	12/21/2018	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			5,726.000	355,470	62.080	355,470	209,810				117,268		117,268	L	04/11/2017	
49803T-30-0	KITE REALTY GROUP REIT ORD			3,311.000	46,652	14.090	46,652	46,652		4,004		11,851	29,085	(17,234)	L	09/24/2018	
500458-40-1	KOMATSU ADR	C		2,727.000	58,740	21.540	58,740	58,740					18,356	(18,356)	L	11/08/2018	
501173-20-7	KUBOTA ADR REP 5 ORD	C		1,158.000	81,581	70.450	81,581	81,581		1,137		(13,458)	18,372	(31,830)	L	03/01/2018	

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
009126-20-2	L AIR LIQUIDE ORD ADR	C		7,543.000	186,086	24.670	186,086	185,098		2,869		(673)	6,763	(7,436)	L	03/01/2018	
50540R-40-9	LABORATORY CORPRTN OF AMER H			1,508.000	190,551	126.360	190,551	190,551				(32,147)	19,617	(51,764)	L	03/08/2018	
517834-10-7	LAS VEGAS SANDS ORD			782.000	40,703	52.050	40,703	40,686				17	4,450	(4,433)	L	11/19/2018	
524901-10-5	LEGG MASON ORD			1,594.000	40,663	25.510	40,663	40,663	542	780			17,408	(17,408)	L	07/20/2018	
G5480U-12-0	LIBERTY GLOBAL CL C ORD	C		1,147.000	23,674	20.640	23,674	23,674					8,985	(8,985)	L	09/20/2018	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS			1,117.000	34,292	30.700	34,292	34,292				3,106	7,021	(3,915)	L	01/26/2018	
534187-10-9	LINCOLN NATIONAL ORD			7,048.000	361,633	51.310	361,633	361,633			9,275	(60,482)	115,505	(175,987)	L	10/25/2018	
G5494J-10-3	LINDE ORD	D		833.000	129,981	156.040	129,981	129,981			687		2,710	(2,710)	L	11/30/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			1,696.000	83,528	49.250	83,528	73,053				10,120	143	9,977	L	11/02/2018	
539439-10-9	LLOYDS BANKING GROUP ADR 4 OR	C		40,661.000	104,092	2.560	104,092	104,092			5,634	(8,392)	35,602	(43,994)	L	12/21/2018	
54150E-10-4	LMA NGRA INDS SCD ANMA ADS REP	C		2,935.000	32,667	11.130	32,667	32,667			(117)	(3,268)	31,688	(34,956)	L	11/01/2017	
54338V-10-1	LONZA GROUP ADR	C		5,123.000	133,147	25.990	133,147	133,147			413		703	(703)	U	05/09/2018	
502117-20-3	L'OREAL ADR	C		4,159.000	189,900	45.660	189,900	171,271			2,505		188	6,214	L	03/01/2018	
548661-10-7	LOWE'S COMPANIES ORD			394.000	36,390	92.360	36,390	34,926			262	1,464		1,464	L	11/27/2018	
548862-10-1	LOXO ONCOLOGY ORD			181.000	25,353	140.070	25,353	24,767				586		586	L	12/17/2018	
502175-10-2	LTC PROPERTIES REIT ORD			2,041.000	85,069	41.680	85,069	85,003			4,596	7,932	11,374	(3,442)	L	06/01/2018	
502441-30-6	LVMH MOET HENNESSY LOUIS VUITT	C		2,089.000	122,123	58.460	122,123	106,397			1,797	(259)	1,694	(1,953)	L	03/01/2018	
56501R-10-6	MANULIFE FINANCIAL ORD	C		12,146.000	172,352	14.190	172,352	172,352			5,565	(9,861)	50,800	(60,661)	L	10/18/2018	
56585A-10-2	MARATHON PETROLEUM ORD			1,443.007	85,152	59.010	85,152	73,978			1,061	7,351	755	6,596	L	01/26/2018	
58155Q-10-3	MCKESSON ORD			410.000	45,293	110.470	45,293	45,293	160	419			23,421	(23,421)	L	05/04/2018	
G5960L-10-3	MEDTRONIC ORD	C		994.000	90,414	90.960	90,414	90,414	497	394			4,090	(4,090)	L	11/15/2018	
58733R-10-2	MERCADOLIBRE ORD	C		238.000	69,698	292.850	69,698	51,427			33	(4,755)	1,423	(6,178)	L	11/02/2018	
594837-30-4	MICRO FOCUS INTERNATIONAL ADR	C		5,402.000	92,968	17.210	92,968	92,935			3,129	(4,002)	32,804	(36,806)	L	12/21/2018	
595017-10-4	MICROCHIP TECHNOLOGY ORD			7,173.000	515,882	71.920	515,882	507,266			2,615	8,616		8,616	L	11/13/2018	
594918-10-4	MICROSOFT ORD			536.000	54,442	101.570	54,442	35,280			946	8,392	31	8,361	L	11/19/2018	
59522J-10-3	MID AMERICA APT COMMUNITI REIT			3,053.000	292,172	95.700	292,172	290,149			11,038	(3,309)	6,010	(9,319)	L	01/17/2018	
596278-10-1	MIDDLEBY ORD			381.000	39,140	102.730	39,140	39,140				(379)	11,902	(12,281)	L	01/26/2018	
608190-10-4	MOHAWK INDUSTRIES ORD			1,196.000	139,884	116.960	139,884	139,884				(70,399)	119,694	(190,093)	L	04/11/2017	
60921V-10-1	MONDI ADR	C		1,030.000	45,516	44.190	45,516	45,516			3,865	(532)	6,173	(6,705)	V	04/11/2017	
61945C-10-3	MOSAIC ORD			840.000	24,536	29.210	24,536	24,536			21		6,579	(6,579)	L	11/08/2018	
631512-20-9	NASPERS SPON 5 ADR REP CL N OR	C		6,556.000	259,978	39.655	259,978	243,455			401	(68,436)	48,170	(116,606)	L	03/01/2018	
637071-10-1	NATIONAL OILWELL VARCO ORD			13,714.000	352,450	25.700	352,450	352,450			2,498	24,438	160,748	(136,310)	L	11/21/2018	
63938C-10-8	NAVIENT ORD			2,472.000	21,778	8.810	21,778	21,778			1,582	4,916	16,154	(11,238)	L	01/26/2018	
62886E-10-8	NCR ORD			3,881.000	89,573	23.080	89,573	89,573				29,222	69,930	(40,708)	L	11/21/2018	
641069-40-6	NESTLE ADR REP SRS B ORD	C		3,353.000	271,459	80.960	271,459	260,134			5,870	(3,794)	7,235	(11,029)	L	03/01/2018	
64110D-10-4	NETAPP ORD			497.000	29,656	59.670	29,656	28,996			497	660	337	323	L	02/26/2018	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
64110W-10-2	NETEASE ADR	C		441,000	103,798	235.370	103,798	101,732		673		(23,881)	15,629	(39,510)		L	09/14/2018
647581-10-7	NEW ORIENTL EDUCTN GRP ADR RE	C		664,000	36,394	54.810	36,394	34,627		(13)		(25,155)	867	(26,022)		L	04/11/2017
64829B-10-0	NEW RELIC ORD			328,000	26,558	80.970	26,558	26,558					215	(215)		L	12/17/2018
65341D-10-2	NEXPOINT RESIDENTIAL ORD			500,000	17,525	35.050	17,525	16,749				776		776		L	12/26/2018
655044-10-5	NOBLE ENERGY ORD			1,717,000	32,211	18.760	32,211	32,211		83			19,128	(19,128)		L	11/07/2018
655663-10-2	NORDSON ORD			464,000	55,378	119.350	55,378	53,018	162	635		(11,629)	839	(12,468)		L	11/02/2018
655664-10-0	NORDSTROM ORD			323,000	15,055	46.610	15,055	15,055		120			4,127	(4,127)		L	10/04/2018
66987V-10-9	NOVARTIS ADR REPSG 1 ORD	C		2,630,000	225,680	85.810	225,680	214,232		2,009		9,507	1,176	8,331		L	11/21/2018
670100-20-5	NOVO NORDISK ADR REPSG 1 ORD	C		434,000	19,994	46.070	19,994	19,994					299	(299)		L	12/13/2018
670108-10-9	NOVOZYMES A S UNSPONSORED AD	C		1,881,000	84,175	44.750	84,175	84,175					15,440	(15,440)		U	03/16/2018
67059N-10-8	NUTANIX CL A ORD			1,847,000	76,817	41.590	76,817	51,976				11,650	13	11,637		L	09/24/2018
67077M-10-8	NUTRIEN ORD	A		640,000	30,080	47.000	30,080	29,401	275	645		679	2,103	(1,424)		L	11/19/2018
68389X-10-5	ORACLE ORD			1,606,000	72,511	45.150	72,511	72,169		1,173		(264)	3,634	(3,898)		L	11/19/2018
690742-10-1	OWENS CORNING ORD			633,000	27,839	43.980	27,839	27,839		199			11,372	(11,372)		L	11/19/2018
690768-40-3	OWENS ILLINOIS ORD			5,222,000	90,027	17.240	90,027	89,919				(13,528)	11,103	(24,631)		L	10/25/2018
701491-10-2	PARK 24 SPON ADR REP ORD	C		3,390,000	73,766	21.760	73,766	73,766		999		5,747	14,621	(8,874)		L	03/01/2018
709102-10-7	PENNSYLVANIA REIT ORD			4,153,000	24,669	5.940	24,669	24,669		3,414		23,992	48,511	(24,519)		L	09/24/2018
717081-10-3	PFIZER ORD			4,228,000	184,552	43.650	184,552	146,358		5,750		30,943		30,943		L	01/26/2018
69336V-10-1	PGT INNOVATIONS ORD			1,315,000	20,843	15.850	20,843	20,843					6,447	(6,447)		L	10/10/2018
71943U-10-4	PHYSICIANS REALTY REIT ORD			4,377,000	70,163	16.030	70,163	69,717		2,166		446	4,350	(3,904)		L	10/12/2018
69338J-10-6	PICC PROPERTY AND CASUALTY CO	C		2,755,000	69,398	25.190	69,398	69,398		1,639		(13,104)	2,720	(15,824)		V	09/17/2018
72341E-30-4	PING AN INSURANCE GROUP COMPA	C		5,017,000	87,246	17.390	87,246	87,246					14,454	(14,454)		L	09/21/2018
723787-10-7	PIONEER NATURAL RESOURCE ORD			1,306,000	171,765	131.520	171,765	171,765		418		10,068	64,045	(53,977)		L	04/27/2017
69343P-10-5	PJSC LUKOIL SPONSORED ADR	C		1,811,000	129,450	71.480	129,450	96,388	2,547	5,698		25,046		25,046		U	04/11/2017
72724*-10-4	PLANS' LIABILITY INSURANCE COMP			11,000	1,085,600	98,690.865	1,085,600	561,000				355,100		355,100		A	12/30/2016
739276-10-3	POWER INTEGRATIONS ORD			506,000	30,856	60.980	30,856	30,856		329		(2,794)	3,766	(6,560)		L	01/26/2018
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE			1,046,000	32,300	30.880	32,300	32,300				5,232	14,986	(9,754)		L	03/22/2018
742718-10-9	PROCTER & GAMBLE ORD			1,649,000	151,576	91.920	151,576	151,576					2,002	(2,002)		L	12/06/2018
74435K-20-4	PRUDENTIAL ADR REPSTG 2 ORD	C		6,323,000	223,645	35.370	223,645	223,645		4,616		(13,417)	65,222	(78,639)		L	12/06/2018
69367U-10-5	PT BANK MANDIRI PERSERO TBK UN	C		7,798,000	78,838	10.110	78,838	67,071		1,661		(13,101)		(13,101)		L	04/11/2017
715684-10-6	PT TLKMNK TBK ADR REP 100 SRS B	C		2,602,000	68,198	26.210	68,198	68,198		2,536		(4,461)	11,177	(15,638)		L	04/11/2017
745867-10-1	PULTEGROUP ORD			597,000	15,516	25.990	15,516	14,756	66			760		760		L	10/30/2018
693656-10-0	PVH ORD			2,591,000	240,833	92.950	240,833	239,303		310		(86,058)	5,649	(91,707)		L	12/18/2018
74758T-30-3	QUALYS ORD			562,000	42,004	74.740	42,004	42,004					10,946	(10,946)		L	08/27/2018
53071M-10-4	QURATE RETAIL SRS A ORD			15,073,000	294,225	19.520	294,225	286,376				(68,351)	5,843	(74,194)		L	11/21/2018
7591EP-10-0	REGIONS FINANCIAL ORD			3,078,000	41,184	13.380	41,184	40,859	315	937		(6,566)	2,040	(8,606)		L	12/21/2018

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Showing all COMMON STOCKS Owned December 31 of Current Year

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		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
759351-60-4	REINSURANCE GROUP OF AMER OR			498,000	69,835	140,230	69,835	62,560		1,146		(7,615)	147	(7,762)		L	11/02/2018
767204-10-0	RIO TINTO ADR REP ONE ORD	C		551,000	26,712	48,480	26,712	26,712		699			3,156	(3,156)		L	04/16/2018
771195-10-4	ROCHE HOLDINGS ADR	C		11,954,000	371,530	31,080	371,530	358,145		8,451		9,493	3,440	6,053		L	03/01/2018
775781-20-6	ROLLS ROYCE HOLDINGS ADR	C		12,789,000	133,709	10,455	133,709	133,709	541	415			22,620	(22,620)		L	10/29/2018
776696-10-6	ROPER TECHNOLOGIES ORD			665,000	177,236	266,520	177,236	127,304		1,097		5,001		5,001		L	04/11/2017
778296-10-3	ROSS STORES ORD			3,836,000	319,155	83,200	319,155	256,016		3,345		13,374	145	13,229		L	03/22/2018
780259-20-6	ROYAL DUTCH SHELL ADR REP 2 CL	C		1,883,000	109,722	58,270	109,722	109,722		6,108		(7,445)	8,749	(16,194)		L	01/26/2018
780259-10-7	ROYAL DUTCH SHELL ADR REP 2 CL	C		7,169,000	429,710	59,940	429,710	416,272		24,485		(30,497)	25,465	(55,962)		L	12/21/2018
78667J-10-8	SAGE THERAPEUTICS ORD			379,000	36,304	95,790	36,304	36,304					25,758	(25,758)		L	06/25/2018
803054-20-4	SAP ADR REP 1 ORD	C		3,599,000	358,280	99,550	358,280	354,596		4,187		(18,664)	16,176	(34,840)		L	12/04/2018
803866-30-0	SASOL ADR REP 1 ORD	C		2,626,000	76,916	29,290	76,916	76,690		1,853		(5,331)	8,526	(13,857)		L	03/01/2018
80585Y-30-8	SBERBANK RUSSIA SPONSORED RU	C		3,849,000	42,185	10,960	42,185	42,185		2,342		(21,099)	2,264	(23,363)		U	04/11/2017
806857-10-8	SCHLUMBERGER ORD	C		1,970,000	71,078	36,080	71,078	71,078	985	3,239		11,257	77,990	(66,733)		L	03/01/2018
784117-10-3	SEI INVESTMENTS ORD			4,307,000	198,983	46,200	198,983	198,983	1,421	2,558		(90,337)	20,645	(110,982)		L	01/26/2018
82322R-10-9	SHENZHOU INTL GROUP HLDGS ADR			6,501,000	74,176	11,410	74,176	74,176		308			4,044	(4,044)		U	11/08/2018
828806-10-9	SIMON PROP GRP REIT ORD			1,532,000	257,361	167,990	257,361	256,649		10,986		16,292	21,853	(5,561)		L	10/24/2018
82937K-10-1	SINOPHARM GROUP ADR	C		1,505,000	31,078	20,650	31,078	31,078					6,416	(6,416)		L	11/12/2018
78440P-10-8	SK TELECOM ADR RPSTNG 1/9 ORD	C		6,884,000	184,491	26,800	184,491	169,652		2,529		4,746	863	3,883		L	04/27/2018
78440X-10-1	SL GREEN RLTY REIT ORD			1,546,000	122,258	79,080	122,258	122,258	1,314	1,554			33,742	(33,742)		L	11/30/2018
83569C-10-2	SONOVA HOLDING ADR	C		3,431,000	112,468	32,780	112,468	98,581		1,022		5,617	40	5,577		L	03/01/2018
844741-10-8	SOUTHWEST AIRLINES ORD			1,013,000	47,084	46,480	47,084	47,084	162	450		(2,576)	12,403	(14,979)		L	11/19/2018
848637-10-4	SPLUNK ORD			707,000	74,129	104,850	74,129	41,115				15,042	66	14,976		L	11/02/2018
78467K-10-7	SSE ADR	C		11,492,000	158,245	13,770	158,245	158,245		9,595		3,057	42,522	(39,465)		L	09/17/2018
G84720-10-4	STERIS ORD	D		548,000	58,554	106,850	58,554	58,554		373			41	(41)		L	06/19/2018
86562M-20-9	SUMITOMO MIT ADR REP 1/5TH OF O	C		13,128,000	85,463	6,510	85,463	85,463		3,247		(8,840)	19,504	(28,344)		L	06/26/2018
867224-10-7	SUNCOR ENERGY ORD	C		13,718,000	383,692	27,970	383,692	383,692		12,883		(65,553)	49,218	(114,771)		L	11/21/2018
868459-10-8	SUPERMUS PHARMACEUTICALS ORD			1,156,000	38,402	33,220	38,402	31,748				(7,452)	406	(7,858)		L	11/02/2018
87155N-10-9	SYMRISE ADR	C		5,042,000	93,403	18,525	93,403	87,485		936		(7,021)	5,011	(12,032)		U	03/01/2018
87184P-10-9	SYSMEX UNSPONSORED ADR REP 0.	C		3,077,000	72,986	23,720	72,986	72,986		785		(12,001)	38,849	(50,850)		U	03/01/2018
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG A	C		17,915,000	661,243	36,910	661,243	596,974		21,403		(38,557)	28,315	(66,872)		L	03/01/2018
874060-20-5	TAKEDA PHARMACEUTICAL ADR REP	C		13,130,000	220,847	16,820	220,847	220,462		5,914		(4,389)	108,642	(113,031)		L	12/11/2018
87612E-10-6	TARGET ORD			681,000	45,007	66,090	45,007	44,656				351	2,372	(2,021)		L	12/26/2018
H84989-10-4	TE CONNECTIVITY ORD	C		290,000	21,933	75,630	21,933	21,870		568		(2,764)	3,806	(6,570)		L	01/26/2018
878237-10-6	TECHNOLOGY DATA ORD			1,300,000	106,353	81,810	106,353	106,353					20,732	(20,732)		L	02/06/2018
87873R-10-1	TECHTRONIC INDUSTRIES COMPANY	C		3,818,000	100,223	26,250	100,223	77,042		1,588		(22,168)	1,872	(24,040)		U	09/17/2018
87918A-10-5	TELADOC HEALTH ORD			288,000	14,276	49,570	14,276	14,276					7,202	(7,202)		L	11/02/2018

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
87936R-10-6	TELEFONICA BRASIL ADR REP ONE P	C		4,676.000	55,785	11,930	55,785	55,785	3,819	3,712		(531)	13,029	(13,560)		L	04/11/2017
87974R-20-8	TEMENOS ADR	C		718.000	87,075	121,275	87,075	87,075					19,857	(19,857)		U	05/31/2018
88031M-10-9	TENARIS ADR REP 2 ORD	C		3,465.000	73,874	21,320	73,874	73,874		2,841		9,021	48,302	(39,281)		L	03/01/2018
88032Q-10-9	TENCENT HOLDINGS ADR	C		7,299.000	288,092	39,470	288,092	205,511	24	720		(90,873)		(90,873)		L	04/11/2017
880349-10-5	TENNECO CL A ORD			2,707.000	74,145	27,390	74,145	74,145		1,866		10,911	66,438	(55,527)		L	11/21/2018
880890-10-8	TERNIUM ADR REPRESENTING TEN	C		2,627.000	71,192	27,100	71,192	66,564		2,890		(11,795)		(11,795)		L	04/11/2017
88146M-10-1	TERRENO REALTY REIT ORD			3,726.000	131,043	35,170	131,043	109,093	894	3,228		464	349	115		L	09/24/2018
889478-10-3	TOLL BROTHERS ORD			700.000	23,051	32,930	23,051	22,712				339		339		L	12/26/2018
891906-10-9	TOTAL SYSTEM SERVICES ORD			879.000	71,454	81,290	71,454	46,487	114	452		1,905	110	1,795		L	11/02/2018
892356-10-6	TRACTOR SUPPLY ORD			752.000	62,747	83,440	62,747	57,114		963		6,054	369	5,685		L	11/02/2018
896945-20-1	TRIPADVISOR ORD			1,028.000	55,450	53,940	55,450	48,850				6,600	574	6,026		L	11/02/2018
902494-10-3	TYSON FOODS CL A ORD			208.000	11,107	53,400	11,107	10,635				472		472		L	12/26/2018
90385D-10-7	ULTIMATE SOFTWARE GROUP ORD			232.000	56,810	244,870	56,810	52,779				3,623	285	3,338		L	03/14/2018
904678-40-6	UNICREDITO SPA UNSPONSORED IT	C		38,139.000	214,341	5,620	214,341	214,311		2,348		30	129,382	(129,352)		L	12/21/2018
904767-70-4	UNILEVER ADR REP 1 ORD	C		2,535.000	132,454	52,250	132,454	124,527		4,308		(2,409)	3,942	(6,351)		L	03/01/2018
904784-70-9	UNILEVER ADR REP 1 ORD	C		1,512.000	81,346	53,800	81,346	73,946		2,487		(3,810)		(3,810)		L	04/11/2017
907818-10-8	UNION PACIFIC ORD			425.000	58,748	138,230	58,748	58,748		340			6,801	(6,801)		L	10/25/2018
911312-10-6	UNITED PARCEL SERVICE CL B ORD			326.000	31,795	97,530	31,795	31,795		152			4,422	(4,422)		L	11/19/2018
911363-10-9	UNITED RENTAL ORD			536.000	54,956	102,530	54,956	54,956				(28,284)	8,998	(37,282)		L	09/24/2018
913017-10-9	UNITED TECHNOLOGIES ORD			860.000	91,573	106,480	91,573	91,573		2,274		(8,729)	9,111	(17,840)		L	05/14/2018
91324P-10-2	UNITEDHEALTH GRP ORD			136.000	33,880	249,120	33,880	23,123		469		3,817		3,817		L	01/26/2018
91879Q-10-9	VAIL RESORTS ORD			199.000	41,953	210,820	41,953	40,946	293	1,039		(309)	655	(964)		L	11/02/2018
92242Y-10-0	VEDANTA ADR REP 4 ORD	C		5,519.000	63,689	11,540	63,689	63,689		8,839		(10,626)	35,414	(46,040)		L	04/20/2018
922475-10-8	VEEVA SYSTEMS CL A ORD			600.000	53,592	89,320	53,592	39,013				15,376	53	15,323		L	11/02/2018
92336X-10-9	VEONEER ORD	C		711.000	16,758	23,570	16,758	16,758					14,191	(14,191)		L	09/24/2018
92343V-10-4	VERIZON COMMUNICATIONS ORD			2,413.000	135,659	56,220	135,659	127,445		3,855		7,260		7,260		L	08/21/2018
92686J-10-6	VIKING THERAPEUTICS ORD			1,928.000	14,749	7,650	14,749	14,749					13,271	(13,271)		L	10/10/2018
92857W-30-8	VODAFONE GROUP ADR REP 10 ORD	D		5,454.000	105,153	19,280	105,153	105,153	2,975	7,459		(16,587)	42,055	(58,642)		L	06/26/2018
928662-60-0	VOLKSWAGEN 10 UNSPON ADR REP	C		19,288.000	300,893	15,600	300,893	294,585				6,307	37,024	(30,717)		U	06/27/2018
929042-10-9	VORNADO REALTY REIT ORD			1,161.000	72,017	62,030	72,017	72,017		2,230		6,294	20,973	(14,679)		L	10/24/2018
929740-10-8	WABTEC ORD			1,946.000	136,707	70,250	136,707	136,707		440		1,710	13,505	(11,795)		L	12/19/2018
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			755.000	51,589	68,330	51,589	51,589		332			7,503	(7,503)		L	10/30/2018
948596-10-1	WEIBO ADR REP 1 CL A ORD	C		1,931.000	112,828	58,430	112,828	112,828		(58)		(1,256)	84,793	(86,049)		L	10/05/2018
948741-10-3	WEINGARTEN RLTY REIT ORD			3,016.000	74,827	24,810	74,827	74,827		8,900		9,538	32,920	(23,382)		L	09/24/2018
94946T-10-6	WELLCARE HEALTH ORD			186.000	43,913	236,090	43,913	43,913					15,643	(15,643)		L	09/27/2018
949746-10-1	WELLS FARGO ORD			3,023.000	139,300	46,080	139,300	139,300		4,039		(11,808)	29,724	(41,532)		L	09/04/2018

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.10

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
95040Q-10-4	WELLTOWER ORD			2,032.000	141,041	69,410	141,041	135,963		7,028		12,326	275	12,051		L	06/06/2018
957638-10-9	WESTERN ALLIANCE ORD			924.000	36,489	39,490	36,489	36,489				(5,683)	10,153	(15,836)		L	01/26/2018
958102-10-5	WESTERN DIGITAL ORD			8,561.000	316,500	36,970	316,500	316,500	4,281	13,952		(46,389)	285,131	(331,520)		L	11/21/2018
959802-10-9	WESTERN UNION ORD			14,527.000	247,831	17,060	247,831	247,831		11,041		21,793	50,151	(28,358)		L	02/06/2018
96145D-10-5	WESTROCK ORD			731.000	27,603	37,760	27,603	27,603		1,276		(8,075)	10,529	(18,604)		L	04/11/2017
962166-10-4	WEYERHAEUSER REIT			6,248.000	136,581	21,860	136,581	136,581		7,009		(21,797)	54,439	(76,236)		L	10/24/2018
963320-10-6	WHIRLPOOL ORD			2,074.000	221,648	106,870	221,648	221,648		9,437		36,216	164,327	(128,111)		L	05/15/2017
96812T-10-2	WILDHORSE RESOURCE DEVELOPM			1,983.000	27,980	14,110	27,980	27,980					14,585	(14,585)		L	12/11/2018
G96629-10-3	WILLIS TOWERS WATSON ORD		D	3,452.000	524,221	151,860	524,221	432,194	2,071	8,043		4,039		4,039		L	01/31/2017
98212B-10-3	WPX ENERGY ORD			2,683.000	30,452	11,350	30,452	30,452					14,971	(14,971)		L	12/11/2018
N96617-11-8	WRIGHT MEDICAL GROUP ORD		C	1,907.000	51,909	27,220	51,909	51,909					928	(928)		L	12/11/2018
98310W-10-8	WYNDHAM DESTINATIONS ORD			684.000	24,515	35,840	24,515	24,515		664			8,688	(8,688)		L	11/19/2018
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			509.000	23,093	45,370	23,093	23,093		327			8,516	(8,516)		L	06/21/2018
N97284-10-8	YANDEX CL A ORD		C	2,556.000	69,907	27,350	69,907	68,523				1,383		1,383		L	10/23/2018
9099999	Industrial and Miscellaneous (Unaffiliated)				47,487,900	X X X	47,487,900	42,293,327	61,760	929,084		(985,252)	6,943,060	(7,928,312)		X X X	X X X
02630D-50-1	AMERICAN FUNDS ILB F2			1,175,950.920	11,006,901	9,360	11,006,901	11,006,901		314,932		131,035	506,248	(375,213)		V	12/31/2018
649280-83-1	AMERICAN FUNDS NWLD R5			85.564	4,915	57,440	4,915	5,042		67		(736)		(736)		U	12/31/2018
277923-63-7	EATON VANCE FR AV I			942,454.645	9,801,528	10,400	9,801,528	9,801,528	45,881	441,155		(7,423)	464,631	(472,054)		U	10/02/2018
46432F-84-2	ISHARES: CORE MSCI EAFE			50,607.000	2,783,385	55,000	2,783,385	2,783,328		93,992		(183,339)	367,757	(551,096)		U	12/31/2018
464287-20-0	ISHARES: CORE S&P 500			57,283.000	14,412,976	251,610	14,412,976	16,692,691	18,462	82,610		(2,279,716)		(2,279,716)		L	12/06/2018
464287-61-4	ISHARES: RUSS 1000 GR ETF			28,679.000	3,754,368	130,910	3,754,368	3,212,595	715	46,434		(103,529)	20,464	(123,993)		L	06/13/2018
57629E-15-9	MASSMUTUAL PREM: CR B R5			28,900.043	300,849	10,410	300,849	310,424		9,164		(8,191)		(8,191)		V	12/31/2018
57629E-30-8	MASSMUTUAL PREM: INTL R5			1,187.305	12,479	10,510	12,479	14,884		114		(3,336)		(3,336)		V	12/31/2018
57629S-73-7	MASSMUTUAL SEL: BL CH R5			1,154.499	21,935	19,000	21,935	23,088		85		(1,910)		(1,910)		U	12/31/2018
57629S-68-7	MASSMUTUAL SEL: S&P500 R5			7,234.270	108,008	14,930	108,008	133,749		2,050		(23,327)		(23,327)		V	12/31/2018
577130-80-0	MATTHEWS ASIA: JPN INV			241,089.996	4,467,398	18,530	4,467,398	4,467,398		13,834		(363,821)	1,105,894	(1,469,715)		U	12/31/2018
665130-10-0	NORTHERN FDS: MID CAP IDX			806.891	12,531	15,530	12,531	15,222		202		(2,927)		(2,927)		U	12/31/2018
665162-72-3	NORTHERN FDS: SM CAP IDX			442.418	4,765	10,770	4,765	5,877		57		(1,167)		(1,167)		U	12/31/2018
68380U-50-6	OPPENHEIMER INTL SMC Y			143,437.934	5,751,861	40,100	5,751,861	5,751,861		50,833		(369,252)	814,729	(1,183,981)		L	12/31/2018
78462F-10-3	SPDR S&P 500 ETF			17,614.000	4,402,091	249,920	4,402,091	3,988,285	25,284	87,153		(293,387)	6,457	(299,844)		L	11/01/2018
779546-10-0	T ROWE PRICE DIV GR			55.697	2,310	41,470	2,310	2,476		26		(166)		(166)		U	12/31/2018
779562-10-7	T ROWE PRICE NEW HZNS			676.380	32,602	48,200	32,602	35,186				(3,834)		(3,834)		U	12/31/2018
74149P-78-8	T ROWE PRICE RET: 2025			6,355.349	98,063	15,430	98,063	111,853		1,870		(14,018)		(14,018)		U	12/31/2018
74149P-30-9	T ROWE PRICE RET: 2030			4,952.197	110,434	22,300	110,434	124,683		1,970		(17,002)		(17,002)		U	12/31/2018

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
74149P-77-0	T ROWE PRICE RET:2035			1,374,442	22,348	16.260	22,348	25,851		359		(3,485)		(3,485)		U	12/31/2018
74149P-40-8	T ROWE PRICE RET:2040			2,151,591	49,551	23.030	49,551	54,399		753		(8,273)		(8,273)		U	12/31/2018
74149P-76-2	T ROWE PRICE RET:2045			415,314	6,500	15.650	6,500	7,562		90		(1,062)		(1,062)		U	12/31/2018
922042-85-8	VANGUARD EM ST IDX ETF			90,122,000	3,433,648	38.100	3,433,648	3,433,648		96,881			1,097,519	(1,097,519)		L	10/02/2018
921908-87-7	VANGUARD RE IDX ADM			56,822	6,007	105.720	6,007	6,470		235		(545)		(545)		U	12/31/2018
9299999	Mutual Funds				60,607,453	X X X	60,607,453	62,015,001	90,342	1,244,866		(3,559,411)	4,383,699	(7,943,110)		X X X	X X X
9799999	Total Common Stocks				108,095,353	X X X	108,095,353	104,308,328	152,102	2,173,950		(4,544,663)	11,326,759	(15,871,422)		X X X	X X X
9899999	Total Preferred and Common Stocks				108,140,578	X X X	108,140,578	104,353,553	152,453	2,175,574		(4,544,663)	11,328,930	(15,873,593)		X X X	X X X

E12.11

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 40, the total \$ value (included in Column 8) of all such issues \$ 20,201,480

SCHEDULE D - PART 3

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

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
38380M-JL-6	GNR 18117 AC - CMBS		08/24/2018	Morgan Stanley		1,179,188	1,200,000.00	2,658
62888V-AA-6	NGN 10R1 1A - CMO/RMBS		01/24/2018	Morgan Stanley		1,410,427	1,405,279.64	1,374
62888W-AB-2	NGN 10R3 2A - CMO/RMBS		08/03/2018	Morgan Stanley		1,636,728	1,625,420.27	1,134
690353-Z9-1	OVERSEAS PRIVATE INVESTMENT CORP		03/19/2018	Morgan Stanley		950,000	950,000.00	
690353-V3-8	OVERSEAS PRIVATE INVESTMENT CORPORATION		02/21/2018	Morgan Stanley		921,763	925,000.00	
74046B-AA-4	PARCFT 1003 N - ABS		05/15/2018	Morgan Stanley		784,987	774,607.62	846
83162C-ZT-3	SBAP 1810E E - ABS		11/01/2018	Morgan Stanley		650,000	650,000.00	
83162C-ZJ-5	SBAP 1820D C - ABS		04/05/2018	Morgan Stanley		370,000	370,000.00	
83162C-ZP-1	SBAP 1820G CRT - ABS		07/05/2018	Morgan Stanley		250,000	250,000.00	
831641-EV-3	SBIC 1110B B - ABS		05/01/2018	Morgan Stanley		1,473,395	1,473,624.45	7,202
831641-EW-1	SBIC 1210A A - ABS		11/13/2018	Morgan Stanley		593,014	599,761.01	3,454
831641-EY-7	SBIC 1310A A - ABS		04/06/2018	Morgan Stanley		1,139,136	1,151,289.03	9,590
831641-FA-8	SBIC 1410A A - ABS		04/18/2018	Morgan Stanley		1,594,526	1,580,076.40	12,736
831641-FC-4	SBIC 1510A A - ABS		12/19/2018	Morgan Stanley		1,629,709	1,664,090.82	12,876
831641-FE-0	SBIC 1510B A - ABS		04/18/2018	Morgan Stanley		1,458,299	1,474,891.67	6,059
831641-FH-3	SBIC 1710A A - ABS		10/17/2018	Morgan Stanley		1,345,125	1,393,235.63	5,538
831641-FL-4	SBIC 1810B B - ABS		09/13/2018	Morgan Stanley		1,045,000	1,045,000.00	
912828-3F-5	UNITED STATES TREASURY		08/01/2018	Morgan Stanley		1,036,406	1,100,000.00	5,179
912828-3R-9	UNITED STATES TREASURY		06/01/2018	Morgan Stanley		370,723	379,391.25	718
912828-4N-7	UNITED STATES TREASURY		08/07/2018	Morgan Stanley		3,224,861	3,247,000.00	9,583
912828-4V-9	UNITED STATES TREASURY		11/09/2018	Morgan Stanley		956,175	960,000.00	1,897
912828-4X-5	UNITED STATES TREASURY		09/04/2018	Morgan Stanley		1,298,578	1,300,000.00	593
912828-5M-8	UNITED STATES TREASURY		11/19/2018	Morgan Stanley		105,377	105,000.00	54
912828-5N-6	UNITED STATES TREASURY		11/30/2018	Morgan Stanley		1,619,858	1,625,000.00	385
912828-B9-0	UNITED STATES TREASURY		05/03/2018	Morgan Stanley		393,281	400,000.00	1,478
912828-C2-4	UNITED STATES TREASURY		01/26/2018	Morgan Stanley		1,990,704	2,000,000.00	12,514
912828-MP-2	UNITED STATES TREASURY		09/04/2018	Morgan Stanley		760,840	750,000.00	1,625
912828-N3-0	UNITED STATES TREASURY		03/06/2018	Morgan Stanley		2,392,961	2,450,000.00	9,636
912828-Q3-7	UNITED STATES TREASURY		03/19/2018	Morgan Stanley		3,286,680	3,400,000.00	17,280
912828-TJ-9	UNITED STATES TREASURY		10/05/2018	Morgan Stanley		3,132,165	3,300,000.00	8,015
912828-TY-6	UNITED STATES TREASURY		08/30/2018	Morgan Stanley		495,034	518,000.00	2,562
912828-V3-1	UNITED STATES TREASURY		05/16/2018	Morgan Stanley		7,546,365	7,691,000.00	35,463
912828-WN-6	UNITED STATES TREASURY		03/12/2018	Morgan Stanley		5,380,873	5,460,000.00	31,200
912828-XH-8	UNITED STATES TREASURY		03/19/2018	Morgan Stanley		3,423,560	3,475,000.00	8,645
98913L-AA-1	ZARAPL 1 A2 - RMBS		02/15/2018	Morgan Stanley		1,213,788	1,222,960.27	
0599999	Subtotal - Bonds - U. S. Government				X X X	57,059,526	57,915,628.06	210,294
71654Q-BC-5	PETROLEOS MEXICANOS	C	02/07/2018	Morgan Stanley		1,049,431	1,062,500.00	2,892
71654Q-BD-3	PETROLEOS MEXICANOS	C	09/10/2018	Morgan Stanley		593,327	607,500.00	2,698
1099999	Subtotal - Bonds - All Other Governments				X X X	1,642,758	1,670,000.00	5,590

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SCHEDULE D - PART 3

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

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
57582P-WH-9	MASSACHUSETTS ST		06/26/2018	Morgan Stanley		240,359	225,000.00	4,134
917542-QV-7	UTAH ST		10/30/2018	Morgan Stanley		226,420	225,000.00	2,654
93974D-5W-4	WASHINGTON ST		09/11/2018	Morgan Stanley		122,546	125,000.00	12
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	589,325	575,000.00	6,800
05914F-FE-5	BALTIMORE CNTY MD		01/10/2018	Morgan Stanley		234,752	200,000.00	2,169
235218-J8-8	DALLAS TEX		02/08/2018	Morgan Stanley		1,063,500	1,000,000.00	24,967
438687-EJ-0	HONOLULU HAWAII CITY & CNTY		08/16/2018	Morgan Stanley		110,000	110,000.00	
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	1,408,252	1,310,000.00	27,136
31307U-VF-2	FH J37814 - RMBS		01/01/2018	Morgan Stanley		(3,836)		(1)
3138L6-KZ-0	FN AM5711 - RMBS		06/21/2018	Morgan Stanley		1,096,348	1,100,000.00	2,231
3140FX-FN-7	FN BF0172 - RMBS		03/01/2018	Morgan Stanley		369,191	357,732.53	477
3140FX-GG-1	FN BF0198 - RMBS		06/01/2018	Morgan Stanley		852,933	828,249.28	1,180
3140FX-GK-2	FN BF0201 - RMBS		10/01/2018	Morgan Stanley		689,484	678,464.04	856
3140FX-GL-0	FN BF0202 - RMBS		08/01/2018	Morgan Stanley		519,251	498,474.88	748
3140GU-KS-5	FN BH5704 - RMBS		01/01/2018	Morgan Stanley		(4,651)		(2)
3140HM-ZD-9	FN BK7939 - RMBS		11/05/2018	Morgan Stanley		421,195	410,000.00	615
3140HS-JK-8	FN BL1165 - CMBS/RMBS		12/01/2018	Morgan Stanley		200,063	200,000.00	40
3140HS-JL-6	FN BL1166 - CMBS/RMBS		12/01/2018	Morgan Stanley		180,056	180,000.00	36
3136A0-YR-2	FNR 1187A JA - CMO/RMBS		03/19/2018	Morgan Stanley		1,121,076	1,118,106.18	1,957
44244C-TQ-0	HOUSTON TEX UTIL SYS REV		08/08/2018	Morgan Stanley		65,000	65,000.00	
49127K-BX-7	KENTUCKY ECONOMIC DEV FIN AUTH LOUISVILL		03/20/2018	Morgan Stanley		867,956	875,000.00	6,635
64971X-EK-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		09/19/2018	Morgan Stanley		146,523	150,000.00	586
68608K-NF-1	OREGON ST		11/20/2018	Morgan Stanley		119,091	100,000.00	1,836
76116F-AA-5	RESOLUTION FUNDING CORP		07/30/2018	Morgan Stanley		1,452,660	1,500,000.00	
801096-AU-2	SANTA ANA CALIF CMNTY REDEV AGY SUCCESSO		10/19/2018	Morgan Stanley		190,000	190,000.00	
35563P-GG-8	SCRT 183SC MA - CMO		08/09/2018	Morgan Stanley		99,458	100,000.00	428
91412H-BM-4	UNIVERSITY CALIF REVS		05/23/2018	Morgan Stanley		135,000	135,000.00	
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	8,516,798	8,486,026.91	17,622
048312-AD-4	ACETF 021 A4 - ABS		10/17/2018	Morgan Stanley		896,356	865,652.03	11,877
13976A-AE-0	AFIN 163 A4 - ABS		07/20/2018	Morgan Stanley		1,024,091	1,036,000.00	394
015271-AM-1	ALEXANDRIA REAL ESTATE EQUITIES INC		06/12/2018	Morgan Stanley		39,973	40,000.00	
01882Y-AA-4	ALLIANT ENERGY FINANCE LLC		06/06/2018	Morgan Stanley		69,965	70,000.00	
025816-BD-0	AMERICAN EXPRESS CO		11/27/2018	Morgan Stanley		957,790	1,000,000.00	13,029
025816-BS-7	AMERICAN EXPRESS CO		02/22/2018	Morgan Stanley		129,882	130,000.00	
025816-BW-8	AMERICAN EXPRESS CO		08/01/2018	Morgan Stanley		159,834	160,000.00	
02665W-CJ-8	AMERICAN HONDA FINANCE CORP	C	07/11/2018	Morgan Stanley		49,914	50,000.00	
026874-CU-9	AMERICAN INTERNATIONAL GROUP INC		02/23/2018	Morgan Stanley		636,438	600,000.00	6,988

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SCHEDULE D - PART 3

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

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
03076C-AD-8	AMERIPRISE FINANCIAL INC		01/26/2018	Morgan Stanley		800,625	750,000.00	4,867
032654-AL-9	ANALOG DEVICES INC		12/27/2018	Morgan Stanley		390,172	400,000.00	722
037833-AS-9	APPLE INC		02/21/2018	Morgan Stanley		705,663	700,000.00	7,178
00206R-DB-5	AT&T INC		12/27/2018	Morgan Stanley		708,425	707,000.00	7,371
06051G-FN-4	BANK OF AMERICA CORP		08/06/2018	Morgan Stanley		987,540	1,000,000.00	6,688
06051G-HF-9	BANK OF AMERICA CORP		02/28/2018	Morgan Stanley		260,000	260,000.00	
06051G-HM-4	BANK OF AMERICA CORP		07/18/2018	Morgan Stanley		100,000	100,000.00	
06367T-4W-7	BANK OF MONTREAL		04/10/2018	Morgan Stanley		99,883	100,000.00	
06406R-AG-2	BANK OF NEW YORK MELLON		04/23/2018	Morgan Stanley		99,891	100,000.00	
06406R-AJ-6	BANK OF NEW YORK MELLON CORP		08/07/2018	Morgan Stanley		59,989	60,000.00	
06744C-FV-8	BARCLAYS BANK PLC	C	10/18/2018	Morgan Stanley		754,622	750,000.00	3,766
07274N-AL-7	BAYER US FINANCE II LLC	C	06/18/2018	Morgan Stanley		198,542	200,000.00	
075887-BW-8	BECTON DICKINSON AND CO		08/06/2018	Morgan Stanley		385,312	400,000.00	2,549
092113-AH-2	BLACK HILLS CORP		08/21/2018	Morgan Stanley		71,594	70,000.00	686
05565E-BC-8	BMW US CAPITAL LLC	C	08/07/2018	Morgan Stanley		19,980	20,000.00	
09659W-2F-0	BNP PARIBAS (LONDON BRANCH)	C	08/07/2018	Morgan Stanley		198,928	200,000.00	
05568Y-AA-6	BNSF 071 PTC - ABS		10/18/2018	Morgan Stanley		293,297	274,751.71	961
10112R-AW-4	BOSTON PROPERTIES LP		05/09/2018	Morgan Stanley		118,862	120,000.00	1,267
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC	C	09/18/2018	Morgan Stanley		140,000	140,000.00	
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC	C	11/01/2018	Morgan Stanley		60,000	60,000.00	
05565Q-CP-1	BP CAPITAL MARKETS PLC	C	09/18/2018	Morgan Stanley		505,550	500,000.00	2,119
11133T-AB-9	BROADRIDGE FINANCIAL SOLUTIONS INC		06/25/2018	Morgan Stanley		355,135	350,000.00	4,455
12189L-AL-5	BURLINGTON NORTHERN SANTA FE LLC		05/23/2018	Morgan Stanley		98,524	100,000.00	712
12802R-AA-3	CAL DIVE I-TITLE XI INC		07/26/2018	Morgan Stanley		507,132	478,426.69	11,728
17322M-AW-6	CGCMT 14GC21 A5 - CMBS		11/01/2018	Morgan Stanley		227,144	225,000.00	
808513-AX-3	CHARLES SCHWAB CORP		05/17/2018	Morgan Stanley		99,933	100,000.00	
166764-BT-6	CHEVRON CORP		07/13/2018	Morgan Stanley		107,246	110,000.00	1,185
172967-LB-5	CITIGROUP INC		05/21/2018	Morgan Stanley		585,356	575,000.00	3,784
172967-LZ-2	CITIGROUP INC		05/15/2018	Morgan Stanley		120,000	120,000.00	
15200N-AC-9	CNP 1 A3 - ABS		06/21/2018	Morgan Stanley		1,102,085	1,075,000.00	16,471
20030N-CS-8	COMCAST CORP		10/03/2018	Morgan Stanley		139,962	140,000.00	
200340-AS-6	COMERICA INC		07/26/2018	Morgan Stanley		119,989	120,000.00	
21688A-AL-6	COOPERATIEVE RABOBANK UA	C	05/01/2018	Morgan Stanley		249,825	250,000.00	
228023-AB-3	CROWLEY CONRO LLC		10/24/2018	Morgan Stanley		165,000	165,000.00	
126650-DC-1	CVS HEALTH CORP		03/09/2018	Morgan Stanley		401,016	400,000.00	149
23307D-AW-3	DBGS 18C1 A1 - CMBS		10/17/2018	Morgan Stanley		699,996	700,000.00	1,922
254683-CG-8	DCENT 184 A - ABS		07/24/2018	Morgan Stanley		1,499,592	1,500,000.00	
25243Y-AY-5	DIAGEO CAPITAL PLC	C	05/15/2018	Morgan Stanley		199,554	200,000.00	
25389J-AT-3	DIGITAL REALTY TRUST LP		06/14/2018	Morgan Stanley		99,852	100,000.00	
26078J-AC-4	DOWDUPONT INC		11/14/2018	Morgan Stanley		50,000	50,000.00	
26078J-AD-2	DOWDUPONT INC		11/14/2018	Morgan Stanley		230,000	230,000.00	
06742L-AE-3	DROCK 143 A - ABS		07/30/2018	Morgan Stanley		411,817	414,000.00	443
06742L-AM-5	DROCK 161 A - ABS		02/02/2018	Morgan Stanley		543,346	550,000.00	488

SCHEDULE D - PART 3

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

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
250847-EG-1	DTE ELECTRIC CO		08/10/2018	Morgan Stanley		813,416	800,000.00	6,327
26442C-AV-6	DUKE ENERGY CAROLINAS LLC		02/26/2018	Morgan Stanley		59,930	60,000.00	
26444H-AD-3	DUKE ENERGY FLORIDA LLC		06/19/2018	Morgan Stanley		1,119,713	1,125,000.00	394
26442U-AG-9	DUKE ENERGY PROGRESS LLC		08/07/2018	Morgan Stanley		59,989	60,000.00	
26441Y-BB-2	DUKE REALTY LP		09/04/2018	Morgan Stanley		39,570	40,000.00	
26818L-AB-6	DY9 LEASING LLC		04/11/2018	Morgan Stanley		733,429	748,855.75	1,184
263534-CL-1	E I DU PONT DE NEMOURS AND CO		11/02/2018	Morgan Stanley		637,526	645,000.00	48
278265-AD-5	EATON VANCE CORP		12/04/2018	Morgan Stanley		996,110	1,000,000.00	17,219
29366A-AA-2	ELL 1 A1 - ABS		04/18/2018	Morgan Stanley		112,961	114,736.01	904
30216N-AA-4	EXPORT LEASE ELEVEN CO LLC		05/08/2018	Morgan Stanley		870,008	867,060.46	636
31331F-AX-9	FEDERAL EXPRESS CORPORATION		03/27/2018	Morgan Stanley		429,680	402,510.77	5,560
31428X-BR-6	FEDEX CORP		10/15/2018	Morgan Stanley		129,843	130,000.00	
337738-AN-8	FISERV INC		03/07/2018	Morgan Stanley		349,045	350,000.00	2,573
337738-AQ-1	FISERV INC		09/20/2018	Morgan Stanley		169,922	170,000.00	
302445-AD-3	FLIR SYSTEMS INC		05/04/2018	Morgan Stanley		741,495	750,000.00	9,310
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC		09/12/2018	Morgan Stanley		281,922	300,000.00	3,328
34528Q-FK-5	FORDF 171 A2 - ABS		01/26/2018	Morgan Stanley		291,450	290,000.00	223
34531D-AE-8	FORDL 17B A4 - ABS		04/10/2018	Morgan Stanley		183,777	186,000.00	303
34532R-AA-4	FORDO 18REV1 A - ABS		01/23/2018	Morgan Stanley		174,939	175,000.00	
34528H-AA-2	FORDR 18REV2 A - ABS		07/17/2018	Morgan Stanley		324,988	325,000.00	
34959J-AF-5	FORTIVE CORP		02/01/2018	Morgan Stanley		838,143	850,000.00	2,608
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY INC		11/01/2018	Morgan Stanley		109,918	110,000.00	391
36733P-AA-0	GATE CAPITAL (CAYMAN) ONE LTD		04/19/2018	Morgan Stanley		1,236,739	1,252,267.25	1,663
36159J-DL-2	GEMNT 127 A - ABS		03/21/2018	Morgan Stanley		986,055	1,000,000.00	391
369550-BA-5	GENERAL DYNAMICS CORP		07/30/2018	Morgan Stanley		1,546,063	1,550,000.00	4,951
369550-BG-2	GENERAL DYNAMICS CORP		05/08/2018	Morgan Stanley		59,264	60,000.00	
370334-CE-2	GENERAL MILLS INC		04/03/2018	Morgan Stanley		69,848	70,000.00	
377372-AL-1	GLAXOSMITHKLINE CAPITAL INC	C	05/10/2018	Morgan Stanley		79,625	80,000.00	
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC	C	05/10/2018	Morgan Stanley		139,059	140,000.00	
38013M-AD-8	GMALT 172 A3 - ABS		01/26/2018	Morgan Stanley		716,260	720,000.00	404
38141G-WT-7	GOLDMAN SACHS GROUP INC		01/18/2018	Morgan Stanley		39,980	40,000.00	
38145G-AJ-9	GOLDMAN SACHS GROUP INC		05/17/2018	Morgan Stanley		371,108	375,000.00	3,785
36250H-AE-3	GSMS 14GC26 A5 - CMBS		10/10/2018	Morgan Stanley		268,323	270,000.00	299
43814U-AG-4	HAROT 182 A3 - ABS		05/22/2018	Morgan Stanley		269,994	270,000.00	
41284B-AE-6	HDMOT 151 A4 - ABS		04/09/2018	Morgan Stanley		595,711	600,000.00	724
42824C-AG-4	HEWLETT PACKARD ENTERPRISE CO		04/09/2018	Morgan Stanley		505,330	500,000.00	8,800
436106-AA-6	HOLLYFRONTIER CORP		06/28/2018	Morgan Stanley		268,048	250,000.00	3,572
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY		03/23/2018	Morgan Stanley		25,000	25,000.00	
45167R-AE-4	IDEX CORP		07/10/2018	Morgan Stanley		617,584	605,000.00	2,042
45687A-AM-4	INGERSOLL-RAND GLOBAL HOLDING COMPANY LT	C	02/13/2018	Morgan Stanley		673,907	675,000.00	
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CORP		08/06/2018	Morgan Stanley		343,872	350,000.00	353
24422E-UM-9	JOHN DEERE CAPITAL CORP		10/09/2018	Morgan Stanley		69,987	70,000.00	
46643T-BJ-0	JPMBB 14C26 A4 - CMBS		10/09/2018	Morgan Stanley		137,993	140,000.00	136

SCHEDULE D - PART 3

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

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
46634S-AD-7	JPMCC 12C6 ASB - CMBS		08/01/2018	Morgan Stanley		1,363,214	1,351,256.17	1,924
46625H-HS-2	JPMORGAN CHASE & CO		05/04/2018	Morgan Stanley		1,089,264	1,050,000.00	6,490
46647P-AP-1	JPMORGAN CHASE & CO		04/16/2018	Morgan Stanley		60,000	60,000.00	
46647P-AV-8	JPMORGAN CHASE & CO		07/16/2018	Morgan Stanley		120,000	120,000.00	
46647P-AX-4	JPMORGAN CHASE & CO		11/28/2018	Morgan Stanley		130,000	130,000.00	
485134-BL-3	KANSAS CITY POWER & LIGHT CO		02/27/2018	Morgan Stanley		758,633	725,000.00	21,599
50077L-AS-5	KRAFT HEINZ FOODS CO		06/04/2018	Morgan Stanley		89,823	90,000.00	
564759-QB-7	MANUFACTURERS AND TRADERS TRUST CO		06/20/2018	Morgan Stanley		249,950	250,000.00	429
58013M-FE-9	MCDONALD'S CORP		08/13/2018	Morgan Stanley		149,829	150,000.00	555
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS SCA	C	01/26/2018	Morgan Stanley		626,289	630,000.00	3,630
60700D-AD-0	MMAF 18A A4 - ABS		05/22/2018	Morgan Stanley		119,983	120,000.00	
609207-AQ-8	MONDELEZ INTERNATIONAL INC		05/03/2018	Morgan Stanley		79,794	80,000.00	
61746B-ED-4	MORGAN STANLEY		04/06/2018	Morgan Stanley		932,047	946,000.00	6,312
55336V-AR-1	MPLX LP		02/05/2018	Morgan Stanley		59,731	60,000.00	
61764P-BU-5	MSBAM 14C19 A4 - CMBS		10/09/2018	Morgan Stanley		187,773	190,000.00	186
65479A-AB-8	NALT 17A A2A - ABS		02/01/2018	Morgan Stanley		605,082	606,978.92	415
637417-AL-0	NATIONAL RETAIL PROPERTIES INC		09/18/2018	Morgan Stanley		39,715	40,000.00	
67080L-AA-3	NUVEEN LLC		10/17/2018	Morgan Stanley		99,403	100,000.00	
674599-CE-3	OCCIDENTAL PETROLEUM CORP		10/18/2018	Morgan Stanley		96,318	100,000.00	503
68389X-BL-8	ORACLE CORP		06/14/2018	Morgan Stanley		113,714	120,000.00	744
68389X-BS-3	ORACLE CORP		06/27/2018	Morgan Stanley		77,005	80,000.00	288
686514-AE-0	ORLANDO HEALTH INC		02/06/2018	Morgan Stanley		80,387	80,000.00	8
694308-HW-0	PACIFIC GAS AND ELECTRIC CO		11/12/2018	Morgan Stanley		244,450	275,000.00	4,109
719160-AA-1	PHOENIX 2012 LLC		03/21/2018	Morgan Stanley		853,020	886,964.51	3,167
740189-AG-0	PRECISION CASTPARTS CORP		12/14/2018	Morgan Stanley		602,925	625,000.00	6,641
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST AN		10/30/2018	Morgan Stanley		742,865	696,525.00	21,732
74340X-AW-1	PROLOGIS LP		06/19/2018	Morgan Stanley		51,525	50,000.00	744
69363P-AB-6	PSNH 181 A2 - ABS		05/01/2018	Morgan Stanley		99,996	100,000.00	
74456Q-BC-9	PUBLIC SERVICE ELECTRIC AND GAS CO		05/16/2018	Morgan Stanley		123,487	130,000.00	26
21685W-DF-1	RABOBANK NEDERLAND	C	08/06/2018	Morgan Stanley		1,002,320	1,000,000.00	9,765
756109-AV-6	REALTY INCOME CORP		03/27/2018	Morgan Stanley		59,700	60,000.00	
7591EP-AP-5	REGIONS FINANCIAL CORP		08/08/2018	Morgan Stanley		109,935	110,000.00	
759470-AU-1	RELIANCE INDUSTRIES LTD	C	07/26/2018	Morgan Stanley		624,312	652,500.00	560
759470-AV-9	RELIANCE INDUSTRIES LTD	C	12/14/2018	Morgan Stanley		569,143	592,105.26	4,706
74949L-AB-8	RELX CAPITAL INC	C	03/09/2018	Morgan Stanley		89,620	90,000.00	
776743-AC-0	ROPER TECHNOLOGIES INC		07/30/2018	Morgan Stanley		563,075	575,000.00	2,057
776743-AE-6	ROPER TECHNOLOGIES INC		08/14/2018	Morgan Stanley		99,848	100,000.00	
78013X-W2-0	ROYAL BANK OF CANADA	C	10/01/2018	Morgan Stanley		289,397	290,000.00	
797224-AA-0	SAN CLEMENTE LEASING LLC		04/19/2018	Morgan Stanley		873,944	861,028.66	4,802
816851-BF-5	SEMPRA ENERGY		01/09/2018	Morgan Stanley		39,848	40,000.00	
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV	C	11/07/2018	Morgan Stanley		69,707	70,000.00	
854502-AH-4	STANLEY BLACK & DECKER INC		10/30/2018	Morgan Stanley		129,904	130,000.00	
857477-BC-6	STATE STREET CORP		11/28/2018	Morgan Stanley		50,000	50,000.00	

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86562M-BF-6	SUMITOMO MITSUI FINANCIAL GROUP INC	C	10/10/2018	Morgan Stanley		190,000	190,000.00	
86787E-BB-2	SUNTRUST BANK		10/24/2018	Morgan Stanley		39,976	40,000.00	
867914-BS-1	SUNTRUST BANKS INC		04/24/2018	Morgan Stanley		9,987	10,000.00	
87166P-AA-9	SYNIT 181 A - ABS		09/19/2018	Morgan Stanley		824,975	825,000.00	
871829-AX-5	SYSCO CORP		04/25/2018	Morgan Stanley		420,504	425,000.00	798
87236Y-AA-6	TD AMERITRADE HOLDING CORP		04/06/2018	Morgan Stanley		522,835	500,000.00	10,033
89114Q-BX-5	TORONTO-DOMINION BANK	C	08/09/2018	Morgan Stanley		1,183,440	1,200,000.00	1,530
89114Q-C4-8	TORONTO-DOMINION BANK		07/12/2018	Morgan Stanley		199,728	200,000.00	
904764-BG-1	UNILEVER CAPITAL CORP	C	09/04/2018	Morgan Stanley		148,917	150,000.00	
907818-ES-3	UNION PACIFIC CORP		06/05/2018	Morgan Stanley		219,991	220,000.00	
907818-EY-0	UNION PACIFIC CORP		06/05/2018	Morgan Stanley		29,925	30,000.00	
90331H-NV-1	US BANK NA		07/19/2018	Morgan Stanley		249,750	250,000.00	
91911T-AP-8	VALE OVERSEAS LTD	C	06/21/2018	Morgan Stanley		376,075	350,000.00	8,203
92343V-BR-4	VERIZON COMMUNICATIONS INC		04/11/2018	Morgan Stanley		433,480	400,000.00	1,602
92343V-EN-0	VERIZON COMMUNICATIONS INC		05/04/2018	Morgan Stanley		144,881	150,000.00	1,168
92826C-AD-4	VISA INC		03/08/2018	Morgan Stanley		490,455	500,000.00	3,850
92857W-BJ-8	VODAFONE GROUP PLC	C	05/23/2018	Morgan Stanley		59,550	60,000.00	
92348X-AD-7	VZOT 18A C - ABS		10/02/2018	Morgan Stanley		1,099,801	1,100,000.00	
94988J-5N-3	WELLS FARGO BANK NA		05/17/2018	Morgan Stanley		1,079,353	1,100,000.00	9,374
95040Q-AE-4	WELLTOWER INC		08/09/2018	Morgan Stanley		49,984	50,000.00	
94989W-AQ-0	WFCM 15C31 A2 - CMBS		12/20/2018	Morgan Stanley		784,813	800,000.00	1,180
94989E-AA-5	WFCM 15LC20 A1 - CMBS		06/18/2018	Morgan Stanley		887,957	896,891.24	696
92939F-AR-0	WFRBS 14C21 A2 - CMBS		08/28/2018	Morgan Stanley		1,394,010	1,388,511.98	3,263
98162E-AC-1	WOART 17A A3 - ABS		03/20/2018	Morgan Stanley		936,344	950,000.00	357
92940P-AA-2	WRKCO INC		11/27/2018	Morgan Stanley		29,956	30,000.00	
98978V-AB-9	ZOETIS INC		01/10/2018	Morgan Stanley		355,037	350,000.00	5,087
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	64,001,845	63,986,022.41	338,460
8399997	Subtotal - Bonds - Part 3				X X X	133,218,504	133,942,677.38	605,902
8399998	Summary Item from Part 5 for Bonds				X X X	27,658,162	28,060,000.00	101,277
8399999	Total - Bonds				X X X	160,876,666	162,002,677	707,179
000375-20-4	ABB ADR REP 1 ORD	C	10/17/2018	Morgan Stanley	5,653.000	134,184		
004498-10-1	ACI WORLDWIDE ORD		09/24/2018	Morgan Stanley	669.000	17,355		
00687A-10-7	ADIDAS ADR	C	11/07/2018	Morgan Stanley	636.000	73,203		
G0084W-10-1	ADIENT ORD	D	11/21/2018	Morgan Stanley	5,138.000	362,586		
007973-10-0	ADVANCED ENERGY INDUSTRIES ORD		09/24/2018	Morgan Stanley	19.000	1,333		
00766T-10-0	AECOM ORD		02/06/2018	Morgan Stanley	415.000	14,706		
N00985-10-6	AERCAP HOLDINGS ORD	C	11/21/2018	Morgan Stanley	162.000	8,093		
008252-10-8	AFFILIATED MANAGERS GROUP ORD		11/21/2018	Morgan Stanley	79.000	10,559		

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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
00846U-10-1	AGILENT TECHNOLOGIES ORD		01/26/2018	Morgan Stanley	100.000	7,445		
008492-10-0	AGREE REALTY REIT ORD		10/12/2018	Morgan Stanley	764.000	39,227		
001317-20-5	AIA GROUP SPONSORED ADR	C	03/01/2018	Morgan Stanley	4,820.000	162,991		
00912X-30-2	AIR LEASE CL A ORD		12/31/2018	Morgan Stanley	6,172.000	222,064		
009719-50-1	AKBANK TURK ANONIM SIRKETI TURKE ADR	C	07/25/2018	Morgan Stanley	7,463.000	21,941		
010199-30-5	AKZO NOBEL ADR	C	06/27/2018	Morgan Stanley	3,486.000	107,651		
012653-10-1	ALBEMARLE ORD		01/26/2018	Morgan Stanley	373.000	42,685		
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		12/17/2018	Morgan Stanley	1,236.000	150,138		
015393-10-1	ALFA LAVAL ADR	C	03/01/2018	Morgan Stanley	2,021.000	50,112		
018805-10-1	ALLIANZ ADR REP ONE TENTH ORD	C	03/01/2018	Morgan Stanley	5,818.000	140,270		
020002-10-1	ALLSTATE ORD		04/18/2018	Morgan Stanley	473.000	46,275		
02319V-10-3	AMBEV ADR REP ONE ORD	C	08/17/2018	Morgan Stanley	16,950.000	82,540		
024835-10-0	AMERICAN CAMPUS COMM REIT ORD		10/12/2018	Morgan Stanley	80.000	3,153		
025816-10-9	AMERICAN EXPRESS ORD		02/26/2018	Morgan Stanley	800.000	77,275		
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		12/20/2018	Morgan Stanley	692.000	33,035		
03027X-10-0	AMERICAN TOWER REIT		10/12/2018	Morgan Stanley	393.000	55,686		
03076C-10-6	AMERIPRISE FINANCE ORD		02/06/2018	Morgan Stanley	570.000	92,360		
036752-10-3	ANTHEM ORD		10/23/2018	Morgan Stanley	356.000	85,477		
G0408V-10-2	AON CL A ORD	C	10/30/2018	Morgan Stanley	188.000	29,771		
03748R-10-1	APARTMENT INVST MGT CL A REIT ORD		09/24/2018	Morgan Stanley	155.000	6,492		
03755L-10-4	APERGY ORD		08/28/2018	VARIOUS	1,484.000	63,379		
037833-10-0	APPLE ORD		12/31/2018	Morgan Stanley	173.000	26,907		
04269X-10-5	ARRAY BIOPHARMA ORD		12/17/2018	Morgan Stanley	1,567.000	25,334		
042735-10-0	ARROW ELECTRONICS ORD		11/20/2018	Morgan Stanley	2,895.000	207,748		
04280A-10-0	ARROWHEAD PHARMACEUTICALS ORD		11/02/2018	Morgan Stanley	2,070.000	28,340		
00215W-10-0	ASE INDUSTRIAL HOLDING ADR REP 2 ORD	C	05/01/2018	Morgan Stanley	21,633.750	102,805		
04530Y-10-6	ASPEN PHARMACARE HOLDINGS ADR	C	03/01/2018	Morgan Stanley	3,114.000	71,051		
04621X-10-8	ASSURANT ORD		10/25/2018	Morgan Stanley	470.000	45,095		
046353-10-8	ASTRAZENECA ADR REP 1.5 ORD	C	03/01/2018	Morgan Stanley	2,043.000	68,925		
049255-70-6	ATLAS COPCO ADR REP CL A ORD	C	12/27/2018	Morgan Stanley	4,923.000	142,906		
052800-10-9	AUTOLIV ORD	C	07/02/2018	Morgan Stanley	348.000	27,114		
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		09/24/2018	Morgan Stanley	44.000	7,597		
05382A-10-4	AVIVA ADR REP TWO ORD	C	12/06/2018	Morgan Stanley	8,478.000	113,483		
G0750C-10-8	AXALTA COATING SYSTEMS ORD		11/02/2018	Morgan Stanley	57.000	1,728		
05501U-10-6	AZUL ADR REP 3 PRF	C	06/28/2018	Morgan Stanley	1,082.000	18,485		
056752-10-8	BAIDU ADR REP 1/10 CL A ORD	C	12/21/2018	Morgan Stanley	1,459.000	344,240		
05845R-30-6	BALFOUR BEATTY ADR	C	03/01/2018	Morgan Stanley	224.000	1,631		
05946K-10-1	BANCO BILBAO VIZCAYA ARGENTARIA ADR	C	03/01/2018	Morgan Stanley	13,043.000	113,976		
060505-10-4	BANK OF AMERICA ORD		01/26/2018	Morgan Stanley	326.000	10,460		
06738E-20-4	BARCLAYS ADR REP 4 ORD	C	12/21/2018	Morgan Stanley	16,392.000	174,825		
067680-20-7	BARLOWORLD ADR	C	01/25/2018	Morgan Stanley	4,792.000	73,408		
055262-50-5	BASF SE ADR	C	10/23/2018	Morgan Stanley	7,104.000	173,588		
072730-30-2	BAYER AKTIENGESELLSCHAFT EACH RE ADR	C	03/01/2018	Morgan Stanley	5,374.000	167,797		

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072743-30-5	BAYERISCHE MOTOREN WERKE SPON ADR	C	03/01/2018	Morgan Stanley	1,413.000	51,885		
075887-10-9	BECTON DICKINSON ORD		01/26/2018	Morgan Stanley	38.000	9,277		
07725L-10-2	BEIGENE ADR REP ORD	C	11/02/2018	Morgan Stanley	304.000	49,772		
084670-70-2	BERKSHIRE HATHWAY CL B ORD		01/26/2018	Morgan Stanley	48.000	10,362		
08579W-10-3	BERRY GLOBAL GROUP ORD		08/06/2018	Morgan Stanley	416.000	20,390		
05545E-20-9	BHP BILLITON ADR REP 2 ORD	C	06/26/2018	Morgan Stanley	795.000	33,194		
09609G-10-0	BLUEBIRD BIO ORD		12/06/2018	Morgan Stanley	491.000	61,722		
05565A-20-2	BNP PARIBAS ADR	C	12/11/2018	Morgan Stanley	4,867.000	152,231		
097023-10-5	BOEING ORD		11/27/2018	Morgan Stanley	404.000	143,284		
101121-10-1	BOSTON PROPERTIES REIT ORD		06/06/2018	Morgan Stanley	62.000	7,588		
055622-10-4	BP ADR EACH REPSTNG SIX ORD	C	03/02/2018	Morgan Stanley	2,508.000	99,852		
105532-10-5	BRASKEM ADR REP 2 CL A PRF	C	01/23/2018	Morgan Stanley	932.000	29,084		
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		09/24/2018	Morgan Stanley	256.000	29,801		
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	11/30/2018	Morgan Stanley	4,147.000	216,539		
Y09827-10-9	BROADCOM ORD	D	02/06/2018	Morgan Stanley	286.000	69,913		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		11/02/2018	Morgan Stanley	30.000	3,009		
12685J-10-5	CABLE ONE ORD		01/26/2018	Morgan Stanley	5.000	3,580		
12803K-10-9	CAIXABANK UNSPONSORED SPAIN ADR	C	06/11/2018	Morgan Stanley	33,834.000	53,711		
133131-10-2	CAMDEN PROPERTY REIT ORD		10/12/2018	Morgan Stanley	1,011.000	90,829		
136069-10-1	CANADIAN IMPERIAL BANK COMMERCE ORD	C	12/12/2018	Morgan Stanley	714.000	61,160		
136375-10-2	CANADIAN NATIONAL RAILWAY ORD		03/01/2018	Morgan Stanley	1,125.000	87,494		
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD		03/01/2018	Morgan Stanley	261.000	46,037		
14365C-10-3	CARNIVAL ADR REP 1ORD		06/26/2018	Morgan Stanley	2,087.000	136,234		
146229-10-9	CARTERS ORD		03/20/2018	Morgan Stanley	407.000	44,479		
12504L-10-9	CBRE GROUP CL A ORD		01/26/2018	Morgan Stanley	179.000	8,215		
150870-10-3	CELANESE ORD		10/25/2018	Morgan Stanley	53.000	5,093		
151290-88-9	CEMEX ADR REP 10 PAR CRTFCT	C	11/19/2018	Morgan Stanley	504.000	2,517		
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIS ORD	C	12/20/2018	Morgan Stanley	1,222.000	126,591		
166764-10-0	CHEVRON ORD		01/26/2018	Morgan Stanley	52.000	6,806		
16949N-10-9	CHINA LODGING GROUP ADR REPSTG 4 ORD	C	01/26/2018	Morgan Stanley	27.000	4,196		
44332N-10-6	CHINA LODGING GROUP, LTD	C	09/24/2018	Morgan Stanley	685.000	21,739		
16941M-10-9	CHINA MOBILE ADR REPSG 5 ORD	C	03/08/2018	Morgan Stanley	2,226.000	105,464		
16947K-10-7	CHINA NATIONAL BUILDINGS MATERIA ADR	C	09/21/2018	Morgan Stanley	2,603.000	134,465		
H1467J-10-4	CHUBB ORD	D	10/25/2018	Morgan Stanley	162.000	20,962		
171484-10-8	CHURCHILL DOWNS ORD		09/24/2018	Morgan Stanley	108.000	29,872		
125509-10-9	CIGNA ORD		12/14/2018	Morgan Stanley	178.000	33,023		
171798-10-1	CIMAREX ENERGY ORD		07/25/2018	Morgan Stanley	404.000	38,970		
17275R-10-2	CISCO SYSTEMS ORD		01/26/2018	Morgan Stanley	142.000	6,005		
172967-42-4	CITIGROUP ORD		02/06/2018	Morgan Stanley	369.000	28,167		
G25839-10-4	COCA COLA EUROPEAN PARTNERS ORD	D	01/26/2018	Morgan Stanley	139.000	5,689		
20030N-10-1	COMCAST CL A ORD		09/25/2018	Morgan Stanley	2,865.000	106,222		
20337X-10-9	COMMSCOPE HOLDING ORD		11/21/2018	Morgan Stanley	2,270.000	41,859		
204319-10-7	COMPAGNIE FINANCIERE RICHEMONT U ADR	C	11/12/2018	Morgan Stanley	17,805.000	147,082		

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20825C-10-4	CONOCOPHILLIPS ORD		04/02/2018	Morgan Stanley	405.000	23,391		
217204-10-6	COPART ORD		09/24/2018	Morgan Stanley	72.000	3,328		
21870Q-10-5	CORESITE REALTY REIT ORD		09/28/2018	Morgan Stanley	410.000	45,086		
21925Y-10-3	CORNERSTONE ONDEMAND ORD		12/17/2018	Morgan Stanley	480.000	24,091		
224399-10-5	CRANE ORD		01/26/2018	Morgan Stanley	32.000	3,007		
12626K-20-3	CRH ADR REPSG 1 ORD	C	02/06/2018	Morgan Stanley	253.000	8,902		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		06/01/2018	Morgan Stanley	152.000	16,521		
228368-10-6	CROWN HOLDINGS ORD		03/21/2018	Morgan Stanley	4,805.000	242,892		
229663-10-9	CUBESMART REIT ORD		10/12/2018	Morgan Stanley	228.000	6,582		
231021-10-6	CUMMINS ORD		05/18/2018	Morgan Stanley	342.000	55,987		
126650-10-0	CVS HEALTH ORD		10/18/2018	Morgan Stanley	700.000	47,435		
237545-10-8	DASSAULT SYSTEMES ADR	C	03/01/2018	Morgan Stanley	1,274.000	155,472		
23304Y-10-0	DBS GROUP HOLDINGS ADR	C	10/05/2018	Morgan Stanley	1,575.000	128,465		
247361-70-2	DELTA AIR LINES ORD		11/19/2018	Morgan Stanley	569.000	31,766		
25157Y-20-2	DEUTSCHE POST ADR	C	12/14/2018	Morgan Stanley	3,796.000	120,600		
253868-10-3	DIGITAL REALTY REIT ORD		10/12/2018	Morgan Stanley	33.000	3,659		
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		11/19/2018	Morgan Stanley	44.000	3,261		
25659T-10-7	DOLBY LABORATORIES CL A ORD		09/24/2018	Morgan Stanley	311.000	21,131		
256746-10-8	DOLLAR TREE ORD		11/19/2018	Morgan Stanley	394.000	33,104		
25754A-20-1	DOMINOS PIZZA ORD		11/02/2018	Morgan Stanley	9.000	2,189		
260003-10-8	DOVER ORD		05/09/2018	Morgan Stanley	484.000	37,331		
265504-10-0	DUNKIN' BRANDS GROUP ORD		09/24/2018	Morgan Stanley	17.000	1,238		
23355L-10-6	DXC TECHNOLOGY ORD		12/26/2018	VARIOUS	1,430.003	88,947		
273202-10-1	EAST JAPAN RAILWAY ADR	C	03/13/2018	Morgan Stanley	5,761.000	90,286		
27579R-10-4	EAST WEST BANCORP ORD		01/26/2018	Morgan Stanley	106.000	7,214		
277276-10-1	EASTGROUP PROPERTIES REIT ORD		10/12/2018	Morgan Stanley	115.000	9,978		
G29183-10-3	EATON ORD	C	11/19/2018	Morgan Stanley	33.000	2,589		
281020-10-7	EDISON INTERNATIONAL ORD		11/14/2018	Morgan Stanley	839.000	51,828		
29084Q-10-0	EMCOR GROUP ORD		11/02/2018	Morgan Stanley	228.000	16,737		
292505-10-4	ENCANA ORD	C	10/24/2018	Morgan Stanley	10,383.000	114,113		
29286D-10-5	ENGIE SPONSORED ADR	C	03/06/2018	Morgan Stanley	2,239.000	35,848		
29362U-10-4	ENTEGRIS ORD		01/26/2018	Morgan Stanley	10.000	344		
29404K-10-6	ENVESTNET ORD		08/27/2018	Morgan Stanley	812.000	50,133		
26875P-10-1	EOG RESOURCES ORD		02/06/2018	Morgan Stanley	552.000	59,807		
29429L-10-5	EPIROC AKTIEBOLAG UNSPON ADR REP ORD	C	12/27/2018	Morgan Stanley	3,212.000	28,214		
26884U-10-9	EPR PROPERTIES REIT ORD		10/12/2018	Morgan Stanley	157.000	9,778		
29444U-70-0	EQUINIX REIT ORD		10/26/2018	Morgan Stanley	838.000	354,331		
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		10/24/2018	Morgan Stanley	494.000	45,453		
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		03/28/2018	Morgan Stanley	783.000	48,025		
297178-10-5	ESSEX PROPERTY REIT ORD		11/19/2018	Morgan Stanley	245.000	62,340		
29786A-10-6	ETSY ORD		08/15/2018	Morgan Stanley	870.000	38,834		
29977A-10-5	EVERCORE CL A ORD		01/26/2018	Morgan Stanley	3.000	295		
G3223R-10-8	EVEREST RE GROUP ORD	C	01/26/2018	Morgan Stanley	65.000	14,552		

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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
30161Q-10-4	EXELIXIS ORD		12/11/2018	Morgan Stanley	2,417.000	51,432		
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		06/06/2018	Morgan Stanley	46.000	3,938		
307305-10-2	FANUC ADR	C	12/31/2018	Morgan Stanley	12,407.000	271,905		
313747-20-6	FEDERAL REIT ORD		06/06/2018	Morgan Stanley	66.000	8,015		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST ORD		10/12/2018	Morgan Stanley	231.000	7,279		
Y2573F-10-2	FLEX ORD	C	10/25/2018	Morgan Stanley	808.000	8,879		
302491-30-3	FMC ORD		11/08/2018	Morgan Stanley	302.000	26,337		
344419-10-6	FOMENTO ECON ADR REPRESENTING 10 ORD	C	12/03/2018	Morgan Stanley	824.000	71,378		
34959E-10-9	FORTINET ORD		11/02/2018	Morgan Stanley	77.000	5,670		
35952Q-10-6	FUCHS PETROLUB UNSPNSRD DRC REP PRF	C	03/01/2018	Morgan Stanley	3,598.000	49,057		
364097-10-5	GALP ENERGIA ADR	C	09/17/2018	Morgan Stanley	1,404.000	13,513		
36467J-10-8	GAMING AND LEISURE PROPERTIES REIT ORD		10/24/2018	Morgan Stanley	855.000	29,300		
G3922B-10-7	GENPACT ORD	C	05/16/2018	Morgan Stanley	1,767.000	54,076		
375916-10-3	GILDAN ACTIVEWEAR A ORD		03/01/2018	Morgan Stanley	1,343.000	40,438		
375558-10-3	GILEAD SCIENCES ORD		01/26/2018	Morgan Stanley	48.000	4,078		
37636P-10-8	GIVAUDAN ADR	C	03/05/2018	Morgan Stanley	1,842.000	85,313		
37733W-10-5	GLAXOSMITHKLINE ADR REP TWO ORD	C	03/01/2018	Morgan Stanley	2,921.000	107,395		
384109-10-4	GRACO ORD		02/16/2018	Morgan Stanley	965.000	42,763		
398438-40-8	GRIFOLS ADR REP ONE NON VTG CL B ORD	C	03/01/2018	Morgan Stanley	1,760.000	40,348		
400110-10-2	GRUBHUB ORD		01/26/2018	Morgan Stanley	16.000	1,219		
40052P-10-7	GRUPO FINANCIERO BANORTE ADR	C	03/01/2018	Morgan Stanley	1,558.000	47,343		
40171V-10-0	GUIDEWIRE SOFTWARE ORD		11/02/2018	Morgan Stanley	25.000	2,242		
40415F-10-1	HDFC BANK ADR REP 3 ORD	C	03/01/2018	Morgan Stanley	413.000	42,237		
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP ORD		11/02/2018	Morgan Stanley	2,752.000	27,465		
437076-10-2	HOME DEPOT ORD		12/06/2018	Morgan Stanley	169.000	29,209		
44106M-10-2	HOSPITALITY PROPERTIES REIT ORD		09/24/2018	Morgan Stanley	365.000	10,501		
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		09/24/2018	Morgan Stanley	194.000	4,175		
40434L-10-5	HP ORD		12/06/2018	Morgan Stanley	1,354.000	32,063		
404280-40-6	HSBC HOLDINGS ADR REP 5 ORD	C	03/01/2018	Morgan Stanley	1,064.000	56,052		
446150-10-4	HUNTINGTON BANCSHARES ORD		12/21/2018	Morgan Stanley	4,478.000	65,136		
44919P-50-8	IAC INTERACTIVE ORD		11/02/2018	Morgan Stanley	22.000	4,030		
45104G-10-4	ICICI BANK ADR REP 2 ORD	C	03/01/2018	Morgan Stanley	5,066.000	51,701		
G4705A-10-0	ICON ORD	C	11/02/2018	Morgan Stanley	28.000	4,034		
45662N-10-3	INFINEON TECHNOL ADR REP 1 ORD	C	12/21/2018	Morgan Stanley	7,013.000	158,607		
456788-10-8	INFOSYS ADR REP ONE ORD	C	11/07/2018	Morgan Stanley	5,144.000	49,525		
456837-10-3	ING GROEP ADR REP 1 ORD	C	12/11/2018	Morgan Stanley	4,948.000	66,678		
46187W-10-7	INVITATION HOMES ORD		09/24/2018	Morgan Stanley	1,229.000	28,623		
465562-10-6	ITAU UNIBANCO HOLDING ADR REP 1 PRF	C	03/01/2018	Morgan Stanley	5,780.000	89,132		
466140-10-0	J G C ADR	C	03/01/2018	Morgan Stanley	1,066.000	46,766		
426281-10-1	JACK HENRY AND ASSOCIATES ORD		06/19/2018	Morgan Stanley	441.000	58,595		
471038-10-9	JAPAN AIRLIN UNSPON ADR REP 0.5 ORD	C	03/01/2018	Morgan Stanley	3,844.000	75,818		
G50871-10-5	JAZZ PHARMACEUTICALS ORD	C	11/02/2018	Morgan Stanley	432.000	68,701		
47580P-10-3	JELD WEN HOLDING ORD		12/31/2018	Morgan Stanley	1,828.000	29,326		

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476405-10-5	JERNIGAN CAPITAL ORD		09/24/2018	Morgan Stanley	142.000	2,666		
478160-10-4	JOHNSON & JOHNSON ORD		07/25/2018	Morgan Stanley	747.000	98,038		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	D	02/06/2018	Morgan Stanley	2,348.000	91,618		
46625H-10-0	JPMORGAN CHASE ORD		01/26/2018	Morgan Stanley	119.000	13,768		
48238T-10-9	KAR AUCTION SERVICES ORD		06/19/2018	Morgan Stanley	707.000	38,966		
48667L-10-6	KDDI ADR REP 0.5 ORD	C	03/01/2018	Morgan Stanley	6,448.000	78,246		
493267-10-8	KEYCORP ORD		12/21/2018	Morgan Stanley	1,456.000	23,779		
49803T-30-0	KITE REALTY GROUP REIT ORD		09/24/2018	Morgan Stanley	393.000	6,694		
500458-40-1	KOMATSU ADR	C	11/08/2018	Morgan Stanley	2,727.000	77,096		
501173-20-7	KUBOTA ADR REP 5 ORD	C	03/01/2018	Morgan Stanley	457.000	44,236		
009126-20-2	L AIR LIQUIDE ORD ADR	C	03/01/2018	Morgan Stanley	6,155.000	158,607		
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		03/08/2018	Morgan Stanley	126.000	21,872		
517834-10-7	LAS VEGAS SANDS ORD		11/19/2018	Morgan Stanley	782.000	45,136		
524901-10-5	LEGG MASON ORD		07/20/2018	Morgan Stanley	1,594.000	58,071		
G5480U-12-0	LIBERTY GLOBAL CL C ORD	C	09/20/2018	Morgan Stanley	1,147.000	32,660		
53071M-10-4	LIBERTY INTRACTV QVC GRP SRS A ORD		02/06/2018	Morgan Stanley	566.000	15,455		
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		01/26/2018	Morgan Stanley	15.000	563		
534187-10-9	LINCOLN NATIONAL ORD		10/25/2018	Morgan Stanley	1,149.000	84,164		
G5494J-10-3	LINDE ORD	D	11/30/2018	Morgan Stanley	833.000	132,692		
538034-10-9	LIVE NATION ENTERTAINMENT ORD		11/02/2018	Morgan Stanley	839.000	37,068		
539439-10-9	LLOYDS BANKING GROUP ADR 4 ORD	C	12/21/2018	Morgan Stanley	18,232.000	63,978		
54338V-10-1	LONZA GROUP ADR	C	05/09/2018	Morgan Stanley	6,080.000	159,055		
502117-20-3	L'OREAL ADR	C	03/01/2018	Morgan Stanley	1,960.000	86,315		
548661-10-7	LOWE'S COMPANIES ORD		11/27/2018	Morgan Stanley	527.000	46,584		
548862-10-1	LOXO ONCOLOGY ORD		12/17/2018	Morgan Stanley	181.000	24,767		
502175-10-2	LTC PROPERTIES REIT ORD		06/01/2018	Morgan Stanley	165.000	6,811		
502441-30-6	LVMH MOET HENNESSY LOUIS VUITTON ADR	C	03/01/2018	Morgan Stanley	1,011.000	60,797		
56501R-10-6	MANULIFE FINANCIAL ORD	C	10/18/2018	Morgan Stanley	8,687.000	160,858		
56585A-10-2	MARATHON PETROLEUM ORD		10/04/2018	VARIOUS	1,264.007	65,462		
58155Q-10-3	MCKESSON ORD		05/04/2018	Morgan Stanley	469.000	78,507		
G5960L-10-3	MEDTRONIC ORD	C	11/15/2018	Morgan Stanley	994.000	94,504		
58733R-10-2	MERCADOLIBRE ORD	C	11/02/2018	Morgan Stanley	20.000	7,280		
594837-30-4	MICRO FOCUS INTERNATIONAL ADR	C	12/21/2018	Morgan Stanley	3,850.000	77,643		
595017-10-4	MICROCHIP TECHNOLOGY ORD		11/13/2018	Morgan Stanley	7,173.000	507,266		
594918-10-4	MICROSOFT ORD		11/19/2018	Morgan Stanley	14.000	1,429		
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		01/17/2018	Morgan Stanley	719.000	66,785		
596278-10-1	MIDDLEBY ORD		01/26/2018	Morgan Stanley	8.000	1,085		
61945C-10-3	MOSAIC ORD		11/08/2018	Morgan Stanley	840.000	31,115		
631512-20-9	NASPERS SPON 5 ADR REP CL N ORD	C	03/01/2018	Morgan Stanley	2,374.000	139,882		
637071-10-1	NATIONAL OILWELL VARCO ORD		11/21/2018	Morgan Stanley	2,079.000	69,667		
63938C-10-8	NAVIENT ORD		01/26/2018	Morgan Stanley	77.000	1,115		
62886E-10-8	NCR ORD		11/21/2018	Morgan Stanley	296.000	8,427		
641069-40-6	NESTLE ADR REP 1 SR B ORD	C	03/01/2018	Morgan Stanley	1,676.000	138,316		

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64110D-10-4	NETAPP ORD		02/26/2018	Morgan Stanley	513.000	30,345		
64110W-10-2	NETEASE ADR	C	09/14/2018	Morgan Stanley	62.000	12,527		
64829B-10-0	NEW RELIC ORD		12/17/2018	Morgan Stanley	328.000	26,773		
65341D-10-2	NEXPOINT RESIDENTIAL ORD		12/26/2018	Morgan Stanley	500.000	16,749		
655044-10-5	NOBLE ENERGY ORD		11/07/2018	Morgan Stanley	1,717.000	51,338		
655663-10-2	NORDSON ORD		11/02/2018	Morgan Stanley	17.000	2,406		
655664-10-0	NORDSTROM ORD		10/04/2018	Morgan Stanley	323.000	19,182		
66987V-10-9	NOVARTIS ADR REPSG 1 ORD	C	11/21/2018	Morgan Stanley	2,428.000	200,154		
670100-20-5	NOVO NORDISK ADR REPSG 1 ORD	C	12/13/2018	Morgan Stanley	434.000	20,293		
670108-10-9	NOVOZYMES A S UNSPONSORED ADR	C	03/16/2018	Morgan Stanley	1,881.000	99,615		
67059N-10-8	NUTANIX CL A ORD		09/24/2018	Morgan Stanley	100.000	3,546		
67077M-10-8	NUTRIEN ORD	A	11/19/2018	Morgan Stanley	735.000	36,582		
68389X-10-5	ORACLE ORD		11/19/2018	Morgan Stanley	124.000	6,340		
690742-10-1	OWENS CORNING ORD		11/19/2018	Morgan Stanley	633.000	39,211		
690768-40-3	OWENS ILLINOIS ORD		10/25/2018	Morgan Stanley	397.000	7,688		
701491-10-2	PARK 24 SPON ADR REP ORD	C	03/01/2018	Morgan Stanley	1,264.000	31,616		
709102-10-7	PENNSYLVANIA REIT ORD		09/24/2018	Morgan Stanley	245.000	2,722		
717081-10-3	PFIZER ORD		01/26/2018	Morgan Stanley	171.000	6,665		
69336V-10-1	PGT INNOVATIONS ORD		10/10/2018	Morgan Stanley	1,315.000	27,290		
71943U-10-4	PHYSICIANS REALTY REIT ORD		10/12/2018	Morgan Stanley	4,377.000	74,067		
69338J-10-6	PICC PROPERTY AND CASUALTY COMPA ADR	C	09/17/2018	Morgan Stanley	384.000	10,426		
72341E-30-4	PING AN INSURANCE GROUP COMPANY ADR	C	09/21/2018	Morgan Stanley	6,324.000	128,194		
739276-10-3	POWER INTEGRATIONS ORD		01/26/2018	Morgan Stanley	52.000	4,025		
74112D-10-1	PRESTIGE BRANDS HOLDINGS ORD		03/22/2018	Morgan Stanley	437.000	15,009		
742718-10-9	PROCTER & GAMBLE ORD		12/06/2018	Morgan Stanley	1,649.000	153,578		
74435K-20-4	PRUDENTIAL ADR REPSTG 2 ORD	C	12/06/2018	Morgan Stanley	4,695.000	219,613		
745867-10-1	PULTEGROUP ORD		10/30/2018	Morgan Stanley	597.000	14,756		
693656-10-0	PVH ORD		12/18/2018	Morgan Stanley	574.000	55,788		
74758T-30-3	QUALYS ORD		08/27/2018	Morgan Stanley	562.000	52,950		
53071M-10-4	QURATE RETAIL SRS A ORD		11/21/2018	Morgan Stanley	434.000	9,301		
7591EP-10-0	REGIONS FINANCIAL ORD		12/21/2018	Morgan Stanley	900.000	12,155		
759351-60-4	REINSURANCE GROUP OF AMER ORD		11/02/2018	Morgan Stanley	13.000	1,970		
767204-10-0	RIO TINTO ADR REP ONE ORD	C	04/16/2018	Morgan Stanley	652.000	35,343		
771195-10-4	ROCHE HOLDINGS ADR	C	03/01/2018	Morgan Stanley	5,867.000	173,249		
775781-20-6	ROLLS ROYCE HOLDINGS ADR	C	10/29/2018	Morgan Stanley	13,082.000	159,684		
778296-10-3	ROSS STORES ORD		03/22/2018	Morgan Stanley	567.000	43,589		
780259-10-7	ROYAL DUTCH SHELL ADR REP 2 CL B ORD	C	12/21/2018	Morgan Stanley	3,466.000	232,793		
780259-20-6	ROYAL DUTCH SHELL ADR RPSTG 2 A ORD	C	01/26/2018	Morgan Stanley	64.000	4,571		
78667J-10-8	SAGE THERAPEUTICS ORD		06/25/2018	Morgan Stanley	379.000	62,062		
803054-20-4	SAP ADR REP 1 ORD	C	12/04/2018	Morgan Stanley	1,987.000	211,996		
803866-30-0	SASOL ADR REP 1 ORD	C	03/01/2018	Morgan Stanley	1,009.000	35,455		
806857-10-8	SCHLUMBERGER ORD	C	03/01/2018	Morgan Stanley	961.000	69,814		
784117-10-3	SEI INVESTMENTS ORD		01/26/2018	Morgan Stanley	88.000	6,788		

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82322R-10-9	SHENZHOU INTL GROUP HLDGS ADR		11/08/2018	Morgan Stanley	8,222.000	99,140		
828806-10-9	SIMON PROP GRP REIT ORD		10/24/2018	Morgan Stanley	279.000	47,731		
82937K-10-1	SINOPHARM GROUP ADR	C	11/12/2018	Morgan Stanley	1,882.000	46,887		
78440P-10-8	SK TELECOM ADR RPSTNG 1/9 ORD	C	04/27/2018	Morgan Stanley	3,769.000	93,668		
78440X-10-1	SL GREEN RLTY REIT ORD		11/30/2018	Morgan Stanley	1,626.000	164,002		
83569C-10-2	SONOVA HOLDING ADR REP 1/5 ORD	C	03/01/2018	Morgan Stanley	1,361.000	42,203		
844741-10-8	SOUTHWEST AIRLINES ORD		11/19/2018	Morgan Stanley	595.000	34,705		
848637-10-4	SPLUNK ORD		11/02/2018	Morgan Stanley	26.000	2,739		
78467K-10-7	SSE ADR	C	09/17/2018	Morgan Stanley	6,973.000	117,091		
G84720-10-4	STERIS ORD	D	06/19/2018	Morgan Stanley	548.000	58,595		
86562M-20-9	SUMITOMO MIT ADR REP 1/5TH OF ORD	C	06/26/2018	Morgan Stanley	5,584.000	48,249		
867224-10-7	SUNCOR ENERGY ORD	C	11/21/2018	Morgan Stanley	1,748.000	58,925		
868459-10-8	SUPERNUS PHARMACEUTICALS ORD		11/02/2018	Morgan Stanley	32.000	1,469		
87155N-10-9	SYMRISE ADR REP 0.25 ORD	C	03/01/2018	Morgan Stanley	2,548.000	52,212		
87184P-10-9	SYSMEX UNSPONSORED ADR REP 0.5 ORD	C	03/01/2018	Morgan Stanley	1,850.000	75,431		
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	03/01/2018	Morgan Stanley	3,843.000	170,160		
874060-20-5	TAKEDA PHARMACEUTICAL ADR REP 1 ORD	C	12/11/2018	Morgan Stanley	8,640.000	206,137		
87612E-10-6	TARGET ORD		12/26/2018	Morgan Stanley	681.000	47,028		
H84989-10-4	TE CONNECTIVITY ORD	C	01/26/2018	Morgan Stanley	101.000	10,539		
878237-10-6	TECHNOLOGY DATA ORD		02/06/2018	Morgan Stanley	1,599.000	156,324		
87873R-10-1	TECHTRONIC INDUSTRIES COMPANY ADR	C	09/17/2018	Morgan Stanley	338.000	10,744		
87918A-10-5	TELADOC HEALTH ORD		11/02/2018	Morgan Stanley	288.000	21,478		
87974R-20-8	TEMENOS SPON ADR	C	05/31/2018	Morgan Stanley	893.000	132,995		
88031M-10-9	TENARIS ADR REP 2 ORD	C	03/01/2018	Morgan Stanley	716.000	25,572		
880349-10-5	TENNECO CL A ORD		11/21/2018	Morgan Stanley	1,122.000	36,886		
88146M-10-1	TERRENO REALTY REIT ORD		09/24/2018	Morgan Stanley	384.000	13,758		
889478-10-3	TOLL BROTHERS ORD		12/26/2018	Morgan Stanley	700.000	22,712		
891906-10-9	TOTAL SYSTEM SERVICES ORD		11/02/2018	Morgan Stanley	13.000	1,167		
892356-10-6	TRACTOR SUPPLY ORD		11/02/2018	Morgan Stanley	65.000	5,709		
896945-20-1	TRIPADVISOR ORD		11/02/2018	Morgan Stanley	1,028.000	49,424		
902494-10-3	TYSON FOODS CL A ORD		12/26/2018	Morgan Stanley	208.000	10,635		
90385D-10-7	ULTIMATE SOFTWARE GROUP ORD		03/14/2018	Morgan Stanley	96.000	23,793		
904678-40-6	UNICREDITO SPA UNSPONSORED ITALY ADR	C	12/21/2018	Morgan Stanley	38,139.000	343,693		
904767-70-4	UNILEVER ADR REP 1 ORD	C	03/01/2018	Morgan Stanley	1,235.000	66,863		
907818-10-8	UNION PACIFIC ORD		10/25/2018	Morgan Stanley	425.000	65,549		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		11/19/2018	Morgan Stanley	326.000	36,217		
911363-10-9	UNITED RENTAL ORD		09/24/2018	Morgan Stanley	21.000	3,704		
913017-10-9	UNITED TECHNOLOGIES ORD		05/14/2018	Morgan Stanley	258.000	32,616		
91324P-10-2	UNITEDHEALTH GRP ORD		01/26/2018	Morgan Stanley	3.000	742		
91879Q-10-9	VAIL RESORTS ORD		11/02/2018	Morgan Stanley	12.000	3,185		
92242Y-10-0	VEDANTA ADR REP 4 ORD	C	04/20/2018	Morgan Stanley	3,069.000	58,695		
922475-10-8	VEEVA SYSTEMS CL A ORD		11/02/2018	Morgan Stanley	235.000	18,091		
92336X-10-9	VEONEER ORD	C	09/24/2018	VARIOUS	711.000	30,950		

SCHEDULE D - PART 3

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

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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
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/21/2018	Morgan Stanley	1,226.000	65,571		
92686J-10-6	VIKING THERAPEUTICS ORD		10/10/2018	Morgan Stanley	1,928.000	28,020		
92857W-30-8	VODAFONE GROUP ADR REP 10 ORD	D	06/26/2018	Morgan Stanley	2,530.000	70,519		
928662-60-0	VOLKSWAGEN 10 UNSPON ADR REP PRF	C	09/17/2018	Morgan Stanley	19,288.000	331,610		
929042-10-9	VORNADO REALTY REIT ORD		10/24/2018	Morgan Stanley	387.000	26,184		
929740-10-8	WABTEC ORD		12/19/2018	Morgan Stanley	1,029.000	73,830		
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		10/30/2018	Morgan Stanley	755.000	59,092		
948596-10-1	WEIBO ADR REP 1 CL A ORD	C	10/05/2018	Morgan Stanley	1,163.000	119,420		
948741-10-3	WEINGARTEN RLTY REIT ORD		09/24/2018	Morgan Stanley	302.000	9,000		
94946T-10-6	WELLCARE HEALTH ORD		09/27/2018	Morgan Stanley	186.000	59,555		
949746-10-1	WELLS FARGO ORD		09/04/2018	Morgan Stanley	1,234.000	72,293		
95040Q-10-4	WELLTOWER ORD		06/06/2018	Morgan Stanley	156.000	9,358		
957638-10-9	WESTERN ALLIANCE ORD		01/26/2018	Morgan Stanley	3.000	177		
958102-10-5	WESTERN DIGITAL ORD		11/21/2018	Morgan Stanley	2,099.000	134,097		
959802-10-9	WESTERN UNION ORD		02/06/2018	Morgan Stanley	71.000	1,380		
962166-10-4	WEYERHAEUSER REIT		10/24/2018	Morgan Stanley	1,567.000	47,766		
96812T-10-2	WILDHORSE RESOURCE DEVELOPMENT ORD		12/11/2018	Morgan Stanley	1,983.000	42,565		
98212B-10-3	WPX ENERGY ORD		12/11/2018	Morgan Stanley	2,683.000	45,423		
N96617-11-8	WRIGHT MEDICAL GROUP ORD	C	12/11/2018	Morgan Stanley	1,907.000	52,837		
98310W-10-8	WYNDHAM DESTINATIONS ORD		11/19/2018	VARIOUS	775.000	37,930		
98311A-10-5	WYNDHAM HOTELS RESORTS ORD		06/21/2018	VARIOUS	597.000	37,166		
N97284-10-8	YANDEX CL A ORD	C	10/23/2018	Morgan Stanley	2,556.000	68,523		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	19,917,159	X X X	
02630D-50-1	AMERICAN FUNDS ILB F2		12/31/2018	Morgan Stanley	339,882.514	3,263,890		
649280-83-1	AMERICAN FUNDS NWLD R5		12/31/2018	VARIOUS	30.614	1,965		
277923-63-7	EATON VANCE FR AV I		10/02/2018	Morgan Stanley	200,156.485	2,189,955		
46432F-84-2	ISHARES: CORE MSCI EAFE		12/31/2018	Morgan Stanley	1,571.000	93,692		
464287-20-0	ISHARES: CORE S&P 500		12/06/2018	VARIOUS	57,283.000	16,692,691		
464287-61-4	ISHARES: RUSS 1000 GR ETF		06/13/2018	Morgan Stanley	1,208.000	178,566		
57629E-15-9	MASSMUTUAL PREM: CR B R5		12/31/2018	VARIOUS	16,226.364	172,038		
57629E-30-8	MASSMUTUAL PREM: INTL R5		12/31/2018	VARIOUS	492.269	6,251		
57629S-73-7	MASSMUTUAL SEL: BL CH R5		12/31/2018	VARIOUS	472.942	10,091		
57629S-68-7	MASSMUTUAL SEL: S&P500 R5		12/31/2018	VARIOUS	2,555.191	44,304		
577130-80-0	MATTHEWS ASIA: JPN INV		12/31/2018	Morgan Stanley	149,222.434	3,721,267		
665130-10-0	NORTHERN FDS: MID CAP IDX		12/31/2018	VARIOUS	623.704	11,919		
665162-72-3	NORTHERN FDS: SM CAP IDX		12/31/2018	VARIOUS	199.375	2,621		
68380U-50-6	OPPENHEIMER INTL SMC Y		12/31/2018	Morgan Stanley	53,949.224	2,540,157		
78462F-10-3	SPDR S&P 500 ETF		11/01/2018	Morgan Stanley	240.000	65,509		
779546-10-0	T ROWE PRICE DIV GR		12/31/2018	VARIOUS	55.697	2,476		
779562-10-7	T ROWE PRICE NEW HZNS		12/31/2018	VARIOUS	284.994	15,860		
74149P-78-8	T ROWE PRICE RET: 2025		12/31/2018	VARIOUS	5,938.643	104,751		

SCHEDULE D - PART 3

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

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
74149P-30-9	T ROWE PRICE RET:2030		12/31/2018	VARIOUS	2,628.384	67,203		
74149P-77-0	T ROWE PRICE RET:2035		12/31/2018	VARIOUS	848.829	15,863		
74149P-40-8	T ROWE PRICE RET:2040		12/31/2018	VARIOUS	859.249	22,621		
74149P-76-2	T ROWE PRICE RET:2045		12/31/2018	VARIOUS	415.314	7,562		
922042-85-8	VANGUARD EM ST IDX ETF		10/02/2018	Morgan Stanley	113,334.000	5,703,366		
921908-87-7	VANGUARD RE IDX ADM		12/31/2018	VARIOUS	20.739	2,310		
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	34,936,928	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	54,854,087	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	13,141,024	X X X	
9799999	Total - Common Stocks				X X X	67,995,111	X X X	
9899999	Total - Preferred and Common Stocks				X X X	67,995,111	X X X	
9999999	Totals				X X X	228,871,777	X X X	707,179

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
02265Q-AA-6	AMAL LTD	C	11/21/2018	Paydown		163,408	163,408.18	168,012	167,884		(4,476)		(4,476)	163,408				2,289	08/21/2021	
36202E-NA-3	G2 003985 - RMBS		12/01/2018	Paydown		15,936	15,936.26	16,081	16,045		(109)		(109)	15,936				413	05/20/2037	
36202E-ZG-7	G2 004343 - RMBS		12/01/2018	Paydown		29,355	29,354.76	30,249	30,210		(856)		(856)	29,355				742	01/20/2039	
36179R-VB-2	G2 MA3310 - RMBS		12/01/2018	Paydown		222,975	222,975.59	235,413	234,710		(11,735)		(11,735)	222,976				3,428	12/20/2045	
36179R-VD-8	G2 MA3312 - RMBS		12/01/2018	Paydown		204,820	204,819.63	218,629	218,862		(14,043)		(14,043)	204,820				3,498	12/20/2045	
36179S-QX-8	G2 MA4070 - RMBS		12/01/2018	Paydown		241,993	241,993.25	256,210	254,954		(12,961)		(12,961)	241,993				4,022	11/20/2046	
36205R-XM-4	GN 398584 - RMBS		12/01/2018	Paydown		274	273.92	267	268		6		6	274				10	06/15/2029	
36207J-2F-9	GN 433774 - RMBS		12/01/2018	Paydown		5,249	5,249.07	5,357	5,327		(78)		(78)	5,249				179	05/15/2028	
36210B-WF-8	GN 487646 - RMBS		12/01/2018	Paydown		647	647.39	636	637		10		10	647				27	09/15/2029	
36211R-MX-4	GN 520674 - RMBS		12/01/2018	Paydown		559	558.89	562	561		(2)		(2)	559				21	04/15/2030	
36200R-LW-0	GN 570141 - RMBS		12/01/2018	Paydown		782	782.50	782	782					783				17	12/15/2031	
36225A-D2-3	GN 780121 - RMBS		12/01/2018	Paydown		2,746	2,745.82	2,953	2,790		(44)		(44)	2,746				136	04/15/2025	
38376G-A7-5	GNR 1110 AC - CMBS		12/01/2018	Paydown		213,018	213,017.54	221,179	220,598		(7,583)		(7,583)	213,018				3,148	11/16/2044	
38378B-AA-7	GNR 11165 A - CMBS		12/01/2018	Paydown		40,325	40,325.34	40,414	40,403		(78)		(78)	40,325				377	10/16/2037	
38378X-FJ-5	GNR 14112 AD - CMBS		12/01/2018	Paydown		285,373	285,373.34	287,112	286,437		(1,064)		(1,064)	285,373				1,572	02/16/2040	
38378N-WU-3	GNR 1417A AM - CMBS		12/01/2018	Paydown		76,648	76,647.85	79,544	79,503		(2,855)		(2,855)	76,648				702	06/16/2048	
38378N-H8-9	GNR 1440 AC - CMBS		12/01/2018	Paydown		448,943	448,942.62	455,116	454,996		(6,053)		(6,053)	448,943				7,939	11/16/2041	
38378N-3G-6	GNR 1467 AE - CMBS		12/01/2018	Paydown		35,911	35,911.21	36,528	36,469		(558)		(558)	35,911				376	05/16/2039	
38378N-3N-1	GNR 1475 AC - CMBS		12/01/2018	Paydown		36,924	36,924.45	37,268	37,253		(329)		(329)	36,924				341	06/16/2053	
38379K-FK-9	GNR 1537 A - CMBS		12/01/2018	Paydown		113,335	113,335.16	114,858	114,672		(1,338)		(1,338)	113,335				1,561	12/16/2050	
38379K-LJ-5	GNR 1575 AB - CMBS		12/01/2018	Paydown		19,084	19,084.12	19,519	19,395		(311)		(311)	19,084				243	11/16/2044	
38379K-KZ-0	GNR 1578 A - CMBS		12/01/2018	Paydown		106,317	106,317.28	108,792	108,301		(1,985)		(1,985)	106,317				1,943	06/16/2040	
38379U-K5-4	GNR 16131 A - CMBS		12/01/2018	Paydown		14,312	14,311.82	14,254	14,255		57		57	14,312				144	04/16/2057	
38379R-TQ-6	GNR 1751 AB - CMBS		12/01/2018	Paydown		15,707	15,706.96	15,707	15,709		(2)		(2)	15,707				179	04/16/2057	
38380M-JL-6	GNR 18117 AC - CMBS		12/01/2018	Paydown		8,601	8,600.82	8,452			149		149	8,601				30	07/16/2046	
62888V-AA-6	NGN 10R1 1A - CMO/RMBS		12/06/2018	Paydown		382,454	382,455.70	383,857			(1,401)		(1,401)	382,456				3,680	10/07/2020	
62888W-AB-2	NGN 10R3 2A - CMO/RMBS		12/06/2018	Paydown		162,272	162,272.35	163,420			(1,147)		(1,147)	162,272				1,280	12/08/2020	
62888W-AC-0	NGN 10R3 3A - CMO/RMBS		12/02/2018	Paydown		205,816	205,816.33	208,196	209,319		(3,507)		(3,507)	205,816				2,389	12/08/2020	
62889C-AA-7	NGN 11R2 NTS - CMO/RMB		12/06/2018	Paydown		181,837	181,837.07	182,292	182,058		(221)		(221)	181,837				1,994	02/06/2020	
690353-G3-5	OVERSEAS PRIVATE INV C		06/10/2018	Maturity @ 100.00		2,000,000	2,000,000.00	2,041,320	2,008,100		(8,100)		(8,100)	2,000,000				96,692	06/10/2018	
74046B-AA-4	PARCFT 1003 N - ABS		12/19/2018	Paydown		621,341	621,341.19	635,578	332,170		(14,057)		(14,057)	621,341				12,688	02/06/2022	
83162C-WE-9	SBAP 1420D A - ABS		03/14/2018	Morgan Stanley		1,039,200	1,039,687.35	1,067,467	1,072,439		3,386		3,386	1,075,825		(36,625)	(36,625)	14,640	04/01/2034	
83162C-WK-5	SBAP 1420G A - ABS		07/01/2018	Paydown		243,669	243,669.47	247,915	248,915		(5,246)		(5,246)	243,669				2,039	07/01/2034	
83162C-XB-4	SBAP 1520F A - ABS		12/01/2018	VARIOUS		48,638	48,174.52	49,304	49,491		(1,317)		(1,317)	48,175				506	06/01/2035	
83162C-XE-8	SBAP 1520H H - ABS		08/01/2018	Paydown		40,253	40,253.19	40,605	40,642		(389)		(389)	40,253				289	08/01/2035	
83162C-YQ-0	SBAP 1720E CTF - ABS		11/01/2018	Paydown		60,606	60,605.66	60,606	60,606					60,606				455	05/01/2037	
83162C-YR-8	SBAP 1720F CTF - ABS		03/12/2018	Morgan Stanley		926,149	950,811.33	950,811	950,811					950,811		(24,662)	(24,662)	7,644	06/01/2037	
83162C-YT-4	SBAP 1720G CTF - ABS		03/12/2018	VARIOUS		364,244	370,000.00	370,000	370,000					370,000		(5,756)	(5,756)	7,409	07/01/2037	
83162C-ZJ-5	SBAP 1820D C - ABS		10/01/2018	Paydown		10,966	10,966.38	10,966						10,966					04/01/2038	
831641-EV-3	SBIC 1110B B - ABS		09/01/2018	Paydown		577,708	577,708.15	577,618			90		90	577,708					09/10/2021	
831641-EY-7	SBIC 1310A A - ABS		09/01/2018	Paydown		157,376	157,376.32	155,815			1,562		1,562	157,376				1,108	03/10/2023	
831641-FA-8	SBIC 1410A A - ABS		09/01/2018	Paydown		420,828	420,828.30	425,431			(4,602)		(4,602)	420,828				2,077	03/10/2024	
831641-FB-6	SBIC 1410B A - ABS		09/01/2018	Paydown		129,193	129,193.18	131,484	131,512		(2,319)		(2,319)	129,193				1,536	09/10/2024	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
831641-FC-4	SBIC 1510A A - ABS		09/01/2018	Paydown		173,639	173,638.83	170,168			3,471		3,471		173,639				804	03/10/2025
831641-FE-0	SBIC 1510B A - ABS		09/04/2018	Paydown		80,268	80,268.36	79,365			903		903		80,268					09/10/2025
831641-FJ-9	SBIC 1710B A - ABS		03/12/2018	VARIOUS		284,149	295,000.00	295,000	295,000						295,000		(10,851)	(10,851)	3,559	09/10/2027
912828-2R-0	UNITED STATES TREASUR		05/11/2018	Morgan Stanley		673,189	700,000.00	692,809	692,937		117		117		693,054		(19,865)	(19,865)	8,307	08/15/2027
912828-3F-5	UNITED STATES TREASUR		09/01/2018	Morgan Stanley		922,952	975,000.00	961,440	961,472		556		556		962,028		(39,076)	(39,076)	12,359	11/15/2027
912828-3G-3	UNITED STATES TREASUR		10/19/2018	Morgan Stanley		439,469	450,000.00	449,931	449,934		18		18		449,952		(10,483)	(10,483)	7,361	11/15/2020
912828-G6-1	UNITED STATES TREASUR		10/31/2018	Morgan Stanley		1,790,330	1,815,000.00	1,817,265	1,816,629		(476)		(476)		1,816,153		(25,823)	(25,823)	17,758	11/30/2019
912828-N3-0	UNITED STATES TREASUR		03/26/2018	Morgan Stanley		977,539	1,000,000.00	976,719			242		242		976,960		579	579	5,048	12/31/2022
912828-RT-9	UNITED STATES TREASUR		03/12/2018	Morgan Stanley		2,712,759	2,725,000.00	2,791,954	2,735,539		(2,280)		(2,280)		2,733,260		(20,501)	(20,501)	10,705	11/30/2018
912828-RY-8	UNITED STATES TREASUR		03/12/2018	Morgan Stanley		2,685,656	2,700,000.00	2,740,605	2,708,328		(1,657)		(1,657)		2,706,671		(21,015)	(21,015)	7,487	12/31/2018
912828-SH-4	UNITED STATES TREASUR		06/11/2018	Morgan Stanley		447,205	450,000.00	452,355	450,792		(303)		(303)		450,489		(3,284)	(3,284)	4,859	02/28/2019
912828-TY-6	UNITED STATES TREASUR		04/01/2018	Morgan Stanley		6,695,313	7,000,000.00	6,893,086	6,902,582		3,737		3,737		6,906,319		(211,007)	(211,007)	36,989	11/15/2022
912828-V3-1	UNITED STATES TREASUR		11/30/2018	Morgan Stanley		1,376,785	1,400,000.00	1,381,340	498,849		2,876		2,876		1,384,744		(7,959)	(7,959)	13,630	01/15/2020
912828-V4-9	UNITED STATES TREASUR		04/12/2018	Morgan Stanley		300,644	308,391.00	300,366	304,126	(3,615)	68		(3,547)		300,579		65	65	856	01/15/2027
912828-X8-8	UNITED STATES TREASUR		10/25/2018	Morgan Stanley		189,093	200,000.00	199,704	199,721		22		22		199,743		(10,650)	(10,650)	4,492	05/15/2027
98913L-AA-1	ZARAPL 1 A2 - RMBS		11/20/2018	Paydown		96,912	96,912.03	96,185			727		727		96,912				676	08/20/2026
0599999	Subtotal - Bonds - U.S. Governments				X X X	29,721,694	30,275,450.48	30,374,871	26,032,993	(3,615)	(95,485)		(99,100)		30,168,147		(446,915)	(446,915)	324,653	X X X
71654Q-BC-5	PETROLEOS MEXICANOS	C	12/20/2018	Paydown		212,500	212,500.00	209,886			2,614		2,614		212,500				1,181	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	C	12/20/2018	Paydown		212,000	212,000.00	210,275	144,362		1,713		1,713		212,000				783	12/20/2022
1099999	Subtotal - Bonds - All Other Governments				X X X	424,500	424,500.00	420,161	144,362		4,327		4,327		424,500				1,964	X X X
574192-5D-8	MARYLAND ST		03/13/2018	Morgan Stanley		269,005	250,000.00	278,025	275,506		(936)		(936)		274,570		(5,565)	(5,565)	5,928	03/01/2023
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	269,005	250,000.00	278,025	275,506		(936)		(936)		274,570		(5,565)	(5,565)	5,928	X X X
042105-MH-6	ARMADA MICH AREA SCHS		05/02/2018	Morgan Stanley		248,828	250,000.00	255,765	255,400		(322)		(322)		255,078		(6,251)	(6,251)	3,858	05/01/2023
084203-VW-5	BERKELEY CNTY S C SCH		03/16/2018	Morgan Stanley		201,508	200,000.00	204,200	203,096		(566)		(566)		202,529		(1,021)	(1,021)	3,317	03/01/2019
351280-MQ-2	FOWLERVILLE MICH CMNT		05/01/2018	Maturity @ 100.00		600,000	600,000.00	600,000	600,000						600,000				4,656	05/01/2018
438670-Q6-1	HONOLULU HAWAII CITY &		03/07/2018	Morgan Stanley		371,524	375,000.00	377,475	377,218		(103)		(103)		377,115		(5,591)	(5,591)	3,216	11/01/2021
582018-FY-8	MC LEAN CNTY ILL SCH DI		12/01/2018	Maturity @ 100.00		900,000	900,000.00	904,608	901,536		(1,536)		(1,536)		900,000				15,750	12/01/2018
607114-3F-0	MOBILE, CITY OF		01/19/2018	Morgan Stanley		189,407	190,000.00	190,000	190,000						190,000		(593)	(593)	660	02/15/2023
754254-DR-8	RAVENNA MICH PUB SCHS		05/01/2018	Maturity @ 100.00		350,000	350,000.00	350,000	350,000						350,000				2,713	05/01/2018
795676-QL-2	SALT LAKE CNTY UTAH		11/20/2018	Morgan Stanley		245,755	250,000.00	250,043	250,035		(13)		(13)		250,022		(4,267)	(4,267)	4,225	06/15/2020
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	3,107,022	3,115,000.00	3,132,091	3,127,285		(2,540)		(2,540)		3,124,744		(17,723)	(17,723)	38,395	X X X
04780E-AB-3	ATLANTA GA DOWNTOWN		01/03/2018	Call @ 100.0		130,000	130,000.00	143,595	140,363		(79)		(79)		140,099		(10,099)	(10,099)		02/01/2021
31326M-EY-5	FH 2B6451 - RMBS		12/01/2018	Paydown		50,442	50,442.16	51,668	51,610		(1,168)		(1,168)		50,442				503	08/01/2047
312966-W5-9	FH B14268 - RMBS		12/01/2018	Paydown		9,461	9,460.94	9,449	9,445		19		19		9,461				208	10/01/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consi-deration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amort-ization)/Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
312967-J7-8	FH B14786 - RMBS		12/01/2018	Paydown		14,607	14,607.49	14,635	14,588		22		22		14,607				303	05/01/2019
312967-4A-7	FH B15317 - RMBS		12/01/2018	Paydown		5,210	5,210.06	5,224	5,204		7		7		5,210				101	06/01/2019
31292H-BB-9	FH C00934 - RMBS		12/01/2018	Paydown		172	171.94	172	172						172				7	03/01/2030
31335H-3N-1	FH C90805 - RMBS		12/01/2018	Paydown		11,321	11,321.32	11,645	11,466		(145)		(145)		11,321				286	03/01/2024
31294M-AC-5	FH E02703 - RMBS		12/01/2018	Paydown		29,619	29,618.98	30,137	29,991		(372)		(372)		29,619				510	07/01/2025
3128MJ-V2-3	FH G08632 - RMBS		12/01/2018	Paydown		84,411	84,411.11	88,473	88,304		(3,893)		(3,893)		84,411				1,275	03/01/2045
3128ME-SM-4	FH G15724 - RMBS		12/01/2018	Paydown		127,923	127,922.98	136,398	135,665		(7,744)		(7,744)		127,923				2,259	01/01/2029
31335A-QK-7	FH G60458 - RMBS		12/01/2018	VARIOUS		611,929	610,298.37	642,053	641,482		(4,615)		(4,615)		636,960		(25,031)	(25,031)	4,994	01/01/2044
31307U-VF-2	FH J37814 - RMBS		12/01/2018	Paydown		45,210	45,209.63	46,096	46,088		(878)		(878)		41,373		3,836	3,836	638	10/01/2032
3132M9-T5-3	FH Q28972 - RMBS		12/01/2018	Paydown		452,550	452,550.12	482,390	481,574		(29,025)		(29,025)		452,550				8,823	10/01/2044
3137BY-PQ-7	FHMS K726 A2 - CMBS		11/01/2018	Morgan Stanley		518,035	530,000.00	545,896	544,735		(1,921)		(1,921)		542,815		(24,780)	(24,780)	13,546	04/25/2024
3137AK-6E-6	FHR 3970D HA - CMO/RMB		12/01/2018	Paydown		223,645	223,645.31	228,992	228,549		(4,903)		(4,903)		223,645				3,062	02/15/2026
3137B9-UA-5	FHR 4325B MA - CMO/RMB		12/01/2018	Paydown		144,682	144,681.86	149,248	149,189		(4,507)		(4,507)		144,682				2,553	09/15/2039
31371L-BA-6	FN 254833 - RMBS		08/25/2018	VARIOUS		158,917	158,916.60	163,734	160,172		(1,255)		(1,255)		158,917				2,120	08/01/2018
31379R-EM-6	FN 426840 - RMBS		12/01/2018	Paydown		2,208	2,207.76	2,414	2,228		(21)		(21)		2,208				109	01/01/2025
31403D-XF-1	FN 745978 - RMBS		12/01/2018	Paydown		38,697	38,696.62	38,884	38,975		(291)		(291)		38,697				721	10/01/2036
31407X-XZ-9	FN 844096 - RMBS		12/01/2018	Paydown		2,460	2,459.72	2,475	2,473		(14)		(14)		2,460				69	11/01/2035
31417G-F2-7	FN AB9184 - RMBS		12/01/2018	VARIOUS		550,537	552,269.42	566,076	565,661		(1,674)		(1,674)		563,962		(13,425)	(13,425)	1,748	04/01/2043
3138E0-KJ-7	FN AJ7496 - RMBS		12/01/2018	Paydown		124,239	124,238.66	128,276	126,989		(2,751)		(2,751)		124,239				1,853	12/01/2026
3138ET-J2-3	FN AL8380 - RMBS		12/01/2018	Paydown		141,890	141,890.52	155,104	153,406		(11,520)		(11,520)		141,891				3,553	09/01/2025
3138ET-NT-9	FN AL8501 - RMBS		12/01/2018	Paydown		148,716	148,716.24	156,384	155,924		(7,209)		(7,209)		148,716				2,171	12/01/2030
3138LJ-VF-4	FN AN6013 - CMBS/RMBS		12/01/2018	Paydown		4,756	4,755.74	4,781	4,778		(23)		(23)		4,756				91	03/01/2022
3138LJ-VF-4	FN AN6013 - RMBS		08/01/2018	VARIOUS		446,955	456,701.00	459,127	458,873		(219)		(219)		458,654		(11,699)	(11,699)	2,227	03/01/2022
3138LJ-3P-3	FN AN6205 - CMBS/RMBS		12/01/2018	Paydown		3,722	3,722.19	3,743	3,734		(12)		(12)		3,722				84	08/01/2024
3138LJ-3P-3	FN AN6205 - RMBS		03/13/2018	Morgan Stanley		438,610	450,000.00	452,531	451,434		(97)		(97)		451,337		(12,727)	(12,727)	2,551	08/01/2024
3138LJ-4T-4	FN AN6233 - CMBS/RMBS		12/01/2018	Paydown		1,974	1,974.20	2,017	2,015		(41)		(41)		1,974				48	12/01/2024
3138LJ-4T-4	FN AN6233 - RMBS		08/01/2018	Paydown		3,907	3,907.19	3,991	3,987		(80)		(80)		3,907				35	12/01/2024
3138LJ-7A-2	FN AN6288 - RMBS		03/13/2018	VARIOUS		434,843	438,530.45	443,190	442,808		(263)		(263)		442,545		(7,702)	(7,702)	3,334	12/01/2021
3138WB-UK-9	FN AS2385 - RMBS		12/01/2018	Paydown		126,110	126,109.73	133,243	132,952		(6,842)		(6,842)		126,110				2,388	05/01/2044
3138WC-WA-	FN AS3340 - RMBS		12/01/2018	Paydown		164,735	164,734.65	169,188	168,626		(3,892)		(3,892)		164,735				1,884	09/01/2024
3138WD-BZ-3	FN AS3655 - RMBS		12/01/2018	Paydown		231,799	231,799.29	251,538	251,219		(19,420)		(19,420)		231,799				4,901	10/01/2044
3138WE-KK-4	FN AS4797 - RMBS		12/01/2018	Paydown		203,801	203,801.12	211,253	210,990		(7,189)		(7,189)		203,801				3,136	04/01/2045
3138WG-DN-	FN AS6408 - RMBS		12/01/2018	Paydown		65,636	65,636.03	69,431	69,240		(3,604)		(3,604)		65,636				1,029	01/01/2046
3138WG-G6-5	FN AS6520 - RMBS		12/01/2018	Paydown		73,364	73,363.82	77,233	77,073		(3,709)		(3,709)		73,364				1,136	01/01/2046
3138WL-CM-3	FN AS9975 - RMBS		12/01/2018	Paydown		25,750	25,750.37	26,937	26,932		(1,182)		(1,182)		25,750				431	07/01/2047
3138Y4-6V-6	FN AX3583 - RMBS		12/01/2018	VARIOUS		990,168	985,789.98	1,028,610	1,026,693		(4,706)		(4,706)		1,022,121		(31,953)	(31,953)	7,707	07/01/2042
3140FX-DM-1	FN BF0107 - RMBS		12/01/2018	Paydown		177,522	177,521.68	191,159	191,234		(13,712)		(13,712)		177,522				3,351	06/01/2056
3140FX-D7-4	FN BF0125 - RMBS		12/01/2018	Paydown		45,367	45,367.31	47,962	47,974		(2,606)		(2,606)		45,367				811	07/01/2056
3140FX-EE-8	FN BF0132 - RMBS		12/01/2018	Paydown		53,337	53,337.35	56,363	56,376		(3,039)		(3,039)		53,337				912	07/01/2056
3140FX-E4-0	FN BF0154 - RMBS		12/01/2018	Paydown		95,256	95,256.41	98,992	98,980		(3,723)		(3,723)		95,256				1,404	11/01/2046
3140FX-FN-7	FN BF0172 - RMBS		12/01/2018	VARIOUS		206,316	202,968.37	209,470			(1,283)		(1,283)		208,187		(1,871)	(1,871)	2,286	01/01/2041
3140FX-GG-1	FN BF0198 - RMBS		12/01/2018	Paydown		72,646	72,645.80	74,818			(2,172)		(2,172)		72,646				717	11/01/2040
3140FX-GK-2	FN BF0201 - RMBS		12/01/2018	Paydown		24,479	24,479.12	24,894			(415)		(415)		24,479				114	08/01/2051

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
3140FX-GL-0	FN BF0202 - RMBS		12/01/2018	Paydown		21,429	21,428.71	22,322			(893)		(893)		21,429					104	01/01/2051
3140GT-V3-1	FN BH5133 - RMBS		12/01/2018	Paydown		26,054	26,054.33	26,607	26,596		(542)		(542)		26,054					357	09/01/2047
3140GU-KS-5	FN BH5704 - RMBS		12/01/2018	Paydown		45,821	45,820.68	46,705	46,696		(875)		(875)		41,170		4,651	4,651	620		10/01/2032
3140HM-ZD-9	FN BK7939 - RMBS		12/01/2018	Paydown		1,806	1,806.40	1,856			(49)		(49)		1,806						11/01/2048
3140J5-FG-9	FN BM1066 - RMBS		12/01/2018	Paydown		35,783	35,782.79	37,460	37,465		(1,682)		(1,682)		35,783				611		02/01/2047
31418A-X5-2	FN MA1599 - RMBS		12/01/2018	VARIOUS		980,018	983,120.80	1,023,214	1,022,575		(5,897)		(5,897)		1,016,341		(36,323)	(36,323)	2,641		09/01/2043
31418C-NT-7	FN MA3101 - RMBS		12/01/2018	Paydown		36,717	36,716.79	39,115	39,106		(2,390)		(2,390)		36,717					628	08/01/2047
31418C-QC-1	FN MA3150 - RMBS		12/01/2018	Paydown		33,343	33,343.30	35,569	35,553		(2,210)		(2,210)		33,343					618	10/01/2047
3136A0-YR-2	FNR 1187A JA - CMO/RMBS		12/01/2018	Paydown		251,652	251,651.64	252,320			(668)		(668)		251,652					2,263	06/25/2040
442435-4Z-3	HOUSTON TEX UTIL SYS R		07/09/2018	Morgan Stanley		126,490	125,000.00	131,639	131,096		(562)		(562)		130,534		(4,044)	(4,044)	2,809		05/15/2023
491189-FC-5	KENTUCKY ASSET / LIABILI		04/01/2018	Maturity @ 100.00		408,301	408,304.06	415,449	409,000		(696)		(696)		408,304		(3)	(3)	6,461		04/01/2018
54465A-FM-9	LOS ANGELES CNTY CALIF		08/01/2018	Maturity @ 100.00		620,000	620,000.00	627,142	621,765		(1,765)		(1,765)		620,000				12,791		08/01/2018
560420-AB-7	MAINE FIN AUTH WASTE M		10/01/2018	Call @ 100.00		165,000	165,000.00	176,091	170,725		(2,405)		(2,405)		168,324		(3,324)	(3,324)	9,570		10/01/2019
57419R-PL-3	MARYLAND ST CMNTY DEV		05/24/2018	Call @ 100.00		10,000	10,000.00	9,925	9,927		1		1		9,928		72	72	143		09/01/2040
64469D-B9-1	NEW HAMPSHIRE ST HSG		12/01/2018	VARIOUS		40,000	40,000.00	40,000	40,000						40,000					924	07/01/2040
645913-AW-4	NEW JERSEY ECONOMIC D		02/15/2018	Maturity @ 100.00		851,000	851,000.00	820,458	848,941		2,059		2,059		851,000						02/15/2018
655162-FH-3	NOBLESVILLE IND MULTI S		12/01/2018	Call @ 100.00		65,000	65,000.00	71,609	70,124		(647)		(647)		69,479		(4,479)	(4,479)	3,717		01/15/2022
35563P-GG-8	SCRT 183SC MA - CMO		12/01/2018	Paydown		5,514	5,514.42	5,485			30		30		5,514					28	08/27/2057
83756C-SA-4	SOUTH DAKOTA HSG DEV		12/19/2018	Call @ 100.00		25,000	25,000.00	25,000	25,000						25,000					541	11/01/2037
86459L-AU-2	SUCCESSOR AGY PITTSBU		09/01/2018	Maturity @ 100.00		750,000	750,000.00	755,250	751,389		(1,389)		(1,389)		750,000				19,298		09/01/2018
88283L-HU-3	TEXAS TRANSN COMMN S		11/19/2018	Morgan Stanley		111,807	100,000.00	119,367	118,928		(1,132)		(1,132)		117,796		(5,989)	(5,989)	5,897		04/01/2030
91754R-YH-4	USBR 151 A - ABS		12/26/2018	Paydown		81,833	81,833.48	81,654	81,654		179		179		81,833					952	02/25/2043
91754R-YG-6	UTSHGR 141 NTS - ABS		12/26/2018	Paydown		72,849	72,848.50	72,473	72,504		344		344		72,849					808	12/26/2038
92778V-EN-4	VIRGINIA COLLEGE BLDG		07/12/2018	Morgan Stanley		169,689	170,000.00	171,076	170,782		(388)		(388)		170,394		(705)	(705)	3,249		02/01/2019
924279-AE-2	VTSHGR 131 A - ABS		12/28/2018	Paydown		73,619	73,619.42	73,440	73,446		174		174		73,619					887	04/30/2035
93974C-RF-9	WASHINGTON ST		03/06/2018	Morgan Stanley		114,225	100,000.00	117,649	117,621		(149)		(149)		117,472		(3,247)	(3,247)	3,068		08/01/2033
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar.				X X X	12,640,884	12,645,944.93	13,038,764	12,431,064		(183,718)		(183,718)		12,829,726		(188,842)	(188,842)	170,974		X X X
02529F-AA-2	ACAR 164 A - ABS		04/12/2018	Paydown		105,930	105,930.44	105,925	105,936		(6)		(6)		105,930					282	06/12/2020
048312-AD-4	ACETF 021 A4 - ABS		10/20/2018	Paydown		66,537	66,536.66	68,897			(2,360)		(2,360)		66,537						10/20/2023
00507U-AR-2	ACTAVIS FUNDING SCS	C	06/07/2018	Morgan Stanley		245,523	250,000.00	256,775	255,382		(552)		(552)		254,822		(9,300)	(9,300)	6,373		03/15/2022
00766T-AD-2	AECOM TECHNOLOGY CO		01/18/2018	Morgan Stanley		394,864	368,000.00	398,880	395,808		(212)		(212)		395,596		(732)	(732)	5,825		10/15/2024
13974L-AC-2	AFIN 154 A3 - ABS		11/20/2018	Paydown		1,000,000	1,000,000.00	1,003,496	1,000,881		(881)		(881)		1,000,000					8,613	03/20/2020
13976A-AB-6	AFIN 163 A2A - ABS		02/20/2018	Paydown		20,229	20,228.63	20,228	20,230		(2)		(2)		20,229					31	04/22/2019
008686-AA-5	AHNA 01 A1 - CMBS	C	01/02/2018	Paydown		296,912	296,911.83	322,149	309,795		(12,896)		(12,896)		296,912					11,609	01/02/2020
009363-AN-2	AIRGAS INC	C	02/15/2018	Maturity @ 100.00		600,000	600,000.00	603,732	600,111		(111)		(111)		600,000					4,950	02/15/2018
015271-AF-6	ALEXANDRIA REAL ESTAT		07/25/2018	Morgan Stanley		179,379	180,000.00	181,503	181,195		(342)		(342)		180,852		(1,473)	(1,473)	5,115		01/15/2020
02007C-AD-4	ALLYA 161 A3 - ABS		12/15/2018	Paydown		590,087	590,086.84	591,262	590,563		(476)		(476)		590,087					4,413	04/15/2020
021441-AE-0	ALTERA CORP		11/15/2018	Maturity @ 100.00		600,000	600,000.00	614,820	604,791		(4,791)		(4,791)		600,000					15,000	11/15/2018
023135-AZ-9	AMAZON.COM INC		08/01/2018	Morgan Stanley		63,755	66,000.00	65,829	65,837		14		14		65,851		(2,097)	(2,097)	1,750		08/22/2024
03065V-AD-9	AMCAR 161 A3 - ABS		12/08/2018	Paydown		808,620	808,619.57	812,428	809,990		(1,427)		(1,427)		808,620					7,843	10/08/2020
0258M0-EG-0	AMERICAN EXPRESS CRE		05/14/2018	Morgan Stanley		175,993	180,000.00	182,050	181,809		(156)		(156)		181,653		(5,659)	(5,659)	3,416		03/03/2022

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	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 (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
38141G-VP-6	GOLDMAN SACHS GROUP I	03/13/2018	Morgan Stanley		198,434	200,000.00	199,592	199,779		16		16		199,796		(1,362)	(1,362)		09/15/2020	
382550-BF-7	GOODYEAR TIRE & RUBBE	01/18/2018	Morgan Stanley		395,638	387,000.00	389,435	389,284		(12)		(12)		389,273		6,365	6,365	2,795	05/31/2026	
36192P-AJ-5	GSMS 12GCJ9 A3 - CMBS	03/13/2018	Morgan Stanley		430,676	439,062.48	447,038	446,256		(311)		(311)		445,945		(15,269)	(15,269)	3,517	11/10/2045	
36192C-AE-5	GSMS 13GC10 A5 - CMBS	03/13/2018	Morgan Stanley		639,336	650,000.00	663,939	662,644		(506)		(506)		662,137		(22,801)	(22,801)	5,526	02/12/2046	
404121-AC-9	HCA INC	01/18/2018	Morgan Stanley		655,744	615,000.00	671,171	655,520		(1,049)		(1,049)		654,471		1,273	1,273	17,434	02/15/2020	
40414L-AH-2	HCP INC	03/22/2018	Morgan Stanley		247,738	250,000.00	249,323	249,794		22		22		249,817		(2,079)	(2,079)	4,284	02/01/2020	
40414L-AN-9	HCP INC	03/22/2018	Morgan Stanley		249,155	250,000.00	256,110	255,306		(150)		(150)		255,156		(6,001)	(6,001)	3,194	06/01/2025	
41284B-AE-6	HDMOT 151 A4 - ABS	12/15/2018	Paydown		223,423	223,422.73	223,192	122,484		489		489		223,423				2,913	08/15/2022	
42328B-AA-0	HELIOS LEASING I LLC	11/29/2018	Paydown		110,155	110,155.26	109,938	109,948		207		207		110,155				1,132	05/29/2024	
42328B-AC-6	HELIOS LEASING I LLC	12/28/2018	Paydown		58,000	57,999.96	56,661	56,738		1,262		1,262		58,000				354	09/28/2024	
40428H-PH-9	HSBC USA INC (NEW)	C 01/16/2018	Maturity @ 100.0		1,000,000	1,000,000.00	992,870	999,925		75		75		1,000,000				8,125	01/16/2018	
44701Q-AZ-5	HUNTSMAN INTERNATIONAL	01/18/2018	Morgan Stanley		400,400	385,000.00	401,213	397,315		(261)		(261)		397,054		3,346	3,346	3,493	11/15/2020	
459200-GM-7	INTERNATIONAL BUSINESS	10/15/2018	Maturity @ 100.00		625,000	625,000.00	689,638	653,413		(28,413)		(28,413)		625,000				47,656	10/15/2018	
459200-HA-2	INTERNATIONAL BUSINESS	01/24/2018	Morgan Stanley		201,826	200,000.00	204,564	203,616		(61)		(61)		203,554		(1,728)	(1,728)	1,369	11/01/2021	
24422E-TV-1	JOHN DEERE CAPITAL CO	03/06/2018	Morgan Stanley		148,499	155,000.00	154,685	154,704		11		11		154,715		(6,216)	(6,216)		09/08/2022	
46643T-AZ-5	JPMBB 14C26 A2 - CMBS	12/01/2018	Paydown		58,615	58,614.79	60,373	59,278		(664)		(664)		58,615				1,286	01/17/2048	
46636D-AE-6	JPMCC 11C4 A3 - CMBS	08/17/2018	Paydown		1,412,330	1,412,329.68	1,514,393	1,421,910		(9,580)		(9,580)		1,412,330				20,398	07/15/2046	
46634S-AD-7	JPMCC 12C6 ASB - CMBS	12/01/2018	Paydown		162,099	162,099.39	163,927			(1,828)		(1,828)		162,099				1,901	05/17/2045	
46638U-AC-0	JPMCC 12C8 A3 - CMBS	03/13/2018	Morgan Stanley		610,536	621,187.87	634,073	633,276		(545)		(545)		632,732		(22,196)	(22,196)	5,077	10/17/2045	
46625H-GY-0	JPMORGAN CHASE & CO	01/15/2018	Maturity @ 100.0		770,000	770,000.00	916,785	771,189		(1,189)		(1,189)		770,000				23,100	01/15/2018	
49327M-2P-8	KEYBANK NA	11/28/2018	Morgan Stanley		247,595	250,000.00	247,885	248,425		870		870		249,295		(1,700)	(1,700)	5,089	08/22/2019	
532716-AT-4	L BRANDS INC	01/18/2018	Morgan Stanley		393,855	363,000.00	402,324	394,584		(528)		(528)		394,056		(201)	(201)	7,415	04/01/2021	
527298-BH-5	LEVEL 3 FINANCING INC	01/18/2018	Morgan Stanley		400,212	400,000.00	410,965	410,024		(69)		(69)		409,955		(9,743)	(9,743)	8,421	05/01/2025	
539830-BG-3	LOCKHEED MARTIN CORP	09/11/2018	Morgan Stanley		198,614	200,000.00	205,546	205,059		(690)		(690)		204,369		(5,755)	(5,755)	7,199	01/15/2023	
55279H-AL-4	MANUFACTURERS AND TR	03/13/2018	Morgan Stanley		242,548	250,000.00	250,533	250,478		(21)		(21)		250,457		(7,909)	(7,909)	2,031	05/18/2022	
55279H-AQ-3	MANUFACTURERS AND TR	06/05/2018	Morgan Stanley		241,105	250,000.00	249,915	249,918		3		3		249,921		(8,816)	(8,816)	6,847	08/17/2027	
565849-AN-6	MARATHON OIL CORP	03/12/2018	Morgan Stanley		296,439	300,000.00	297,987	298,987		80		80		299,068		(2,629)	(2,629)	2,318	06/01/2020	
582839-AJ-5	MEAD JOHNSON NUTRITIO	C 12/14/2018	Morgan Stanley		694,874	700,000.00	715,342	712,614		(4,118)		(4,118)		708,496		(13,622)	(13,622)	22,858	11/15/2020	
59156R-AR-9	METLIFE INC	05/30/2018	Morgan Stanley		303,027	300,000.00	373,722	308,797		(5,784)		(5,784)		303,013		14	14	16,190	08/15/2018	
552953-CC-3	MGM RESORTS INTERNATI	01/18/2018	Morgan Stanley		391,306	361,000.00	391,885	387,934		(267)		(267)		387,667		3,639	3,639	7,641	03/15/2023	
61205P-AK-5	MHESA 12 A2 - ABS	12/20/2018	Paydown		91,916	91,915.65	92,519			(564)		(564)		91,916				1,193	05/20/2030	
59511V-AA-7	MICRON SEMICONDUCTOR	08/16/2018	Paydown		750,000	750,000.00	750,443	750,309		(309)		(309)		750,000				8,133	01/15/2019	
595112-BC-6	MICRON TECHNOLOGY IN	01/18/2018	Morgan Stanley		396,596	377,000.00	375,727	375,852		7		7		375,859		20,737	20,737	9,849	02/01/2025	
61746B-DJ-2	MORGAN STANLEY	03/12/2018	Morgan Stanley		181,690	180,000.00	188,118	187,444		(264)		(264)		187,181		(5,490)	(5,490)	3,731	02/25/2023	
61762X-AS-6	MSBAM 13C12 ASB - CMBS	12/01/2018	Paydown		41,497	41,497.24	43,781	43,497		(2,000)		(2,000)		41,497				1,345	10/17/2046	
90521A-PJ-1	MUFJ UNION BANK NA	C 09/26/2018	Maturity @ 100.00		725,000	725,000.00	732,787	727,126		(2,126)		(2,126)		725,000				19,031	09/26/2018	
65479A-AB-8	NALT 17A A2A - ABS	12/15/2018	Paydown		461,212	461,211.96	459,771			1,441		1,441		461,212				3,914	09/16/2019	
637432-LR-4	NATIONAL RURAL UTILITIE	11/01/2018	VARIOUS		503,597	500,000.00	608,430	533,916		(30,126)		(30,126)		503,790		(3,790)	(3,790)	50,698	11/01/2018	
62886E-AJ-7	NCR CORP	01/18/2018	Morgan Stanley		397,082	390,000.00	401,631	398,301		(190)		(190)		398,111		(1,029)	(1,029)	10,129	07/15/2022	
64110L-AL-0	NETFLIX INC	01/18/2018	Morgan Stanley		403,013	375,000.00	410,076	406,842		(220)		(220)		406,622		(3,610)	(3,610)	5,936	02/15/2025	
651229-AV-8	NEWELL RUBBERMAID INC	03/13/2018	Morgan Stanley		403,842	410,000.00	409,873	409,913		3		3		409,916		(6,074)	(6,074)	7,191	04/01/2023	
66765R-CB-0	NORTHWEST NATURAL GA	12/05/2018	Maturity @ 100.00		525,000	525,000.00	525,000	525,000						525,000				8,111	12/05/2018	
674599-CG-8	OCCIDENTAL PETROLEUM	10/18/2018	Morgan Stanley		88,690	90,000.00	92,592	92,569		(260)		(260)		92,309		(3,619)	(3,619)	2,686	06/15/2025	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
90783T-AA-8	UNION PACIFIC RAILROAD		01/02/2018	Paydown		122,576	122,575.81	134,221	133,394		(10,828)		(10,828)		122,576				3,312	07/02/2025
907833-AE-7	UNION PACIFIC RAILROAD		08/23/2018	Paydown		118,678	118,678.18	125,384	122,310		(3,634)		(3,634)		118,678				4,843	02/23/2019
911365-BF-0	UNITED RENTALS (NORTH		01/18/2018	Morgan Stanley		392,700	374,000.00	402,050	401,471		(199)		(199)		401,271		(8,571)	(8,571)	8,971	05/15/2027
91911T-AP-8	VALE OVERSEAS LTD	C	11/12/2018	Morgan Stanley		272,188	250,000.00	268,625			(708)		(708)		267,917		4,270	4,270	11,892	08/10/2026
91913Y-AU-4	VALERO ENERGY CORP		09/04/2018	Morgan Stanley		477,485	500,000.00	498,275	498,491		102		102		498,593		(21,108)	(21,108)	16,575	09/15/2026
92242V-AB-2	VCK LEASE S A	C	10/24/2018	Paydown		35,213	35,212.96	35,738	35,719		(506)		(506)		35,213				353	07/24/2026
92276M-BA-2	VENTAS REALTY LP		02/15/2018	Maturity @ 100.00		625,000	625,000.00	623,838	624,928		72		72		625,000				6,250	02/15/2018
92343V-DQ-4	VERIZON COMMUNICATIO		03/20/2018	Morgan Stanley		297,201	300,000.00	299,831	299,882		6		6		299,888		(2,687)	(2,687)	4,542	03/15/2022
92347X-AA-4	VZOT 161 A - ABS		12/20/2018	Paydown		202,845	202,845.44	202,811	203,015		(170)		(170)		202,845				2,364	01/20/2021
937257-AA-1	WASHINGTON AIRCRAFT 2	C	12/26/2018	Paydown		119,572	119,572.15	120,200	120,183		(615)		(615)		119,572				1,292	06/26/2024
94988X-AQ-9	WFCM 14LC16 A1 - CMBS		03/16/2018	Paydown		208,823	208,823.07	208,064	208,473		350		350		208,823				567	08/17/2050
94989E-AA-5	WFCM 15LC20 A1 - CMBS		12/01/2018	Paydown		401,637	401,637.12	397,636			4,001		4,001		401,637				1,529	04/15/2050
981464-DG-2	WFNMT 12C A - ABS		10/15/2018	VARIOUS		600,000	600,000.00	611,250	603,664		(3,664)		(3,664)		600,000				11,450	08/15/2022
981464-DS-6	WFNMT 13A A - ABS		02/15/2018	VARIOUS		1,000,000	1,000,000.00	1,000,664	1,000,041		(41)		(41)		1,000,000				2,683	12/15/2021
92939F-AQ-2	WFRBS 14C21 A1 - CMBS		05/17/2018	Paydown		567,061	567,060.77	581,788	574,583		(7,523)		(7,523)		567,061				2,333	08/16/2047
92939F-AR-0	WFRBS 14C21 A2 - CMBS		12/01/2018	Paydown		130,219	130,219.05	130,879			(660)		(660)		130,219				1,567	08/16/2047
989194-AL-9	ZAYO GROUP LLC		01/18/2018	Morgan Stanley		403,427	380,000.00	406,733	403,402		(262)		(262)		403,140		287	287	4,509	05/15/2025
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	64,122,175	63,724,306.46	65,798,228	61,572,829		(359,751)		(359,751)		64,494,403		(404,789)	(404,789)	1,286,974	X X X
857477-AF-0	STATE STREET CORP		03/15/2018	Maturity @ 100.00		625,000	625,000.00	657,480	628,252		(3,252)		(3,252)		625,000				15,488	03/15/2018
4899999	Subtotal - Bonds - Hybrid Securities				X X X	625,000	625,000.00	657,480	628,252		(3,252)		(3,252)		625,000				15,488	X X X
8399997	Subtotal - Bonds - Part 4				X X X	110,910,280	111,060,202	113,699,620	104,212,291		(3,615)	(641,355)	(644,970)		111,941,090		(1,063,834)	(1,063,834)	1,844,376	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	27,535,080	28,060,000.00	27,658,162			(10,241)		(10,241)		27,647,917		(163,685)	(163,685)	247,778	X X X
8399999	Total - Bonds				X X X	138,445,360	139,120,201.87	141,357,782	104,212,291		(3,615)	(651,596)	(655,211)		139,589,007		(1,227,519)	(1,227,519)	2,092,154	X X X
05968L-10-2	BANCOLOMBIA ADR REPS	C	11/30/2018	Morgan Stanley		494,000	19,783	18,789	18,789						18,789		993	993	676	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	19,783	X X X	18,789	18,789						18,789		993	993	676	X X X
8999997	Subtotal - Preferred Stocks - Part 4				X X X	19,783	X X X	18,789	18,789						18,789		993	993	676	X X X
8999999	Total - Preferred Stocks				X X X	19,783	X X X	18,789	18,789						18,789		993	993	676	X X X
000375-20-4	ABB ADR REP 1 ORD	C	12/01/2018	Morgan Stanley		1,291,000	25,623	33,856	34,625		(769)		(769)		33,856		(8,232)	(8,232)	651	
004498-10-1	ACI WORLDWIDE ORD		02/26/2018	Morgan Stanley		703,000	17,445	13,571	15,937		(2,366)		(2,366)		13,571		3,873	3,873		
00507V-10-9	ACTIVISION BLIZZARD ORD		03/23/2018	Morgan Stanley		2,445,000	170,861	142,686	154,817		(12,131)		(12,131)		142,686		28,175	28,175		

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	For e i g n	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 (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
G0084W-10-1	ADIANT ORD	D	07/19/2018	Morgan Stanley	1,400,000	85,184		107,785							107,785		(22,602)	(22,602)	83	
00724F-10-1	ADOBE SYSTEM ORD		03/23/2018	Morgan Stanley	880,000	194,395		125,914	154,211	(28,297)			(28,297)		125,914		68,481	68,481		
007973-10-0	ADVANCED ENERGY INDU		02/26/2018	Morgan Stanley	296,000	19,999		16,789	19,974	(3,185)			(3,185)		16,789		3,210	3,210		
00766T-10-0	AECOM ORD		07/19/2018	Morgan Stanley	1,923,000	64,798		67,889	71,439	(3,550)			(3,550)		67,889		(3,092)	(3,092)		
N00985-10-6	AERCAP HOLDINGS ORD	C	07/19/2018	Morgan Stanley	2,662,000	143,538		112,099	140,048	(27,948)			(27,948)		112,099		31,438	31,438		
00817Y-10-8	AETNA ORD		01/12/2018	Morgan Stanley	4,868,000	897,819		577,519	878,139	(300,620)			(300,620)		577,519		320,300	320,300	2,434	
008252-10-8	AFFILIATED MANAGERS G		07/19/2018	Morgan Stanley	666,000	112,292		111,620	136,697	(25,076)			(25,076)		111,620		671	671	315	
001055-10-2	AFLAC ORD		11/20/2018	Morgan Stanley	4,137,000	244,005		190,122	240,605	(50,483)			(50,483)		190,122		53,883	53,883	1,984	
00846U-10-1	AGILENT TECHNOLOGIES		07/19/2018	Morgan Stanley	884,000	60,297		41,881	59,201	(17,320)			(17,320)		41,881		18,416	18,416	151	
001317-20-5	AIA GROUP ADR	C	12/21/2018	Morgan Stanley	4,434,000	148,678		109,405	151,798	(42,393)			(42,393)		109,405		39,273	39,273	1,826	
012653-10-1	ALBEMARLE ORD		09/28/2018	Morgan Stanley	506,000	49,470		54,362	64,712	(10,351)			(10,351)		54,362		(4,892)	(4,892)	427	
015271-10-9	ALEXANDRIA REAL ESTAT		01/02/2018	Morgan Stanley	407,000	52,951		46,160	53,150	(6,990)			(6,990)		46,160		6,791	6,791		
015393-10-1	ALFA LAVAL ADR	C	12/01/2018	Morgan Stanley	3,068,000	76,766		56,434	72,374	(15,940)			(15,940)		56,434		20,332	20,332	426	
01609W-10-2	ALIBABA GROUP HOLDING	C	11/30/2018	Morgan Stanley	521,000	89,731		51,038	89,836	(38,798)			(38,798)		51,038		38,693	38,693	(10)	
016255-10-1	ALIGN TECHNOLOGY ORD		01/08/2018	Morgan Stanley	406,000	101,574		42,136	90,209	(48,073)			(48,073)		42,136		59,438	59,438		
G01767-10-5	ALKERMES ORD	C	04/12/2018	Morgan Stanley	1,208,000	58,491		69,916	66,114	3,802			3,802		69,916		(11,424)	(11,424)		
018805-10-1	ALLIANZ SE ADR	C	12/01/2018	Morgan Stanley	3,010,000	64,057		50,964	69,125	(18,161)			(18,161)		50,964		13,093	13,093	1,420	
020002-10-1	ALLSTATE ORD		07/19/2018	Morgan Stanley	157,000	14,715		13,014	16,439	(3,426)			(3,426)		13,014		1,701	1,701	203	
02079K-30-5	ALPHABET CL A ORD		09/18/2018	Morgan Stanley	98,000	115,898		85,433	103,233	(17,801)			(17,801)		85,433		30,466	30,466		
02079K-10-7	ALPHABET CL C ORD		03/23/2018	Morgan Stanley	381,000	399,344		355,364	398,678	(43,315)			(43,315)		355,364		43,980	43,980		
023135-10-6	AMAZON.COM INC		01/01/2018	Adjustment	(27,000)	(25,594)		(26,612)	361,366	(56,803)			(56,803)		(26,612)		1,018	1,018		
02319V-10-3	AMBEV ADR REP ONE ORD	C	10/23/2018	Morgan Stanley	623,000	2,769		3,034						3,034		(265)	(265)			
024835-10-0	AMERICAN CAMPUS COMM		01/02/2018	Morgan Stanley	1,057,000	43,456		53,418	43,369	10,049			10,049		53,418		(9,962)	(9,962)		
025816-10-9	AMERICAN EXPRESS ORD		11/29/2018	Morgan Stanley	454,000	47,892		43,084						43,084		4,808	4,808	390		
026874-78-4	AMERICAN INTERNATIONA		07/19/2018	Morgan Stanley	178,000	9,600		11,222	10,605	616			616		11,222		(1,622)	(1,622)	114	
03076C-10-6	AMERIPRISE FINANCE OR		02/26/2018	Morgan Stanley	1,737,000	301,440		196,379	294,369	(97,990)			(97,990)		196,379		105,061	105,061		
032095-10-1	AMPHENOL CL A ORD		03/23/2018	Morgan Stanley	336,000	29,268		25,190	29,501	(4,311)			(4,311)		25,190		4,078	4,078	128	
03349M-10-5	ANDEAVOR ORD		10/04/2018	VARIOUS	922,000	101,148		86,752	105,421	(18,670)			(18,670)		86,752		14,396	14,396	1,507	
036752-10-3	ANTHEM ORD		11/20/2018	Morgan Stanley	2,409,000	607,345		362,495	542,049	(179,555)			(179,555)		362,495		244,850	244,850	1,712	
03755L-10-4	APERGY ORD		09/27/2018	Morgan Stanley	95,000	3,949		3,695						3,695		254	254			
037833-10-0	APPLE ORD		03/27/2018	Morgan Stanley	824,000	139,093		122,616	139,446	(16,829)			(16,829)		122,616		16,477	16,477	142	
037833-10-0	APPLE ORD		03/23/2018	Morgan Stanley	2,149,000	363,263		318,533	363,675	(45,142)			(45,142)		318,533		44,730	44,730	1,354	
038222-10-5	APPLIED MATERIAL ORD		03/23/2018	Morgan Stanley	2,301,000	130,916		100,794	117,627	(16,833)			(16,833)		100,794		30,123	30,123	181	
040413-10-6	ARISTA NETWORKS ORD		08/27/2018	Morgan Stanley	593,000	168,087		66,550	139,699	(73,149)			(73,149)		66,550		101,537	101,537		
G0551A-10-3	ARRIS INTERNATIONAL OR		11/08/2018	Morgan Stanley	7,795,000	232,100		221,910	200,254	21,656			21,656		221,910		10,191	10,191		
04338X-10-2	ARYZTA ADR	C	12/11/2018	Morgan Stanley	2,517,075	1,410		45,436	49,273	(3,836)			(3,836)		45,436		(44,026)	(44,026)	4,272	
00215W-10-0	ASE INDUSTRIAL HOLDIN A	C	11/30/2018	Morgan Stanley	4,243,750	16,466		18,133						18,133		(1,666)	(1,666)	603		
00756M-40-4	ASE INDUSTRIAL HOLDING	C	05/01/2018	Morgan Stanley	17,307,000	102,805		102,805	112,149	(9,344)			(9,344)		102,805				(346)	
04530Y-10-6	ASPEN PHARMACARE HOL	C	08/17/2018	Morgan Stanley	942,000	16,636		21,360	20,715	645			645		21,360		(4,724)	(4,724)		
04621X-10-8	ASSURANT ORD		07/19/2018	Morgan Stanley	778,000	74,825		74,675	78,454	(3,779)			(3,779)		74,675		151	151	411	
046353-10-8	ASTRAZENECA ADR REP 1.	C	10/24/2018	Morgan Stanley	1,195,000	46,771		36,875	41,467	(4,592)			(4,592)		36,875		9,896	9,896	1,637	
049255-70-6	ATLAS COPCO ADR REP C	C	12/01/2018	Morgan Stanley	682,000	18,629		21,463	29,391	(7,928)			(7,928)		21,463		(2,834)	(2,834)	7,144	
052800-10-9	AUTOLIV ORD	C	09/27/2018	VARIOUS	538,000	65,452		58,210	67,098	(9,695)			(9,695)		58,210		7,242	7,242	529	

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
053484-10-1	AVALONBAY COMMUNITIE		01/02/2018	Morgan Stanley	68.000	12,082		12,035	12,132	(97)			(97)		12,035		47	47		
053774-10-5	AVIS BUDGET GROUP ORD		02/26/2018	Morgan Stanley	821.000	38,291		29,921	36,025	(6,104)			(6,104)		29,921		8,370	8,370		
05382A-10-4	AVIVA ADR REP TWO ORD	C	05/25/2018	Morgan Stanley	2,479.000	34,845		31,979	34,161	(2,182)			(2,182)		31,979		2,865	2,865	1,220	
G0750C-10-8	AXALTA COATING SYSTEM		02/26/2018	Morgan Stanley	816.000	26,073		26,778	26,406	373			373		26,778		(706)	(706)		
05501U-10-6	AZUL ADR REP 3 PRF	C	12/06/2018	Morgan Stanley	1,961.000	49,835		46,952	46,731	222			222		46,952		2,882	2,882	(39)	
056752-10-8	Baidu ADR REP 1/10 CL A	C	11/30/2018	Morgan Stanley	613.000	150,895		107,626	143,571	(35,945)			(35,945)		107,626		43,269	43,269	(3)	
05946K-10-1	BANCO BILBAO VIZCAYA A	C	12/01/2018	Morgan Stanley	6,805.000	47,112		44,878	57,843	(12,965)			(12,965)		44,878		2,234	2,234	780	
059578-10-4	BANCO DO BRASIL ADR	C	12/01/2018	Morgan Stanley	5,079.000	50,141		48,180	49,012	(832)			(832)		48,180		1,962	1,962	871	
060505-10-4	BANK OF AMERICA ORD		12/06/2018	Morgan Stanley	5,447.000	157,679		137,618	160,795	(23,177)			(23,177)		137,618		20,061	20,061	1,439	
063904-10-6	BANK OF OZARKS ORD		02/26/2018	Morgan Stanley	526.000	27,102		27,444	25,485	1,959			1,959		27,444		(342)	(342)	100	
06417N-10-3	BANK OF THE OZARKS, IN		07/20/2018	Morgan Stanley	391.000	16,564		19,816	18,944	872			872		19,816		(3,253)	(3,253)	229	
06652K-10-3	BANKUNITED ORD		05/15/2018	Morgan Stanley	3,429.000	144,026		122,067	139,629	(17,562)			(17,562)		122,067		21,959	21,959	1,012	
06738E-20-4	BARCLAYS ADR REP 4 OR	C	04/13/2018	Morgan Stanley	6,259.000	75,582		69,633	68,223	1,410			1,410		69,633		5,949	5,949	686	
067680-20-7	BARLOWORLD ADR	C	12/01/2018	Morgan Stanley	1,532.000	12,424		23,469							23,469		(11,044)	(11,044)	102	
067901-10-8	BARRICK GOLD ORD	C	12/01/2018	Morgan Stanley	2,030.000	23,996		38,915	29,374	9,541			9,541		38,915		(14,920)	(14,920)	104	
072730-30-2	BAYER AKTIENGESellschaft	C	12/01/2018	Morgan Stanley	2,965.000	78,482		80,463	92,182	(11,719)			(11,719)		80,463		(1,981)	(1,981)	2,225	
072743-30-5	BAYERISCHE MOTOREN W	C	12/01/2018	Morgan Stanley	771.000	23,818		23,891	26,731	(2,840)			(2,840)		23,891		(73)	(73)	577	
05530H-10-0	BBA AVIATION ADR	C	11/30/2018	Morgan Stanley	1,574.000	26,358		29,380	37,083	(7,703)			(7,703)		29,380		(3,022)	(3,022)	850	
075887-10-9	BECTON DICKINSON ORD		07/19/2018	Morgan Stanley	1,000.000	223,730		191,209	214,060	(22,851)			(22,851)		191,209		32,521	32,521	775	
084670-70-2	BERKSHIRE HATHWAY CL		07/19/2018	Morgan Stanley	177.000	35,040		30,770	35,085	(4,315)			(4,315)		30,770		4,270	4,270		
08579W-10-3	BERRY GLOBAL GROUP O		02/26/2018	Morgan Stanley	512.000	28,272		26,355	30,039	(3,684)			(3,684)		26,355		1,917	1,917		
05545E-20-9	BHP BILLITON ADR REP 2	C	08/15/2018	Morgan Stanley	412.000	17,057		12,384	16,604	(4,219)			(4,219)		12,384		4,673	4,673	453	
088836-30-9	BIDVEST GROUP ADR	C	12/01/2018	Morgan Stanley	315.000	8,510		7,952	11,107	(3,155)			(3,155)		7,952		559	559	199	
097023-10-5	BOEING ORD		07/19/2018	Morgan Stanley	460.000	151,222		120,399	125,042	(17,983)			(17,983)		120,399		30,823	30,823	725	
09857L-10-8	BOOKING HOLDINGS ORD		03/23/2018	Morgan Stanley	89.000	188,648		168,249	154,659	13,590			13,590		168,249		20,399	20,399		
099724-10-6	BORGWARNER ORD		07/20/2018	Morgan Stanley	3,083.000	148,138		128,653	157,510	(28,858)			(28,858)		128,653		19,486	19,486	809	
101137-10-7	BOSTON SCIENTIFIC ORD		03/23/2018	Morgan Stanley	2,574.000	69,226		72,151	63,809	8,342			8,342		72,151		(2,925)	(2,925)		
055622-10-4	BP ADR EACH REPSTNG SI	C	10/23/2018	Morgan Stanley	1,729.000	77,161		60,677	72,670	(11,993)			(11,993)		60,677		16,484	16,484	2,101	
105532-10-5	BRASKEM ADR REP 2 CL A	C	11/30/2018	Morgan Stanley	3,134.000	88,906		67,837	82,299	(14,462)			(14,462)		67,837		21,069	21,069	3,063	
10949Q-20-4	BRILLNC CHINA AUTOMTV	C	07/13/2018	Morgan Stanley	2,195.000	33,333		64,204	58,277	5,927			5,927		64,204		(30,871)	(30,871)		
110448-10-7	BRITISH AMERICAN TOBAC	C	10/29/2018	Morgan Stanley	433.000	19,983		25,830	29,007	(3,177)			(3,177)		25,830		(5,847)	(5,847)	1,063	
11120U-10-5	BRIXMOR PROPERTY GRO		01/02/2018	Morgan Stanley	2,505.000	47,024		61,526	46,743	14,783			14,783		61,526		(14,502)	(14,502)		
Y09827-10-9	BROADCOM ORD	D	03/23/2018	Morgan Stanley	1,165.000	291,214		254,440	299,289	(44,849)			(44,849)		254,440		36,774	36,774	744	
11133T-10-3	BROADRIDGE FINANCIAL S	C	02/26/2018	Morgan Stanley	418.000	42,076		27,408	37,862	(10,454)			(10,454)		27,408		14,668	14,668	153	
12685J-10-5	CABLE ONE ORD		02/26/2018	Morgan Stanley	24.000	16,785		17,950	16,880	1,069			1,069		17,950		(1,165)	(1,165)		
132011-10-7	CAMBREX ORD		12/17/2018	Morgan Stanley	714.000	36,362		36,311	34,272	2,039			2,039		36,311		51	51		
136069-10-1	CANADIAN IMPERIAL BANK	C	12/01/2018	Morgan Stanley	574.000	51,241		50,540	53,965	(5,392)			(5,392)		50,540		701	701	867	
136375-10-2	CANADIAN NATIONAL RAIL	C	12/01/2018	Morgan Stanley	560.000	48,198		39,368	46,200	(6,832)			(6,832)		39,368		8,830	8,830	274	
13645T-10-0	CANADIAN PACIFIC RAILW	C	12/04/2018	Morgan Stanley	719.000	144,633		112,621	111,301	(18,083)			(18,083)		112,621		32,013	32,013	864	
14040H-10-5	CAPITAL ONE FINANCIAL O		10/23/2018	Morgan Stanley	628.000	55,178		55,711	62,536	(6,825)			(6,825)		55,711		(533)	(533)	718	
14365C-10-3	CARNIVAL ADR REP 1 ORD	C	03/15/2018	Morgan Stanley	1,422.000	93,439		83,206	90,737	(11,010)			(11,010)		83,206		10,234	10,234	532	
146229-10-9	CARTERS ORD		07/19/2018	Morgan Stanley	295.000	34,583		24,939	34,660	(9,721)			(9,721)		24,939		9,644	9,644	266	
12504L-10-9	CBRE GROUP CL A ORD		10/09/2018	Morgan Stanley	5,294.000	239,789		160,912	229,283	(68,372)			(68,372)		160,912		78,877	78,877		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
124857-20-2	CBS CL B ORD	04/11/2018	Morgan Stanley	560.000	28,481		37,794	33,040	4,754			4,754		37,794		(9,313)	(9,313)	202		
150870-10-3	CELANESE SR A ORD	07/19/2018	Morgan Stanley	2,058.000	218,574		176,307	220,371	(44,063)			(44,063)		176,307		42,267	42,267	1,134		
151290-88-9	CEMEX ADR REP 10 PAR	07/19/2018	Morgan Stanley	949.000	6,341		8,836	7,118	1,718			1,718		8,836		(2,495)	(2,495)			
808513-10-5	CHARLES SCHWAB ORD	03/23/2018	Morgan Stanley	3,729.000	195,997		160,738	191,559	(30,821)			(30,821)		160,738		35,259	35,259	373		
M22465-10-4	CHECK POINT SOFTWARE	10/23/2018	Morgan Stanley	490.000	54,543		47,758	50,774	(3,016)			(3,016)		47,758		6,785	6,785			
16411R-20-8	CHENIERE ENERGY ORD	10/08/2018	Morgan Stanley	1,022.000	63,868		45,397	55,024	(9,627)			(9,627)		45,397		18,470	18,470			
166764-10-0	CHEVRON ORD	09/20/2018	Morgan Stanley	236.000	28,677		25,476	29,545	(4,069)			(4,069)		25,476		3,201	3,201	581		
16949N-10-9	CHINA LODGING GROUP A	05/25/2018	Morgan Stanley	553.000	79,765		27,791	79,870	(52,079)			(52,079)		27,791		51,974	51,974			
44332N-10-6	CHINA LODGING GROUP, L	09/27/2018	Morgan Stanley	63.000	2,059		900	2,275	(1,375)			(1,375)		900		1,159	1,159	(1)		
16941M-10-9	CHINA MOBILE ADR REPS	12/14/2018	Morgan Stanley	650.000	31,501		36,348	32,851	3,497			3,497		36,348		(4,846)	(4,846)	1,341		
16947K-10-7	CHNA NTNL BLDNG MTR A	11/30/2018	Morgan Stanley	759.000	31,238		40,666							40,666		(9,428)	(9,428)	495		
H1467J-10-4	CHUBB ORD	07/19/2018	Morgan Stanley	87.000	11,595		11,977	12,713	(736)			(736)		11,977		(382)	(382)	187		
17133Q-50-2	CHUNGHWA TELECOM AD	07/19/2018	Morgan Stanley	727.000	26,307		23,474	25,765	(2,291)			(2,291)		23,474		2,832	2,832			
125509-10-9	CIGNA ORD	07/19/2018	Morgan Stanley	62.000	10,918		9,409	12,592	(3,183)			(3,183)		9,409		1,510	1,510	2		
17275R-10-2	CISCO SYSTEMS ORD	09/20/2018	Morgan Stanley	711.000	30,738		24,313	27,231	(2,918)			(2,918)		24,313		6,425	6,425	479		
172967-42-4	CITIGROUP ORD	10/30/2018	Morgan Stanley	1,068.000	71,540		65,262	79,470	(14,208)			(14,208)		65,262		6,277	6,277	944		
126132-10-9	CNOOC ADR REP 100 CL H	12/01/2018	Morgan Stanley	464.000	68,340		55,476	66,612	(11,136)			(11,136)		55,476		12,864	12,864			
G25839-10-4	COCA COLA EUROPEAN P	07/19/2018	Morgan Stanley	102.000	4,264		3,680	4,017	(337)			(337)		3,680		583	583	64		
19625W-10-4	COLONY NORTHSTAR CL A	01/02/2018	Morgan Stanley	4,735.000	53,838		66,337	54,026	12,310			12,310		66,337		(12,499)	(12,499)	1,278		
20030N-10-1	COMCAST CL A ORD	07/19/2018	Morgan Stanley	3,023.000	114,264		119,642	121,071	(1,429)			(1,429)		119,642		(5,378)	(5,378)	556		
20337X-10-9	COMMSCOPE HOLDING OR	07/19/2018	Morgan Stanley	2,268.000	80,598		82,035	85,798	(3,764)			(3,764)		82,035		(1,437)	(1,437)			
204319-10-7	COMPAGNIE FINANCIERE	07/31/2018	Morgan Stanley	11,001.000	98,058		85,470	99,119	(13,649)			(13,649)		85,470		12,588	12,588			
20825C-10-4	CONOCOPHILLIPS ORD	11/07/2018	Morgan Stanley	639.000	44,121		29,355	35,075	(5,720)			(5,720)		29,355		14,765	14,765	443		
21036P-10-8	CONSTELLATION BRANDS	03/23/2018	Morgan Stanley	307.000	68,617		56,613	70,171	(13,558)			(13,558)		56,613		12,004	12,004	160		
217204-10-6	COPART ORD	02/26/2018	Morgan Stanley	822.000	38,760		25,542	35,502	(9,960)			(9,960)		25,542		13,218	13,218			
219350-10-5	CORNING ORD	10/23/2018	Morgan Stanley	21,648.000	694,876		538,834	692,520	(153,686)			(153,686)		538,834		156,043	156,043	8,978		
22282E-10-2	COVANTA HOLDING ORD	12/07/2018	Morgan Stanley	9,413.000	149,213		147,352	159,080	(11,728)			(11,728)		147,352		1,861	1,861	9,413		
224399-10-5	CRANE ORD	09/27/2018	Morgan Stanley	353.000	33,567		29,261	31,495	(2,234)			(2,234)		29,261		4,306	4,306	27		
G2519Y-10-8	CREDICORP ORD	11/30/2018	Morgan Stanley	145.000	32,283		23,798	30,077	(6,280)			(6,280)		23,798		8,486	8,486	624		
12626K-20-3	CRH ADR REPS 1 ORD	07/19/2018	Morgan Stanley	123.000	4,350		4,372	4,439	(67)			(67)		4,372		(23)	(23)	71		
12637N-20-4	CSL ADR	11/30/2018	Morgan Stanley	1,272.000	87,160		58,098	70,176	(12,078)			(12,078)		58,098		29,063	29,063	788		
12650T-10-4	CSRA ORD	03/14/2018	Morgan Stanley	2,501.000	101,583		78,439	74,830	3,609			3,609		78,439		23,144	23,144	250		
229663-10-9	CUBESMART REIT ORD	07/10/2018	Morgan Stanley	830.000	26,899		21,780	24,004	(2,223)			(2,223)		21,780		5,119	5,119	498		
231021-10-6	CUMMINS ORD	11/19/2018	Morgan Stanley	340.000	47,460		54,962	60,058	(5,095)			(5,095)		54,962		(7,502)	(7,502)	1,030		
126650-10-0	CVS HEALTH ORD	07/19/2018	Morgan Stanley	222.000	14,748		17,659	16,095	1,564			1,564		17,659		(2,911)	(2,911)	222		
237545-10-8	DASSAULT SYSTEMES AD	12/01/2018	Morgan Stanley	1,860.000	246,736		150,426	197,234	(46,808)			(46,808)		150,426		96,310	96,310	493		
238337-10-9	DAVE BUSTERS ENTERTAI	01/29/2018	Morgan Stanley	528.000	25,357		29,852	29,130	723			723		29,852		(4,496)	(4,496)			
23304Y-10-0	DBS GROUP HOLDINGS AD	07/19/2018	Morgan Stanley	560.000	42,917		29,008	41,810	(12,802)			(12,802)		29,008		13,909	13,909	1,805		
247361-70-2	DELTA AIR LINES ORD	07/19/2018	Morgan Stanley	1,678.000	89,175		88,886	93,968	(5,082)			(5,082)		88,886		288	288	359		
252131-10-7	DEXCOM ORD	03/23/2018	Morgan Stanley	483.000	31,214		35,696	27,719	7,977			7,977		35,696		(4,482)	(4,482)			
25243Q-20-5	DIAGEO ADR REP 4 ORD	12/14/2018	Morgan Stanley	500.000	70,933		57,103	73,015	(15,912)			(15,912)		57,103		13,830	13,830	1,741		
25278X-10-9	DIAMONDBACK ENERGY O	10/08/2018	Morgan Stanley	1,222.000	154,846		124,161	154,278	(30,116)			(30,116)		124,161		30,684	30,684	129		
254709-10-8	DISCOVER FINANCIAL SER	07/19/2018	Morgan Stanley	168.000	12,048		11,913	12,923	(1,010)			(1,010)		11,913		135	135	118		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consi-deration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
25659T-10-7	DOLBY LABORATORIES CL	02/26/2018	Morgan Stanley	469.000	30,594		22,972	29,078	(6,106)			(6,106)		22,972		7,622	7,622	75		
25754A-20-1	DOMINOS PIZZA ORD	02/26/2018	Morgan Stanley	118.000	26,943		25,020	22,297	2,723			2,723		25,020		1,923	1,923			
260003-10-8	DOVER ORD	07/19/2018	Morgan Stanley	60.000	4,669		4,628							4,628		41	41	28		
26078J-10-0	DOWDUPONT ORD	04/24/2018	Morgan Stanley	1,219.000	82,689		77,435	86,817	(9,382)			(9,382)		77,435		5,254	5,254	359		
265504-10-0	DUNKIN' BRANDS GROUP	02/26/2018	Morgan Stanley	425.000	26,314		21,783	27,400	(5,616)			(5,616)		21,783		4,531	4,531			
23355L-10-6	DXC TECHNOLOGY ORD	07/19/2018	VARIOUS	1,168.003	83,923		78,972	95,090	(25,655)			(25,655)		78,972		4,951	4,951	392		
26969P-10-8	EAGLE MATERIALS ORD	12/11/2018	Morgan Stanley	655.000	52,362		66,019	74,212	(8,192)			(8,192)		66,019		(13,658)	(13,658)	193		
273202-10-1	EAST JAPAN RAILWAY ADR	12/20/2018	Morgan Stanley	3,592.000	53,948		53,309	58,442	(5,133)			(5,133)		53,309		639	639	360		
27579R-10-4	EAST WEST BANCORP OR	07/19/2018	Morgan Stanley	388.000	25,939		20,722	23,602	(2,880)			(2,880)		20,722		5,218	5,218	22		
G29183-10-3	EATON ORD	07/19/2018	Morgan Stanley	340.000	27,488		24,953	26,863	(1,911)			(1,911)		24,953		2,535	2,535	129		
278642-10-3	EBAY ORD	11/07/2018	Morgan Stanley	1,436.000	43,699		47,941	54,195	(6,254)			(6,254)		47,941		(4,241)	(4,241)			
278865-10-0	ECOLAB ORD	03/23/2018	Morgan Stanley	328.000	43,305		43,649	44,011	(362)			(362)		43,649		(344)	(344)	200		
279158-10-9	ECOPETROL ADR REP 20	12/01/2018	Morgan Stanley	8,070.000	156,601		76,622	118,064	(41,442)			(41,442)		76,622		79,979	79,979	2,250		
281020-10-7	EDISON INTERNATIONAL O	07/19/2018	Morgan Stanley	99.000	6,537		6,307							6,307		231	231	60		
28140H-20-3	EDUCATION REALTY TRUS	09/21/2018	Morgan Stanley	2,498.000	99,353		105,352	87,230	18,122			18,122		105,352		(5,999)	(5,999)	1,948		
285512-10-9	ELECTRONIC ARTS ORD	03/23/2018	Morgan Stanley	992.000	122,723		107,511	104,220	3,292			3,292		107,511		15,211	15,211			
29084Q-10-0	EMCOR GROUP ORD	07/19/2018	Morgan Stanley	858.000	66,761		57,694	70,142	(12,448)			(12,448)		57,694		9,067	9,067	106		
292505-10-4	ENCANA ORD	12/01/2018	Morgan Stanley	5,860.000	76,622		67,784	78,114	(10,330)			(10,330)		67,784		8,838	8,838	57		
29265N-10-8	ENERGEN ORD	11/29/2018	VARIOUS	712.000	45,445		37,848	40,990	(3,142)			(3,142)		37,848		7,597	7,597			
29286D-10-5	ENGIE SPONSORED ADR	12/01/2018	Morgan Stanley	1,515.000	26,121		21,293	26,005	(4,712)			(4,712)		21,293		4,828	4,828			
29362U-10-4	ENTEGRIS ORD	09/27/2018	Morgan Stanley	1,224.000	41,666		22,632	37,271	(14,639)			(14,639)		22,632		19,034	19,034	95		
26875P-10-1	EOG RESOURCES ORD	07/19/2018	Morgan Stanley	2,819.000	331,038		292,057	304,198	(12,141)			(12,141)		292,057		38,980	38,980	660		
26884U-10-9	EPR PROPERTIES REIT OR	01/03/2018	Morgan Stanley	859.000	55,334		64,310	56,230	8,080			8,080		64,310		(8,976)	(8,976)			
26884L-10-9	EQT ORD	11/12/2018	Morgan Stanley	362.000	14,421		20,681	20,605	76			76		20,681		(6,260)	(6,260)	29		
29444U-70-0	EQUINIX REIT	03/23/2018	Morgan Stanley	124.000	50,470		54,545	56,199	(1,654)			(1,654)		54,545		(4,076)	(4,076)	283		
29476L-10-7	EQUITY RESIDENTIAL REIT	07/19/2018	Morgan Stanley	113.000	7,293		6,931							6,931		362	362	61		
29786A-10-6	ETSY ORD	12/17/2018	Morgan Stanley	68.000	3,519		3,035							3,035		484	484			
298736-10-9	EURONET WORLDWIDE OR	07/19/2018	Morgan Stanley	514.000	44,265		37,089	43,315	(6,226)			(6,226)		37,089		7,176	7,176			
29977A-10-5	EVERCORE CL A ORD	02/26/2018	Morgan Stanley	206.000	19,583		16,238	18,540	(2,302)			(2,302)		16,238		3,345	3,345			
G3223R-10-8	EVEREST RE GROUP ORD	07/19/2018	Morgan Stanley	30.000	7,055		6,561	6,638	(77)			(77)		6,561		494	494	78		
30225T-10-2	EXTRA SPACE STORAGE R	07/10/2018	Morgan Stanley	124.000	12,299		9,993	10,844	(850)			(850)		9,993		2,305	2,305	203		
30303M-10-2	FACEBOOK CL A ORD	03/23/2018	Morgan Stanley	1,491.000	250,658		229,789	263,102	(33,313)			(33,313)		229,789		20,869	20,869			
307305-10-2	FANUC ADR	12/01/2018	Morgan Stanley	2,611.000	50,083		49,307	62,768	(13,461)			(13,461)		49,307		776	776	390		
31620R-30-3	FIDELITY NATIONAL FINAN	07/19/2018	Morgan Stanley	837.000	33,596		20,621	32,844	(12,222)			(12,222)		20,621		12,974	12,974	502		
316773-10-0	FIFTH THIRD BANCORP OR	01/04/2018	Morgan Stanley	633.000	19,412		16,256	19,205	(2,949)			(2,949)		16,256		3,155	3,155	101		
33616C-10-0	FIRST REPUBLIC BANK OR	07/19/2018	Morgan Stanley	426.000	42,013		39,429	36,909	2,521			2,521		39,429		2,583	2,583	149		
337626-10-5	FIRSTRAND ADR	12/01/2018	Morgan Stanley	538.000	25,590		22,230	28,724	(6,494)			(6,494)		22,230		3,359	3,359	603		
Y2573F-10-2	FLEX ORD	07/19/2018	Morgan Stanley	9,738.000	158,911		158,918	175,187	(16,269)			(16,269)		158,918		(7)	(7)			
302491-30-3	FMC ORD	07/19/2018	Morgan Stanley	56.000	4,855		4,054	5,301	(1,247)			(1,247)		4,054		801	801	18		
34959E-10-9	FORTINET ORD	02/26/2018	Morgan Stanley	615.000	30,941		19,792	26,869	(7,077)			(7,077)		19,792		11,149	11,149			
358029-10-6	FRESENIUS MEDICAL ADR	12/21/2018	Morgan Stanley	2,649.000	101,242		110,740	139,205	(28,464)			(28,464)		110,740		(9,498)	(9,498)	1,130		
35952Q-10-6	FUCHS PETROLUB SE UNS	12/01/2018	Morgan Stanley	1,836.000	25,509		21,002	24,290	(3,288)			(3,288)		21,002		4,507	4,507	191		
364097-10-5	GALP ENERGIA ADR	12/01/2018	Morgan Stanley	3,702.000	32,534		27,502	33,929	(6,427)			(6,427)		27,502		5,032	5,032	471		

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
36467J-10-8	GAMING AND LEISURE PR	01/03/2018	Morgan Stanley	804.000	29,461		25,070	29,748	(4,678)			(4,678)		25,070		4,391	4,391			
369550-10-8	GENERAL DYNAMICS ORD	06/15/2018	Morgan Stanley	234.000	45,528		44,430	47,607	(3,177)			(3,177)		44,430		1,098	1,098	414		
G3922B-10-7	GENPACT ORD	07/19/2018	Morgan Stanley	1,139.000	34,549		27,108	36,152	(9,044)			(9,044)		27,108		7,442	7,442	171		
375558-10-3	GILEAD SCIENCES ORD	07/19/2018	Morgan Stanley	156.000	12,094		10,663	11,176	(513)			(513)		10,663		1,431	1,431	178		
37636P-10-8	GIVAUDAN ADR	12/21/2018	Morgan Stanley	348.000	16,154		16,200							16,200		(46)	(46)	257		
37733W-10-5	GLAXOSMITHKLINE ADR R	11/21/2018	Morgan Stanley	4,119.000	167,585		163,024	106,836	14,648			14,648		163,024		4,561	4,561	6,190		
38141G-10-4	GOLDMAN SACHS GROUP	11/12/2018	Morgan Stanley	408.000	88,848		98,325	103,942	(5,618)			(5,618)		98,325		(9,476)	(9,476)	920		
382550-10-1	GOODYEAR TIRE AND RUB	07/19/2018	Morgan Stanley	2,802.000	61,679		85,463	90,533	(5,069)			(5,069)		85,463		(23,784)	(23,784)	785		
384109-10-4	GRACO ORD	02/26/2018	Morgan Stanley	746.000	33,830		32,077	33,734	(1,657)			(1,657)		32,077		1,753	1,753	99		
385002-30-8	GRAMERCY PROPERTY RE	10/11/2018	Morgan Stanley	3,543.000	97,433		97,672	94,456	3,216			3,216		97,672		(239)	(239)	3,986		
398438-40-8	GRIFOLS ADR REP ONE N	12/01/2018	Morgan Stanley	959.000	18,466		16,266	21,980	(5,714)			(5,714)		16,266		2,200	2,200	185		
400110-10-2	GRUBHUB ORD	07/19/2018	Morgan Stanley	1,054.000	112,008		45,250	75,677	(30,428)			(30,428)		45,250		66,758	66,758			
400506-10-1	GRUPO AEROPORTUARIO	12/01/2018	Morgan Stanley	147.000	10,188		14,444	15,106	(662)			(662)		14,444		(4,256)	(4,256)	443		
40052P-10-7	GRUPO FINANCIERO BANO	11/30/2018	Morgan Stanley	1,600.000	44,737		37,932	43,778	(5,846)			(5,846)		37,932		6,805	6,805	1,306		
40054A-10-8	GRUPO SUPERVIELLE ADR	11/30/2018	Morgan Stanley	1,027.000	9,009		22,168	30,112	(7,944)			(7,944)		22,168		(13,159)	(13,159)	110		
40171V-10-0	GUIDEWIRE SOFTWARE O	02/26/2018	Morgan Stanley	288.000	23,770		15,154	21,387	(6,233)			(6,233)		15,154		8,617	8,617			
410345-10-2	HANESBRANDS ORD	01/08/2018	Morgan Stanley	5,493.000	118,598		120,877	114,859	6,019			6,019		120,877		(2,279)	(2,279)			
419879-10-1	HAWAIIAN HOLDINGS ORD	02/16/2018	Morgan Stanley	1,117.000	42,494		58,401	44,512	13,889			13,889		58,401		(15,907)	(15,907)	134		
40412C-10-1	HCA HEALTHCARE ORD	07/19/2018	Morgan Stanley	3,329.000	335,963		251,495	292,419	(40,924)			(40,924)		251,495		84,468	84,468	919		
40415F-10-1	HDFC BANK ADR REP 3 OR	11/30/2018	Morgan Stanley	1,499.000	158,245		96,522	152,403	(55,882)			(55,882)		96,522		61,723	61,723	819		
42806J-10-6	HERTZ GLOBAL HOLDINGS	08/08/2018	Morgan Stanley	854.000	15,893		17,834	18,873	(1,039)			(1,039)		17,834		(1,941)	(1,941)			
428291-10-8	HEXCEL ORD	07/19/2018	Morgan Stanley	728.000	50,502		36,803	45,027	(8,224)			(8,224)		36,803		13,699	13,699	182		
43283X-10-5	HILTON GRAND VACATION	09/21/2018	Morgan Stanley	1,608.000	59,562		60,661	67,456	(6,794)			(6,794)		60,661		(1,099)	(1,099)			
433578-50-7	HITACHI ADR REP 10 ORD	03/16/2018	Morgan Stanley	717.000	54,820		38,746	55,955	(17,208)			(17,208)		38,746		16,074	16,074			
437076-10-2	HOME DEPOT ORD	08/14/2018	Morgan Stanley	1,877.000	334,177		284,962	355,748	(70,786)			(70,786)		284,962		49,215	49,215	2,133		
438516-10-6	HONEYWELL INTERNATIO	03/23/2018	Morgan Stanley	650.000	94,639		87,042	99,684	(12,643)			(12,643)		87,042		7,598	7,598	484		
44107P-10-4	HOST HOTELS & RESORTS	10/26/2018	Morgan Stanley	9,529.000	190,097		173,871	189,151	(15,279)			(15,279)		173,871		16,226	16,226	8,100		
40434L-10-5	HP ORD	07/19/2018	Morgan Stanley	615.000	14,325		10,851	12,921	(2,070)			(2,070)		10,851		3,474	3,474	257		
404280-40-6	HSBC HOLDINGS ADR REP	07/19/2018	Morgan Stanley	311.000	14,683		13,031	16,060	(3,029)			(3,029)		13,031		1,652	1,652	482		
444859-10-2	HUMANA ORD	02/14/2018	Morgan Stanley	102.000	27,268		24,426	25,303	(877)			(877)		24,426		2,842	2,842	41		
44919P-50-8	IAC INTERACTIVE ORD	05/14/2018	Morgan Stanley	501.000	74,818		34,984	61,262	(26,278)			(26,278)		34,984		39,833	39,833			
G4705A-10-0	ICON ORD	02/26/2018	Morgan Stanley	284.000	32,466		22,653	31,851	(9,198)			(9,198)		22,653		9,813	9,813			
44930G-10-7	ICU MEDICAL ORD	12/17/2018	Morgan Stanley	359.000	80,667		59,929	77,544	(17,615)			(17,615)		59,929		20,738	20,738			
45167R-10-4	IDEX ORD	07/19/2018	Morgan Stanley	275.000	38,794		24,815	36,292	(11,477)			(11,477)		24,815		13,980	13,980	220		
452327-10-9	ILLUMINA ORD	03/23/2018	Morgan Stanley	133.000	31,123		23,949	29,059	(5,110)			(5,110)		23,949		7,174	7,174			
45337C-10-2	INCYTE ORD	03/23/2018	Morgan Stanley	261.000	22,205		34,991	24,719	10,272			10,272		34,991		(12,786)	(12,786)			
455807-10-7	INDUSTRIAL COMMERCIAL	12/01/2018	Morgan Stanley	6,176.000	86,770		75,378	99,495	(24,117)			(24,117)		75,378		11,392	11,392	3,138		
45662N-10-3	INFINEON TECHNOL ADR R	07/19/2018	Morgan Stanley	1,336.000	36,076		29,502	36,439	(6,937)			(6,937)		29,502		6,573	6,573	387		
456788-10-8	INFOSYS ADR REP ONE O	11/30/2018	Morgan Stanley	1,035.000	10,164		9,965							9,965		199	199			
45866F-10-4	INTERCONTINENTAL EXCH	03/23/2018	Morgan Stanley	1,427.000	102,271		94,142	100,689	(6,547)			(6,547)		94,142		8,129	8,129	304		
46120E-60-2	INTUITIVE SURGICAL ORD	03/23/2018	Morgan Stanley	647.000	264,844		204,943	236,116	(31,173)			(31,173)		204,943		59,901	59,901			
461730-10-3	INVESTORS REIT ORD	09/11/2018	Morgan Stanley	10,552.000	58,604		67,808	59,935	7,873			7,873		67,808		(9,205)	(9,205)	2,216		
462222-10-0	IONIS PHARMACEUTICALS,	09/21/2018	Morgan Stanley	1,322.000	66,069		56,733	66,497	(9,764)			(9,764)		56,733		9,336	9,336			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	For e i g n	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 (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46284V-10-1	IRON MOUNTAIN ORD		01/30/2018	Morgan Stanley	2,706,000	91,806		94,843	102,097	(7,254)			(7,254)		94,843		(3,038)	(3,038)	1,590	
465562-10-6	ITAU UNIBANCO HOLDING	C	12/01/2018	Morgan Stanley	14,180,000	183,329		159,863	98,033	(8,668)			(8,668)		159,863		23,467	23,467	4,554	
469814-10-7	JACOBS ENGINEERING GR		07/19/2018	Morgan Stanley	665,000	44,494		37,864	43,863	(5,999)			(5,999)		37,864		6,629	6,629	200	
471038-10-9	JAPAN AIRLIN UNSPON AD	C	12/18/2018	Morgan Stanley	3,769,000	67,875		59,933	73,835	(13,902)			(13,902)		59,933		7,942	7,942	790	
47215P-10-6	JD.COM ADR REP 2 CL A O	C	11/19/2018	Morgan Stanley	1,395,000	35,870		58,643	57,781	862			862		58,643		(22,773)	(22,773)	(28)	
478160-10-4	JOHNSON & JOHNSON OR		07/19/2018	Morgan Stanley	266,000	33,637		34,037	37,166	(3,129)			(3,129)		34,037		(400)	(400)	463	
G51502-10-5	JOHNSON CONTROLS INTE	D	07/19/2018	Morgan Stanley	3,388,000	127,624		146,360	129,117	17,243			17,243		146,360		(18,736)	(18,736)	1,521	
46625H-10-0	JPMORGAN CHASE ORD		11/29/2018	Morgan Stanley	1,342,000	150,597		123,353	143,513	(20,160)			(20,160)		123,353		27,244	27,244	1,515	
48238T-10-9	KAR AUCTION SERVICES O		09/27/2018	Morgan Stanley	18,000	1,075		992							992		83	83	6	
485785-10-9	KASIKORNBANK PUBLIC A	C	12/01/2018	Morgan Stanley	951,000	22,977		20,193	28,131	(7,937)			(7,937)		20,193		2,783	2,783	290	
48667L-10-6	KDDI ADR REP 0.5 ORD	C	12/17/2018	Morgan Stanley	2,394,000	30,536		31,849	29,615	2,234			2,234		31,849		(1,313)	(1,313)	498	
493267-10-8	KEYCORP ORD		07/19/2018	Morgan Stanley	347,000	7,165		6,288	6,999	(711)			(711)		6,288		877	877	78	
49338L-10-3	KEYSIGHT TECHNOLOGIES		10/25/2018	Morgan Stanley	2,643,000	149,676		95,987	109,949	(13,962)			(13,962)		95,987		53,689	53,689		
49989A-10-9	KOC HOLDINGS AS UNSPO	C	12/01/2018	Morgan Stanley	3,645,000	49,466		73,460	89,051	(15,591)			(15,591)		73,460		(23,994)	(23,994)	1,174	
500458-40-1	KOMATSU ADR	C	03/05/2018	Morgan Stanley	2,053,000	74,308		50,988	74,380	(23,393)			(23,393)		50,988		23,320	23,320		
009126-20-2	L AIR LIQUIDE ORD ADR	C	12/01/2018	Morgan Stanley	7,886,000	192,435		169,588	198,372	(28,784)			(28,784)		169,588		22,846	22,846	2,999	
502413-10-7	L3 TECHNOLOGIES ORD		05/01/2018	Morgan Stanley	220,000	41,080		37,270	43,527	(6,257)			(6,257)		37,270		3,811	3,811	176	
50540R-40-9	LABORATORY CORPRTN O		11/30/2018	Morgan Stanley	605,000	104,304		84,417	96,504	(12,086)			(12,086)		84,417		19,887	19,887		
512816-10-9	LAMAR ADVERTISING CL A		07/09/2018	Morgan Stanley	667,000	46,113		49,784	49,518	266			266		49,784		(3,671)	(3,671)	1,768	
517834-10-7	LAS VEGAS SANDS ORD		03/23/2018	Morgan Stanley	310,000	21,920		20,117	21,542	(1,425)			(1,425)		20,117		1,803	1,803	233	
50186V-10-2	LG DISPLAY ADR REP 1/2 O	C	12/01/2018	Morgan Stanley	4,262,000	48,820		58,902	58,645	257			257		58,902		(10,082)	(10,082)	693	
53071M-10-4	LIBERTY INTRACTV QVC G		02/26/2018	Morgan Stanley	4,647,000	128,686		87,977	113,480	(25,503)			(25,503)		87,977		40,709	40,709		
G9001E-12-8	LIBERTY LATIN AMERICA C		02/26/2018	Morgan Stanley	745,000	15,892		17,444	14,818	2,626			2,626		17,444		(1,551)	(1,551)		
531229-85-4	LIBERTY MEDIA FORMULA		02/26/2018	Morgan Stanley	599,000	20,693		22,150	20,462	1,688			1,688		22,150		(1,457)	(1,457)		
534187-10-9	LINCOLN NATIONAL ORD		07/19/2018	Morgan Stanley	3,243,000	239,775		216,346	249,289	(32,943)			(32,943)		216,346		23,428	23,428	1,342	
535919-40-1	LIONS GATE ENTERTANMN		12/01/2018	Morgan Stanley	1,189,000	26,461		38,658	40,200	(1,542)			(1,542)		38,658		(12,197)	(12,197)	182	
536797-10-3	LITHIA MOTORS CL A ORD		09/21/2018	Morgan Stanley	442,000	42,602		43,802	50,207	(6,405)			(6,405)		43,802		(1,200)	(1,200)	240	
538034-10-9	LIVE NATION ENTERTAINM		02/26/2018	Morgan Stanley	891,000	43,368		35,154	37,930	(2,776)			(2,776)		35,154		8,215	8,215		
539439-10-9	LLOYDS BANKING GROUP	C	07/19/2018	Morgan Stanley	6,906,000	25,327		23,290	25,898	(2,608)			(2,608)		23,290		2,037	2,037	175	
54338V-10-1	LONZA GROUP ADR	C	07/19/2018	Morgan Stanley	957,000	27,202		25,205							25,205		1,998	1,998	231	
502117-20-3	L'OREAL ADR	C	12/01/2018	Morgan Stanley	850,000	41,910		31,391	37,638	(6,247)			(6,247)		31,391		10,520	10,520	249	
548661-10-7	LOWE'S COMPANIES ORD		10/04/2018	Morgan Stanley	133,000	14,690		11,658							11,658		3,032	3,032	64	
502441-30-6	LVMH MOET HENNESSY L	C	12/01/2018	Morgan Stanley	458,000	31,513		18,838		(8,047)			(8,047)		18,838		12,675	12,675	131	
56585A-10-2	MARATHON PETROLEUM O		11/19/2018	Morgan Stanley	1,011,000	70,912		51,551	62,549	(13,871)			(13,871)		51,551		19,361	19,361	1,236	
57636Q-10-4	MASTERCARD CL A ORD		03/23/2018	Morgan Stanley	1,868,000	328,275		234,058	282,740	(48,682)			(48,682)		234,058		94,216	94,216	467	
58155Q-10-3	MCKESSON ORD		07/19/2018	Morgan Stanley	59,000	7,947		9,793							9,793		(1,846)	(1,846)	40	
58471A-10-5	MEDIDATA SOLUTIONS OR		03/21/2018	Morgan Stanley	990,000	65,922		51,922	62,736	(10,814)			(10,814)		51,922		14,000	14,000		
58733R-10-2	MERCADOLIBRE ORD	C	03/23/2018	Morgan Stanley	381,000	136,104		89,068	119,885	(30,818)			(30,818)		89,068		47,037	47,037	57	
58933Y-10-5	MERCK & CO ORD		11/12/2018	Morgan Stanley	2,230,000	158,878		142,263	125,482	16,781			16,781		142,263		16,616	16,616	4,062	
59151K-10-8	METHANEX ORD	C	12/01/2018	Morgan Stanley	796,000	54,417		37,665	48,198	(10,532)			(10,532)		37,665		16,751	16,751	570	
595137-10-0	MICROSEMI ORD		03/02/2018	Morgan Stanley	4,842,000	322,698		268,297	250,089	18,208			18,208		268,297		54,400	54,400		
594918-10-4	MICROSOFT ORD		07/19/2018	Morgan Stanley	1,969,000	178,644		135,930	168,428	(32,499)			(32,499)		135,930		42,714	42,714	825	
59522J-10-3	MID AMERICA APT COMMU		07/19/2018	Morgan Stanley	472,000	47,204		45,301	47,464	(2,164)			(2,164)		45,301		1,903	1,903	871	

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CUSIP Ident- ification	Description	For e i g n	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 (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
596278-10-1	MIDDLEBY ORD		09/27/2018	Morgan Stanley	222.000	29,126		29,463	29,959	(496)			(496)		29,463		(337)	(337)		
606783-20-7	MITSUBISHI ESTATE ADR	C	01/05/2018	Morgan Stanley	2,506.000	45,419		47,651	43,404	4,247			4,247		47,651		(2,232)	(2,232)		
608190-10-4	MOHAWK INDUSTRIES OR		07/19/2018	Morgan Stanley	200.000	44,717		41,969	55,180	(13,211)			(13,211)		41,969		2,748	2,748		
60877T-10-0	MOMENTA PHARMACEUTI		10/12/2018	Morgan Stanley	2,276.000	39,657		32,718	31,750	968			968		32,718		6,939	6,939		
60921V-10-1	MONDI ADR	C	11/30/2018	Morgan Stanley	469.000	22,166		22,034	23,778	(1,745)			(1,745)		22,034		132	132		1,660
61174X-10-9	MONSTER BEVERAGE ORD		03/23/2018	Morgan Stanley	1,472.000	83,402		75,068	93,163	(18,095)			(18,095)		75,068		8,334	8,334		
617446-44-8	MORGAN STANLEY ORD		03/23/2018	Morgan Stanley	1,134.000	60,639		50,604	59,501	(8,897)			(8,897)		50,604		10,035	10,035		284
631512-20-9	NASPERS SPON 5 ADR RE	C	12/01/2018	Morgan Stanley	4,820.000	240,563		155,306	272,812	(117,506)			(117,506)		155,306		85,257	85,257		37
637071-10-1	NATIONAL OILWELL VARC		07/19/2018	Morgan Stanley	3,998.000	158,463		153,572	144,008	9,564			9,564		153,572		4,891	4,891		192
63938C-10-8	NAVIENT ORD		02/26/2018	Morgan Stanley	1,327.000	17,589		21,035	17,676	3,360			3,360		21,035		(3,446)	(3,446)		
62886E-10-8	NCR ORD		07/19/2018	Morgan Stanley	1,549.000	48,503		65,589	52,651	12,938			12,938		65,589		(17,085)	(17,085)		
641069-40-6	NESTLE ADR REP SRS B O	C	12/01/2018	Morgan Stanley	793.000	63,680		58,101	68,174	(10,073)			(10,073)		58,101		5,579	5,579		559
64110D-10-4	NETAPP ORD		11/12/2018	Morgan Stanley	801.000	64,554		31,976	43,426	(12,462)			(12,462)		31,976		32,578	32,578		630
64110W-10-2	NETEASE ADR	C	11/30/2018	Morgan Stanley	188.000	45,529		46,821	64,873	(18,052)			(18,052)		46,821		(1,292)	(1,292)		215
64110L-10-6	NETFLIX ORD		03/23/2018	Morgan Stanley	472.000	143,883		74,284	90,605	(16,322)			(16,322)		74,284		69,599	69,599		
647581-10-7	NEW ORIENTL EDUCTN GR	C	11/30/2018	Morgan Stanley	322.000	23,866		16,427	30,268	(13,841)			(13,841)		16,427		7,439	7,439		(4)
655663-10-2	NORDSON ORD		02/26/2018	Morgan Stanley	238.000	32,967		26,385	34,843	(8,459)			(8,459)		26,385		6,582	6,582		71
666807-10-2	NORTHROP GRUMMAN OR		03/26/2018	Morgan Stanley	202.000	71,185		52,054	61,996	(9,942)			(9,942)		52,054		19,132	19,132		222
66987V-10-9	NOVARTIS ADR REPSG 1 O	C	12/01/2018	Morgan Stanley	1,219.000	104,883		91,493	94,539	(10,618)			(10,618)		91,493		13,390	13,390		2,288
670346-10-5	NUCOR ORD		03/20/2018	Morgan Stanley	408.000	26,269		26,019	25,941	78			78		26,019		250	250		155
67059N-10-8	NUTANIX CL A ORD		02/26/2018	Morgan Stanley	992.000	36,411		27,510	34,998	(7,488)			(7,488)		27,510		8,900	8,900		
67077M-10-8	NUTRIEN ORD	A	12/01/2018	Morgan Stanley	95.000	4,968		5,078							5,078		(110)	(110)		53
67066G-10-4	NVIDIA ORD		03/23/2018	Morgan Stanley	1,090.000	252,822		163,436	210,915	(47,479)			(47,479)		163,436		89,386	89,386		105
679580-10-0	OLD DOMINION FREIGHT LI		10/09/2018	Morgan Stanley	813.000	118,257		70,130	106,950	(36,821)			(36,821)		70,130		48,128	48,128		150
68389X-10-5	ORACLE ORD		12/06/2018	Morgan Stanley	1,452.000	67,906		66,689	68,651	(1,962)			(1,962)		66,689		1,217	1,217		1,008
69007J-10-6	OUTFRONT MEDIA ORD		07/13/2018	Morgan Stanley	3,543.000	74,918		94,786	82,198	12,589			12,589		94,786		(19,868)	(19,868)		2,551
690742-10-1	OWENS CORNING ORD		05/14/2018	Morgan Stanley	602.000	44,103		33,648	55,348	(21,699)			(21,699)		33,648		10,455	10,455		208
690768-40-3	OWENS ILLINOIS ORD		07/19/2018	Morgan Stanley	2,026.000	34,118		38,791	44,916	(6,125)			(6,125)		38,791		(4,673)	(4,673)		
70450Y-10-3	PAYPAL HOLDINGS ORD		03/23/2018	Morgan Stanley	1,952.000	152,142		111,946	143,706	(31,761)			(31,761)		111,946		40,197	40,197		
717081-10-3	PFIZER ORD		07/19/2018	Morgan Stanley	646.000	24,194		22,179	23,398	(1,219)			(1,219)		22,179		2,015	2,015		439
718546-10-4	PHILLIPS 66 ORD		02/26/2018	Morgan Stanley	377.000	34,858		29,867	38,134	(8,267)			(8,267)		29,867		4,991	4,991		264
69338J-10-6	PICC PROPERTY AND CAS	C	12/01/2018	Morgan Stanley	1,917.500	53,131		48,929	60,491	(11,562)			(11,562)		48,929		4,203	4,203		1,519
72341E-30-4	PING AN INSURANCE GRO	C	11/30/2018	Morgan Stanley	1,307.000	25,408		26,494							26,494		(1,086)	(1,086)		
723787-10-7	PIONEER NATURAL RESOU		07/19/2018	Morgan Stanley	303.000	55,050		52,607	52,374	233			233		52,607		2,443	2,443		33
69343P-10-5	PJSC LUKOIL SPONSORED	C	12/01/2018	Morgan Stanley	1,289.000	89,767		68,768	74,311	(5,543)			(5,543)		68,768		20,999	20,999		3,544
739276-10-3	POWER INTEGRATIONS O		12/17/2018	Morgan Stanley	312.000	21,118		21,566	22,948	(1,382)			(1,382)		21,566		(447)	(447)		15
74112D-10-1	PRESTIGE CONSUMER HE		12/17/2018	Morgan Stanley	67.000	2,070		3,467	2,975	492			492				(1,397)	(1,397)		
69367U-10-5	PT BANK MANDIRI PERSER	C	12/01/2018	Morgan Stanley	3,395.000	32,615		27,957	40,027	(12,070)			(12,070)		27,957		4,657	4,657		595
715684-10-6	PT TLKMNK TBK ADR REP	C	12/01/2018	Morgan Stanley	1,160.000	30,515		33,499	37,375	(3,876)			(3,876)		33,499		(2,985)	(2,985)		946
745867-10-1	PULTEGROUP ORD		12/11/2018	Morgan Stanley	3,841.000	104,403		87,967	127,713	(39,746)			(39,746)		87,967		16,436	16,436		1,011
693656-10-0	PVH ORD		07/19/2018	Morgan Stanley	436.000	65,371		40,184	59,824	(19,639)			(19,639)		40,184		25,187	25,187		19
53071M-10-4	QURATE RETAIL SRS A OR		07/19/2018	Morgan Stanley	3,541.000	77,742		67,038	86,471	(19,433)			(19,433)		67,038		10,704	10,704		
755111-50-7	RAYTHEON ORD		09/07/2018	Morgan Stanley	174.000	34,783		26,640	32,686	(6,046)			(6,046)		26,640		8,143	8,143		441

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756568-10-1	RED ELECTRICA CORP	C	12/01/2018	Morgan Stanley	1,207,000	12,873		12,955	13,506	(551)			(551)		12,955		(82)	(82)	463	
75886F-10-7	REGENERON PHARMACEU	C	03/23/2018	Morgan Stanley	91,000	30,163		46,759	34,212	12,547			12,547		46,759		(16,596)	(16,596)		
7591EP-10-0	REGIONS FINANCIAL ORD	C	11/29/2018	Morgan Stanley	2,196,000	37,620		30,875	37,947	(7,072)			(7,072)		30,875		6,745	6,745	788	
759351-60-4	REINSURANCE GROUP OF	C	02/26/2018	Morgan Stanley	252,000	39,431		31,840	39,294	(7,454)			(7,454)		31,840		7,591	7,591	63	
759509-10-2	RELIANCE STEEL ORD	C	12/17/2018	Morgan Stanley	2,693,000	206,009		215,238	231,032	(15,794)			(15,794)		215,238		(9,230)	(9,230)	5,037	
767204-10-0	RIO TINTO ADR REP ONE O	C	07/19/2018	Morgan Stanley	101,000	5,411		5,475							5,475		(64)	(64)		
771195-10-4	ROCHE HOLDINGS ADR	C	12/19/2018	Morgan Stanley	3,428,000	102,072		104,758	108,256	(3,498)			(3,498)		104,758		(2,686)	(2,686)	1,676	
773903-10-9	ROCKWELL AUTOMAT ORD	C	03/23/2018	Morgan Stanley	270,000	46,743		44,512	53,015	(8,503)			(8,503)		44,512		2,231	2,231	225	
775781-20-6	ROLLS ROYCE ADR REP O	C	09/05/2018	Morgan Stanley	293,000	3,681		3,355							3,355		326	326	25	
776696-10-6	ROPER TECHNOLOGIES O	C	03/23/2018	Morgan Stanley	332,000	92,636		78,180	85,988	(7,808)			(7,808)		78,180		14,456	14,456	137	
778296-10-3	ROSS STORES ORD	C	08/17/2018	Morgan Stanley	2,419,000	202,778		150,803	194,125	(43,322)			(43,322)		150,803		51,976	51,976	741	
780259-20-6	ROYAL DUTCH SHELL ADR	C	12/01/2018	Morgan Stanley	319,000	22,104		19,177	21,280	(2,104)			(2,104)		19,177		2,927	2,927	420	
780259-10-7	ROYAL DUTCH SHELL ADR	C	10/23/2018	Morgan Stanley	1,476,000	106,201		84,804	100,796	(15,992)			(15,992)		84,804		21,396	21,396	2,704	
74978Q-10-5	RSP PERMIAN ORD	C	06/26/2018	Morgan Stanley	1,096,000	45,881		45,928	44,585	1,343			1,343		45,928		(47)	(47)		
78409V-10-4	S&P GLOBAL ORD	C	03/23/2018	Morgan Stanley	519,000	98,731		76,917	87,919	(11,002)			(11,002)		76,917		21,815	21,815	260	
79466L-30-2	SALESFORCE.COM ORD	C	03/23/2018	Morgan Stanley	540,000	62,864		48,086	55,204	(7,118)			(7,118)		48,086		14,778	14,778		
80105N-10-5	SANOFI ADR REP 1 1/2 OR	C	02/07/2018	Morgan Stanley	1,253,000	51,356		56,049	53,879	2,170			2,170		56,049		(4,693)	(4,693)		
803054-20-4	SAP ADR REP 1 ORD	C	12/01/2018	Morgan Stanley	1,066,000	120,670		95,528	119,776	(24,247)			(24,247)		95,528		25,141	25,141	593	
80585Y-30-8	SBERBANK RUSSIA SPONS	C	12/01/2018	Morgan Stanley	3,920,000	45,510		44,751	66,758	(22,007)			(22,007)		44,751		759	759	2,541	
806857-10-8	SCHLUMBERGER ORD	C	07/19/2018	Morgan Stanley	464,000	31,089		39,068	41,269	7,799			7,799		39,068		(7,979)	(7,979)	696	
80687P-10-6	SCHNEIDER ELECTRIC SE	C	12/01/2018	Morgan Stanley	7,994,000	136,340		118,396	135,458	(17,063)			(17,063)		118,396		17,945	17,945	3,135	
784117-10-3	SEI INVESTMENTS ORD	C	07/19/2018	Morgan Stanley	776,000	53,387		38,764	55,763	(16,999)			(16,999)		38,764		14,623	14,623	384	
81762P-10-2	SERVICENOW ORD	C	03/23/2018	Morgan Stanley	909,000	152,754		99,049	118,525	(19,475)			(19,475)		99,049		53,705	53,705		
82322R-10-9	SHENZHOU INTL GROUP H	C	11/30/2018	Morgan Stanley	1,721,000	20,789		20,920							20,920		(131)	(131)	153	
824348-10-6	SHERWIN WILLIAMS ORD	C	03/23/2018	Morgan Stanley	146,000	57,365		52,896	59,866	(6,970)			(6,970)		52,896		4,469	4,469	126	
82481R-10-6	SHIRE ADS REP 3 ORD	C	05/07/2018	Morgan Stanley	874,000	136,687		151,138	135,575	15,564			15,564		151,138		(14,451)	(14,451)	626	
82509L-10-7	SHOPIFY CL A SUB VTG O	A	03/23/2018	Morgan Stanley	161,000	23,193		15,579	16,261	(682)			(682)		15,579		7,614	7,614		
82937K-10-1	SINOPHARM GROUP ADR	C	11/30/2018	Morgan Stanley	1,080,000	28,886		23,744	15,304	(953)			(953)		23,744		5,142	5,142		
78440P-10-8	SK TELECOM ADR RPS TNG	C	12/01/2018	Morgan Stanley	955,000	25,840		20,231	26,654	(6,423)			(6,423)		20,231		5,609	5,609	816	
78440X-10-1	SL GREEN RLTY REIT ORD	C	07/19/2018	Morgan Stanley	80,000	8,181		8,002							8,002		178	178	65	
83304A-10-6	SNAP CL A ORD	C	03/23/2018	Morgan Stanley	963,000	15,764		17,071	14,069	3,002			3,002		17,071		(1,307)	(1,307)		
833034-10-1	SNAP ON ORD	C	12/19/2018	Morgan Stanley	1,559,000	235,807		268,569	271,734	(3,165)			(3,165)		268,569		(32,762)	(32,762)	2,751	
844741-10-8	SOUTHWEST AIRLINES OR	C	07/19/2018	Morgan Stanley	1,580,000	89,285		96,121	103,411	(7,290)			(7,290)		96,121		(6,836)	(6,836)	426	
848574-10-9	SPIRIT AEROSYSTEMS HL	C	04/10/2018	Morgan Stanley	482,000	38,308		30,701	42,055	(11,353)			(11,353)		30,701		7,606	7,606	96	
848637-10-4	SPLUNK ORD	C	02/26/2018	Morgan Stanley	378,000	35,712		20,219	31,314	(11,094)			(11,094)		20,219		15,493	15,493		
858119-10-0	STEEL DYNAMICS ORD	C	09/20/2018	Morgan Stanley	1,524,000	70,814		53,903	65,730	(11,827)			(11,827)		53,903		16,911	16,911	808	
86562M-20-9	SUMITOMO MIT ADR REP 1	C	01/26/2018	Morgan Stanley	2,860,000	26,477		21,931	24,853	(2,922)			(2,922)		21,931		4,545	4,545		
867224-10-7	SUNCOR ENERGY ORD	C	12/01/2018	Morgan Stanley	7,250,000	282,562		227,074	266,220	(39,146)			(39,146)		227,074		55,489	55,489	1,919	
868157-10-8	SUPERI ENER SVCS ORD	C	07/19/2018	Morgan Stanley	1,757,000	16,426		29,529	16,920	12,609			12,609		29,529		(13,103)	(13,103)		
868459-10-8	SUPERNIUS PHARMACEUTI	C	02/26/2018	Morgan Stanley	601,000	23,631		15,050	23,950	(8,900)			(8,900)		15,050		8,580	8,580		
78486Q-10-1	SVB FINANCIAL GROUP OR	C	03/23/2018	Morgan Stanley	223,000	55,320		41,146	52,131	(10,985)			(10,985)		41,146		14,174	14,174		
87155N-10-9	SYMRISE ADR	C	12/01/2018	Morgan Stanley	1,321,000	29,358		20,263	28,190	(7,927)			(7,927)		20,263		9,095	9,095	131	
87165B-10-3	SYNCHRONY FINANCIAL O	C	04/20/2018	Morgan Stanley	1,184,000	42,073		41,818	45,714	(3,897)			(3,897)		41,818		255	255	178	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
87184P-10-9	SYSMEX UNSPONSORED A	C	12/01/2018	Morgan Stanley	1,887,000	84,940		54,639	74,442	(19,803)			(19,803)		54,639		30,301	30,301	140	
874039-10-0	TAIWAN SEMICONDUCTOR	C	12/01/2018	Morgan Stanley	9,053,000	365,338		274,340	358,951	(84,611)			(84,611)		274,340		90,998	90,998	6,530	
876568-50-2	TATA MOTORS ADR REPS	C	04/20/2018	Morgan Stanley	2,864,000	71,412		107,186	94,712	12,474			12,474		107,186		(35,774)	(35,774)	(57)	
H84989-10-4	TE CONNECTIVITY ORD	C	11/27/2018	Morgan Stanley	9,384,000	926,398		671,617	891,855	(220,238)			(220,238)		671,617		254,780	254,780	1,205	
878237-10-6	TECHNOLOGY DATA ORD	C	02/26/2018	Morgan Stanley	299,000	31,361		29,239							29,239		2,122	2,122		
87873R-10-1	TECHTRONIC INDUSTRIES	C	11/30/2018	Morgan Stanley	1,567,000	42,056		28,159	51,116	(22,957)			(22,957)		28,159		13,897	13,897	563	
87936R-10-6	TELEFONICA BRASIL ADR	C	12/01/2018	Morgan Stanley	2,118,000	25,127		31,007	31,410	(403)			(403)		31,007		(5,880)	(5,880)	706	
87974R-20-8	TEMENOS SPON ADR	C	07/19/2018	Morgan Stanley	175,000	26,468		26,063							26,063		405	405		
88031M-10-9	TENARIS ADR REP 2 ORD	C	07/19/2018	Morgan Stanley	831,000	30,824		30,041	26,476	3,565			3,565		30,041		783	783	465	
88032Q-10-9	TENCENT HOLDINGS ADR	C	11/30/2018	Morgan Stanley	3,295,000	143,201		84,179	171,076	(86,897)			(86,897)		84,179		59,022	59,022	325	
880349-10-5	TENNECO ORD	C	07/19/2018	Morgan Stanley	659,000	29,570		43,350	38,578	4,773			4,773		43,350		(13,780)	(13,780)	330	
88076W-10-3	TERADATA ORD	C	10/31/2018	Morgan Stanley	1,321,000	48,392		38,098	50,806	(12,707)			(12,707)		38,098		10,293	10,293		
880890-10-8	TERNIUM ADR REPRESENTEN	C	11/30/2018	Morgan Stanley	1,168,000	37,133		27,544	36,897	(9,353)			(9,353)		27,544		9,589	9,589	1,285	
881569-10-7	TESARO ORD	C	04/12/2018	Morgan Stanley	237,000	12,666		35,483	19,640	15,843			15,843		35,483		(22,817)	(22,817)		
88160R-10-1	TESLA ORD	C	03/23/2018	Morgan Stanley	119,000	36,182		44,110	37,051	7,060			7,060		44,110		(7,928)	(7,928)		
883556-10-2	THERMO FISHER SCIENTIF	C	03/23/2018	Morgan Stanley	103,000	21,416		18,077	19,558	(1,481)			(1,481)		18,077		3,339	3,339	43	
887317-30-3	TIME WARNER ORD	C	02/26/2018	Morgan Stanley	768,000	72,679		75,653	70,249	5,404			5,404		75,653		(2,974)	(2,974)	309	
872540-10-9	TJX ORD	C	07/10/2018	Morgan Stanley	520,000	47,466		36,895	39,759	(2,864)			(2,864)		36,895		10,570	10,570	365	
891906-10-9	TOTAL SYSTEM SERVICES	C	02/26/2018	Morgan Stanley	458,000	40,689		24,144	36,223	(12,079)			(12,079)		24,144		16,545	16,545	60	
892356-10-6	TRACTOR SUPPLY ORD	C	02/26/2018	Morgan Stanley	381,000	24,740		28,713	28,480	234			234		28,713		(3,973)	(3,973)		
896239-10-0	TRIMBLE ORD	C	06/19/2018	Morgan Stanley	2,653,000	94,261		83,525	107,818	(24,293)			(24,293)		83,525		10,737	10,737		
900148-70-1	TURKIYE GARANTI BANKA	C	04/25/2018	Morgan Stanley	19,078,000	43,033		44,258	53,991	(9,733)			(9,733)		44,258		(1,225)	(1,225)	1,458	
90130A-10-1	TWENTY FIRST CENTURY	C	03/28/2018	Morgan Stanley	1,939,000	70,628		58,685	66,954	(8,268)			(8,268)		58,685		11,942	11,942	170	
90384S-30-3	ULTA BEAUTY ORD	C	03/23/2018	Morgan Stanley	149,000	30,342		42,511	33,325	9,186			9,186		42,511		(12,169)	(12,169)		
90385D-10-7	ULTIMATE SOFTWARE GR	C	02/26/2018	Morgan Stanley	82,000	19,944		17,649	17,895	(246)			(246)		17,649		2,295	2,295		
904767-70-4	UNILEVER ADR REP 1 ORD	C	07/19/2018	Morgan Stanley	567,000	32,004		23,995	31,378	(7,383)			(7,383)		23,995		8,009	8,009	518	
904784-70-9	UNILEVER ADR REP 1 ORD	C	12/01/2018	Morgan Stanley	537,000	30,184		22,574	30,244	(7,670)			(7,670)		22,574		7,610	7,610	489	
911363-10-9	UNITED RENTAL ORD	C	03/23/2018	Morgan Stanley	537,000	96,758		58,681	92,316	(33,635)			(33,635)		58,681		38,077	38,077		
913017-10-9	UNITED TECHNOLOGIES O	C	07/19/2018	Morgan Stanley	134,000	17,535		15,041	17,094	(2,054)			(2,054)		15,041		2,494	2,494	188	
91324P-10-2	UNITEDHEALTH GRP ORD	C	07/19/2018	Morgan Stanley	920,000	201,845		170,960	202,823	(31,863)			(31,863)		170,960		30,885	30,885	584	
91347P-10-5	UNIVERSAL DISPLAY ORD	C	03/23/2018	Morgan Stanley	268,000	28,812		40,315	46,270	(5,955)			(5,955)		40,315		(11,504)	(11,504)	16	
91879Q-10-9	VAIL RESORTS ORD	C	02/26/2018	Morgan Stanley	101,000	21,424		20,455	21,459	(1,005)			(1,005)		20,455		969	969	106	
92242Y-10-0	VEDANTA ADR REP 4 ORD	C	11/30/2018	Morgan Stanley	2,565,000	29,708		41,390	53,429	(12,039)			(12,039)		41,390		(11,682)	(11,682)	4,494	
922475-10-8	VEEVA SYSTEMS CL A OR	C	10/08/2018	Morgan Stanley	841,000	65,713		39,439	46,490	(7,052)			(7,052)		39,439		26,275	26,275		
92276F-10-0	VENTAS REIT ORD	C	01/02/2018	Morgan Stanley	1,052,000	62,973		65,503	63,131	2,372			2,372		65,503		(2,530)	(2,530)	831	
92343V-10-4	VERIZON COMMUNICATIO	C	07/19/2018	Morgan Stanley	232,000	11,786		11,740	12,280	(539)			(539)		11,740		46	46	274	
92532F-10-0	VERTEX PHARMACEUTICA	C	03/23/2018	Morgan Stanley	807,000	132,905		113,657	120,937	(7,280)			(7,280)		113,657		19,248	19,248		
92763W-10-3	VIPSHOP HOLDGS SPON A	C	08/14/2018	Morgan Stanley	5,553,000	46,809		62,502	65,081	(2,579)			(2,579)		62,502		(15,693)	(15,693)	(111)	
92826C-83-9	VISA CL A ORD	C	03/23/2018	Morgan Stanley	1,271,000	152,096		121,986	144,919	(22,934)			(22,934)		121,986		30,110	30,110	267	
928662-30-3	VOLKSWAGEN REP ADR 1/	C	12/01/2018	VARIOUS	6,490,000	211,238		198,336	262,423	(64,087)			(64,087)		198,336		12,902	12,902	3,367	
929160-10-9	VULCAN MATERIALS ORD	C	03/23/2018	Morgan Stanley	274,000	31,928		35,832	35,173	658			658		35,832		(3,904)	(3,904)	77	
929740-10-8	WABTEC ORD	C	06/19/2018	Morgan Stanley	706,000	67,552		59,261	57,490	1,772			1,772		59,261		8,291	8,291	140	
930427-10-9	WAGWORKS ORD	C	03/14/2018	Morgan Stanley	422,000	20,204		32,680	26,164	6,516			6,516		32,680		(12,476)	(12,476)		

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
948596-10-1	WEIBO ADR REP 1 CL A OR	C	07/19/2018	Morgan Stanley	332.000	29,064		32,249	34,349	(2,099)			(2,099)		32,249		(3,185)	(3,185)		
949746-10-1	WELLS FARGO ORD		12/06/2018	Morgan Stanley	1,224.000	65,071		66,897	74,260	(7,363)			(7,363)		66,897		(1,826)	(1,826)	1,540	
957638-10-9	WESTERN ALLIANCE ORD		02/26/2018	Morgan Stanley	501.000	30,080		24,955	28,367	(3,411)			(3,411)		24,955		5,124	5,124		
958102-10-5	WESTERN DIGITAL ORD		02/26/2018	Morgan Stanley	1,260.000	112,735		91,071	100,208	(9,137)			(9,137)		91,071		21,664	21,664	630	
959802-10-9	WESTERN UNION ORD		07/19/2018	Morgan Stanley	5,029.000	102,043		103,713	95,601	8,112			8,112		103,713		(1,670)	(1,670)	969	
96145D-10-5	WESTROCK ORD		10/22/2018	Morgan Stanley	324.000	15,870		17,042	20,480	(3,438)			(3,438)		17,042		(1,173)	(1,173)	350	
963320-10-6	WHIRLPOOL ORD		07/19/2018	Morgan Stanley	926.000	143,587		173,180	156,161	17,019			17,019		173,180		(29,593)	(29,593)	1,609	
G96629-10-3	WILLIS TOWERS WATSON	D	07/19/2018	Morgan Stanley	1,102.000	176,138		138,046	166,060	(28,015)			(28,015)		138,046		38,092	38,092	1,196	
981558-10-9	WORLDPAY CL A ORD		03/23/2018	Morgan Stanley	918.000	75,685		57,994	67,519	(9,525)			(9,525)		57,994		17,691	17,691		
92937A-10-2	WPP ADR REP 5 ORD	C	11/06/2018	Morgan Stanley	763.000	44,010		83,817	69,097	14,719			14,719		83,817		(39,806)	(39,806)	3,031	
98310W-10-8	WYNDHAM DESTINATIONS		07/19/2018	VARIOUS	873.000	78,130		67,258	90,610	(28,079)			(28,079)		67,258		10,872	10,872	371	
98311A-10-5	WYNDHAM HOTELS RESO		07/19/2018	Morgan Stanley	88.000	5,129		5,557							5,557		(429)	(429)	22	
G98294-10-4	XL GROUP ORD	D	06/29/2018	Morgan Stanley	1,147.000	64,013		47,228	40,329	6,899			6,899		47,228		16,786	16,786	511	
989825-10-4	ZURICH INSURANCE GROU	C	05/07/2018	Morgan Stanley	2,638.000	83,421		71,495	80,222	(8,726)			(8,726)		71,495		11,925	11,925	1,279	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	31,894,331	X X X	27,100,326	31,410,526	(4,629,927)			(4,629,927)		27,100,326		4,793,995	4,793,995	247,334	X X X
024524-12-6	AM BEACON:BW LC VAL:IN		03/14/2018	Morgan Stanley	185.268	5,408		4,615	5,293	(678)			(678)		4,615		793	793		
649280-83-1	AMERICAN FUNDS NWLD R		12/26/2018	Morgan Stanley		58											58	58		
00203H-44-6	AQR:LNG-SHT EQTY I		09/27/2018	Morgan Stanley	459,496.477	5,840,200		6,365,542	6,377,811	(12,269)			(12,269)		6,365,542		(525,342)	(525,342)		
464287-61-4	ISHARES RUSSELL 1000 G		02/26/2018	Morgan Stanley	13,308.000	1,907,565		1,431,076	1,792,321	(361,246)			(361,246)		1,431,076		476,489	476,489		
464286-53-3	ISHR EDG MSCI MIN VOL E		01/19/2018	Morgan Stanley	80,000.000	5,109,658		4,114,326	4,860,800	(746,474)			(746,474)		4,114,326		995,332	995,332		
57629E-30-8	MASSMUTUAL PREM:INTL		12/17/2018	VARIOUS	952.188	13,884		11,692	13,102	(1,410)			(1,410)		11,692		2,191	2,191		
57629S-73-7	MASSMUTUAL SEL:BL CH		12/18/2018	VARIOUS	1,481.075	33,988		23,901	29,888	(5,987)			(5,987)		23,901		10,086	10,086		
57629S-68-7	MASSMUTUAL SEL:S&P500		12/18/2018	VARIOUS	915.727	32,719		17,165	17,033	133			133		17,165		15,553	15,553		
577130-80-0	MATTHEWS ASIA:JPN INV		12/12/2018	VARIOUS	38,489.728	1,094,064		740,157	928,372	(188,215)			(188,215)		740,157		353,907	353,907		
665130-10-0	NORTHERN FDS:MID CAP I		12/21/2018	Morgan Stanley		853											853	853		
665162-72-3	NORTHERN FDS:SM CAP I		12/21/2018	VARIOUS	409.233	6,208		4,793	5,574	(781)			(781)		4,793		1,415	1,415		
68380U-50-6	OPPENHEIMER INTL SMC Y		12/11/2018	Morgan Stanley		543,735											543,735	543,735		
78462F-10-3	SPDR S&P 500 ETF		02/26/2018	Morgan Stanley	6,693.000	1,859,146		1,511,681	1,786,094	(274,413)			(274,413)		1,511,681		347,465	347,465	9,044	
779546-10-0	T ROWE PRICE DIV GR		12/14/2018	Morgan Stanley		40											40	40		
779562-10-7	T ROWE PRICE NEW HZNS		12/18/2018	VARIOUS	401.515	26,937		17,602	21,108	(3,506)			(3,506)		17,602		9,335	9,335		
74149P-78-8	T ROWE PRICE RET:2025		12/24/2018	Morgan Stanley		4,910											4,910	4,910		
74149P-30-9	T ROWE PRICE RET:2030		12/24/2018	Morgan Stanley	26.868	7,514		608	696	(89)			(89)		608		6,906	6,906		
74149P-77-0	T ROWE PRICE RET:2035		12/24/2018	VARIOUS	925.632	19,222		15,920	17,559	(1,640)			(1,640)		15,920		3,303	3,303		
74149P-40-8	T ROWE PRICE RET:2040		12/24/2018	Morgan Stanley		3,473											3,473	3,473		
74149P-76-2	T ROWE PRICE RET:2045		12/24/2018	Morgan Stanley		416											416	416		
922042-85-8	VANGUARD EM ST IDX ETF		11/30/2018	Morgan Stanley	23,212.000	921,272		1,172,199							1,172,199		(250,927)	(250,927)	19,445	
233051-50-7	XTRACKERS MSCI JAP HD		01/18/2018	Morgan Stanley	52,379.000	2,409,467		2,003,050	2,309,390	(306,340)			(306,340)		2,003,050		406,418	406,418		
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	19,840,737	X X X	17,434,327	18,165,041	(1,902,915)			(1,902,915)		17,434,327		2,406,409	2,406,409	28,489	X X X

E/1,18

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
9799997	Subtotal - Common Stocks - Part 4				X X X	51,735,068	X X X	44,534,653	49,575,567	(6,532,842)			(6,532,842)		44,534,653		7,200,404	7,200,404	275,823	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	12,640,170	X X X	13,141,024							13,472,200		(832,028)	(832,028)	24,209	X X X
9799999	Total - Common Stocks				X X X	64,375,238	X X X	57,675,677	49,575,567	(6,532,842)			(6,532,842)		58,006,853		6,368,376	6,368,376	300,032	X X X
9899999	Total - Preferred and Common Stocks				X X X	64,395,021	X X X	57,694,466	49,594,356	(6,532,842)			(6,532,842)		58,025,642		6,369,369	6,369,369	300,708	X X X
9999999	Totals					202,840,381	X X X	199,052,248	153,806,647	(6,536,457)	(651,596)		(7,188,053)		197,614,649		5,141,850	5,141,850	2,392,862	X X X

E14.19

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-3F-5	UNITED STATES TREASURY		03/15/2018	Morgan Stanley	10/11/2018	Morgan Stanley	4,500,000.000	4,276,877	4,224,490	4,279,814		2,938		2,938			(55,324)	(55,324)	48,774	30,863
912828-3N-8	UNITED STATES TREASURY		01/11/2018	Morgan Stanley	03/15/2018	Morgan Stanley	900,000.000	898,210	893,880	898,358		148		148			(4,478)	(4,478)	3,496	746
912828-3W-8	UNITED STATES TREASURY		04/30/2018	Morgan Stanley	07/20/2018	Morgan Stanley	2,625,000.000	2,614,725	2,572,909	2,614,851		126		126			(41,942)	(41,942)	17,324	9,070
912828-3X-6	UNITED STATES TREASURY		03/12/2018	Morgan Stanley	10/02/2018	Morgan Stanley	900,000.000	895,749	890,288	896,299		549		549			(6,011)	(6,011)	9,269	1,454
912828-4A-5	UNITED STATES TREASURY		03/13/2018	Morgan Stanley	03/15/2018	Morgan Stanley	4,450,000.000	4,447,966	4,450,507	4,447,969		3		3			2,538	2,538	5,079	4,253
912828-4B-3	UNITED STATES TREASURY		03/13/2018	Morgan Stanley	03/15/2018	Morgan Stanley	3,400,000.000	3,395,810	3,394,543	3,395,813		4		4			(1,270)	(1,270)	219	
912828-4N-7	UNITED STATES TREASURY		05/30/2018	Morgan Stanley	07/24/2018	Morgan Stanley	225,000.000	225,502	223,329	225,496		(6)		(6)			(2,167)	(2,167)	1,248	281
912828-4V-9	UNITED STATES TREASURY		09/28/2018	Morgan Stanley	10/02/2018	Morgan Stanley	550,000.000	545,316	541,448	545,317		2		2			(3,869)	(3,869)	1,877	1,475
912828-W5-5	UNITED STATES TREASURY		03/13/2018	Morgan Stanley	03/15/2018	Morgan Stanley	3,650,000.000	3,558,192	3,557,312	3,558,252		60		60			(940)	(940)	2,976	2,790
912828-XX-3	UNITED STATES TREASURY		05/15/2018	Morgan Stanley	05/16/2018	Morgan Stanley	2,005,000.000	1,893,080	1,892,062	1,893,127		47		47			(1,065)	(1,065)	15,176	15,065
0599999	Bonds - U.S. Governments						23,205,000.000	22,751,427	22,640,768	22,755,296		3,871		3,871			(114,528)	(114,528)	105,438	65,997
00287Y-AQ-2	ABBVIE INC		02/20/2018	Morgan Stanley	05/03/2018	Morgan Stanley	400,000.000	396,764	386,764	396,860		96		96			(10,096)	(10,096)	6,920	3,920
035242-AL-0	ANHEUSER-BUSCH INBEV FINANC	C	03/20/2018	Morgan Stanley	08/30/2018	Morgan Stanley	500,000.000	495,925	495,975	496,289		364		364			(314)	(314)	9,763	2,338
06406R-AE-7	BANK OF NEW YORK MELLON		01/22/2018	Morgan Stanley	03/13/2018	Morgan Stanley	200,000.000	199,696	197,054	199,703		7		7			(2,649)	(2,649)	754	
07274N-AJ-2	BAYER US FINANCE II LLC	C	06/22/2018	Morgan Stanley	08/15/2018	Morgan Stanley	425,000.000	425,272	428,923	425,267		(5)		(5)			3,656	3,656	2,609	50
05565Q-CX-4	BP CAPITAL MARKETS PLC	C	04/17/2018	Morgan Stanley	09/18/2018	Morgan Stanley	350,000.000	347,165	346,752	347,814		649		649			(1,062)	(1,062)	4,884	1,485
166754-AQ-4	CHEVRON PHILLIPS CHEMICAL CO		02/27/2018	Morgan Stanley	06/14/2018	Morgan Stanley	80,000.000	79,950	80,567	79,950							617	617	733	
260543-BX-0	DOW CHEMICAL CO		04/25/2018	Morgan Stanley	12/31/2018	Call @ 102.06	375,000.000	396,998	382,725	382,877		(14,120)		(14,120)			(152)	(152)	36,070	14,428
26442C-AK-0	DUKE ENERGY CAROLINAS LLC		05/16/2018	Morgan Stanley	10/03/2018	Morgan Stanley	130,000.000	132,326	132,348	132,026		(299)		(299)			321	321	4,084	2,155
29379V-BP-7	ENTERPRISE PRODUCTS OPERATI		02/01/2018	Morgan Stanley	03/13/2018	Morgan Stanley	40,000.000	39,978	39,656	39,979		1		1			(323)	(323)	93	
30162A-AC-2	EXELIS INC		05/23/2018	Morgan Stanley	06/22/2018	VARIOUS	700,000.000	743,029	750,846	742,066		(963)		(963)			(42,066)	(42,066)	59,587	5,673
316773-CT-5	FIFTH THIRD BANCORP		02/22/2018	Morgan Stanley	06/21/2018	Morgan Stanley	500,000.000	499,865	496,745	499,887		22		22			(3,142)	(3,142)	5,910	1,158
369550-BC-1	GENERAL DYNAMICS CORP		05/08/2018	Morgan Stanley	07/23/2018	Morgan Stanley	50,000.000	49,719	50,581	49,724		5		5			857	857	385	
24422E-UA-5	JOHN DEERE CAPITAL CORP		01/03/2018	Morgan Stanley	03/13/2018	Morgan Stanley	30,000.000	29,978	29,273	29,979		1		1			(706)	(706)	151	
49326E-EG-4	KEYCORP		04/23/2018	Morgan Stanley	10/25/2018	Morgan Stanley	170,000.000	169,709	167,867	169,721		12		12			(1,855)	(1,855)	3,466	
494368-BY-8	KIMBERLY-CLARK CORP		10/24/2018	Morgan Stanley	11/01/2018	Morgan Stanley	60,000.000	59,906	60,272	59,907							365	365	40	
74340X-BH-3	PROLOGIS LP		06/11/2018	Morgan Stanley	06/19/2018	Morgan Stanley	50,000.000	49,660	50,086	49,660							426	426	5	
74456Q-BX-3	PUBLIC SERVICE ELECTRIC AND G		09/05/2018	Morgan Stanley	10/26/2018	Morgan Stanley	80,000.000	79,987	79,364	79,987							(623)	(623)	430	
747525-AP-8	QUALCOMM INC		04/13/2018	Morgan Stanley	05/04/2018	Morgan Stanley	475,000.000	471,081	476,734	471,191		109		109			5,543	5,543	4,655	4,073
931142-ED-1	WALMART INC		06/20/2018	Morgan Stanley	09/17/2018	Morgan Stanley	80,000.000	79,770	80,562	79,776		7		7			786	786	647	
931142-EK-5	WALMART INC		06/20/2018	Morgan Stanley	10/04/2018	Morgan Stanley	160,000.000	159,957	161,218	159,958		2		2			1,260	1,260	1,154	
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)						4,855,000.000	4,906,735	4,894,312	4,892,621		(14,112)		(14,112)			(49,157)	(49,157)	142,340	35,280
8399998	Subtotal - Bonds						28,060,000.000	27,658,162	27,535,080	27,647,917		(10,241)		(10,241)			(163,685)	(163,685)	247,778	101,277
8999998	Subtotal - Preferred Stocks						X X X													
00202F-10-2	A P MOLLER MAERSK A S UNSPON	C	07/06/2018	Morgan Stanley	12/06/2018	Morgan Stanley	3,100.000	18,811	20,703	18,811							1,892	1,892		
000375-20-4	ABB ADR REP 1 ORD	C	01/26/2018	Morgan Stanley	12/01/2018	Morgan Stanley	29.000	827	570	827							(257)	(257)	15	

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SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.					
003654-10-0	ABIOMED ORD		02/14/2018	Morgan Stanley	03/23/2018	Morgan Stanley	128.000	31,788	36,590	31,788							4,802	4,802		
00507V-10-9	ACTIVISION BLIZZARD ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	282.000	20,214	19,707	20,214						(507)	(507)			
00724F-10-1	ADOBE SYSTEM ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	115.000	23,288	25,404	23,288						2,116	2,116			
012653-10-1	ALBEMARLE ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	23.000	2,595	2,182	2,595						(413)	(413)	8		
015393-10-1	ALFA LAVAL ADR	C	03/01/2018	Morgan Stanley	12/01/2018	Morgan Stanley	1,132.000	27,375	29,075	27,375						1,700	1,700	329		
G01767-10-5	ALKERMES ORD	C	01/26/2018	Morgan Stanley	04/12/2018	Morgan Stanley	12.000	714	512	714						(202)	(202)			
02079K-30-5	ALPHABET CL A ORD		01/26/2018	Morgan Stanley	09/18/2018	Morgan Stanley	13.000	15,368	15,330	15,368						(37)	(37)			
02079K-10-7	ALPHABET CL C ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	39.000	45,539	40,878	45,539						(4,661)	(4,661)			
023135-10-6	AMAZON COM ORD		03/22/2018	Morgan Stanley	03/23/2018	Morgan Stanley	47.000	66,857	552,114	398,033						154,081	154,081			
032095-10-1	AMPHENOL CL A ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	38.000	3,501	3,310	3,501						(190)	(190)	7		
03349M-10-5	ANDEAVOR ORD		01/26/2018	Morgan Stanley	10/04/2018	Unknown	39.000	4,449	5,939	4,449						1,489	1,489	69		
037833-10-0	APPLE ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	264.000	46,558	44,549	46,558						(2,009)	(2,009)	166		
038222-10-5	APPLIED MATERIAL ORD		01/23/2018	Morgan Stanley	03/23/2018	Morgan Stanley	253.000	14,504	14,436	14,504						(68)	(68)	25		
03965L-10-0	ARCONIC ORD		02/08/2018	Morgan Stanley	05/10/2018	Morgan Stanley	2,100.000	57,316	37,664	57,316						(19,652)	(19,652)	114		
G0551A-10-3	ARRIS INTERNATIONAL ORD		01/26/2018	Morgan Stanley	11/08/2018	Morgan Stanley	301.000	7,657	9,207	7,657						1,550	1,550			
04338X-10-2	ARYZTA ADR	C	03/01/2018	Morgan Stanley	12/11/2018	Morgan Stanley	228.000	2,680	128	2,680						(2,552)	(2,552)	387		
052800-10-9	AUTOLIV ORD	C	01/26/2018	Morgan Stanley	07/02/2018	Unknown	15.000	2,063	2,063	2,063								18		
053807-10-3	AVNET ORD		01/26/2018	Morgan Stanley	09/20/2018	Morgan Stanley	521.000	22,728	24,107	22,728						1,379	1,379	281		
06417N-10-3	BANK OF THE OZARKS, INC.		01/26/2018	Morgan Stanley	07/20/2018	Morgan Stanley	582.000	29,264	24,655	29,264						(4,609)	(4,609)	337		
067901-10-8	BARRICK GOLD ORD	C	01/26/2018	Morgan Stanley	12/01/2018	Morgan Stanley	265.000	3,903	3,132	3,903						(770)	(770)	14		
05530H-10-0	BBA AVIATION ADR	C	03/01/2018	Morgan Stanley	12/04/2018	Morgan Stanley	1,044.000	26,162	15,536	26,162						(10,626)	(10,626)	618		
075887-10-9	BECTON DICKINSON ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	176.000	41,251	37,837	41,251						(3,414)	(3,414)	132		
097023-10-5	BOEING ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	121.000	38,740	39,492	38,740						752	752	207		
09857L-10-8	BOOKING HOLDINGS ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	37.000	72,979	78,427	72,979						5,448	5,448			
099724-10-6	BORGWARNER ORD		01/26/2018	Morgan Stanley	07/20/2018	Morgan Stanley	29.000	1,651	1,333	1,651						(317)	(317)	10		
101137-10-7	BOSTON SCIENTIFIC ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	462.000	12,956	12,425	12,956						(531)	(531)			
Y09827-10-9	BROADCOM ORD	D	01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	81.000	21,117	19,594	21,117						(1,523)	(1,523)	142		
132011-10-7	CAMBREX ORD		11/02/2018	Morgan Stanley	12/17/2018	Morgan Stanley	37.000	2,067	1,515	2,067						(552)	(552)			
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD	C	01/26/2018	Morgan Stanley	12/04/2018	Morgan Stanley	97.000	17,957	20,192	17,957						2,235	2,235	112		
14040H-10-5	CAPITAL ONE FINANCIAL ORD		01/26/2018	Morgan Stanley	10/23/2018	Morgan Stanley	37.000	3,853	3,203	3,853						(650)	(650)	44		
14149Y-10-8	CARDINAL HEALTH ORD		05/02/2018	Morgan Stanley	05/18/2018	Morgan Stanley	313.000	20,770	16,701	20,770						(4,069)	(4,069)			
14365C-10-3	CARNIVAL ADR REP 1 ORD		01/26/2018	Morgan Stanley	03/15/2018	Morgan Stanley	226.000	15,750	15,059	15,750						(691)	(691)	102		
124857-20-2	CBS CL B ORD		01/26/2018	Morgan Stanley	04/11/2018	Morgan Stanley	19.000	1,135	966	1,135						(169)	(169)	3		
150870-10-3	CELANESE SR A ORD		01/26/2018	Morgan Stanley	03/20/2018	Morgan Stanley	9.000	1,007	918	1,007						(90)	(90)	4		
808513-10-5	CHARLES SCHWAB ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	736.000	41,213	38,684	41,213						(2,529)	(2,529)	49		
16411R-20-8	CHENIERE ENERGY ORD		09/24/2018	Morgan Stanley	10/08/2018	Morgan Stanley	6.000	406	395	406						(11)	(11)			
126132-10-9	CNOOC ADR REP 100 ORD	C	01/23/2018	Morgan Stanley	02/09/2018	Morgan Stanley	45.000	7,162	6,266	7,162						(896)	(896)			
192422-10-3	COGNEX ORD		02/14/2018	Morgan Stanley	03/23/2018	Morgan Stanley	427.000	24,225	22,785	24,225						(1,440)	(1,440)	19		
20030N-10-1	COMCAST CL A ORD		01/26/2018	Morgan Stanley	03/13/2018	Morgan Stanley	391.000	16,584	14,350	16,584						(2,234)	(2,234)			
21036P-10-8	CONSTELLATION BRANDS CL A OR		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	81.000	18,132	18,104	18,132						(28)	(28)	41		
219350-10-5	CORNING ORD		02/06/2018	Morgan Stanley	10/23/2018	Morgan Stanley	3,841.000	118,926	120,581	118,926						1,655	1,655	2,074		
12637N-20-4	CSL ADR	C	03/01/2018	Morgan Stanley	12/03/2018	Morgan Stanley	790.000	47,801	51,784	47,801						3,983	3,983	591		
12650T-10-4	CSRA ORD		02/01/2018	Morgan Stanley	03/15/2018	Morgan Stanley	950.000	31,768	38,644	31,768						6,876	6,876			

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Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
23405X-20-9	DAITO TRUST CON SPON ADR REP	C	03/01/2018	Morgan Stanley	12/01/2018	Morgan Stanley	2,000.000	94,074	68,502	94,074							(25,572)	(25,572)	1,971	
238337-10-9	DAVE BUSTERS ENTERTAINMENT		01/26/2018	Morgan Stanley	01/29/2018	Morgan Stanley	11.000	532	528	532							(4)	(4)		
247361-70-2	DELTA AIR LINES ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	180.000	10,573	9,900	10,573							(673)	(673)	54	
252131-10-7	DEXCOM ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	63.000	3,620	4,451	3,620							832	832		
25243Q-20-5	DIAGEO ADR REP 4 ORD	C	03/01/2018	Morgan Stanley	12/14/2018	Morgan Stanley	264.000	35,906	37,599	35,906							1,693	1,693	637	
25278X-10-9	DIAMONDBACK ENERGY ORD		11/29/2018	VARIOUS	12/13/2018	Morgan Stanley	296.381	25,978	28,708	25,978							2,729	2,729	3	
260003-10-8	DOVER ORD		04/24/2018	Morgan Stanley	05/09/2018	Unknown	484.000	46,248	46,248	46,248										
26078J-10-0	DOWDUPONT ORD		01/26/2018	Morgan Stanley	04/24/2018	Morgan Stanley	25.000	1,917	1,621	1,917							(296)	(296)	10	
26969P-10-8	EAGLE MATERIALS ORD		11/02/2018	Morgan Stanley	12/11/2018	Morgan Stanley	21.000	1,764	1,390	1,764							(374)	(374)	2	
278642-10-3	EBAY ORD		01/26/2018	Morgan Stanley	11/07/2018	Morgan Stanley	20.000	812	594	812							(218)	(218)		
278865-10-0	ECOLAB ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	55.000	7,593	7,391	7,593							(201)	(201)	23	
28140H-20-3	EDUCATION REALTY TRUST REIT		06/01/2018	Morgan Stanley	09/21/2018	Morgan Stanley	190.000	6,399	7,885	6,399							1,486	1,486	141	
285512-10-9	ELECTRONIC ARTS ORD		02/06/2018	Morgan Stanley	03/23/2018	Morgan Stanley	206.000	24,428	25,485	24,428							1,057	1,057		
29265N-10-8	ENERGEN ORD		01/26/2018	Morgan Stanley	11/29/2018	Unknown	102.000	5,833	5,833	5,833										
26884L-10-9	EQT ORD		11/13/2018	Morgan Stanley	11/14/2018	VARIOUS	1,015.000	41,380	34,548	41,380							(6,832)	(6,832)	35	
29444U-70-0	EQUINIX REIT		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	38.000	16,390	15,466	16,390							(923)	(923)	84	
294600-10-1	EQUITRANS MIDSTREAM ORD		11/13/2018	Morgan Stanley	11/15/2018	Morgan Stanley	352.000	10,148	7,816	10,148							(2,332)	(2,332)		
518439-10-4	ESTEE LAUDER CL A ORD		03/23/2018	Morgan Stanley	03/26/2018	Morgan Stanley	789.000	109,368	116,078	109,368							6,710	6,710	234	
30303M-10-2	FACEBOOK CL A ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	186.000	34,981	30,318	34,981							(4,662)	(4,662)		
N31738-10-2	FIAT CHRYSLER AUTOMOBILES O	C	01/26/2018	Morgan Stanley	07/25/2018	Morgan Stanley	2,256.000	51,877	37,958	51,877							(13,919)	(13,919)		
Y2573F-10-2	FLEX ORD	C	01/26/2018	Morgan Stanley	04/27/2018	Morgan Stanley	101.000	1,935	1,330	1,935							(605)	(605)		
358029-10-6	FRESENIUS MEDICAL ADR REPTG	C	03/01/2018	Morgan Stanley	12/21/2018	Morgan Stanley	1,709.000	92,188	55,047	92,188							(37,141)	(37,141)	729	
369550-10-8	GENERAL DYNAMICS ORD		01/26/2018	Morgan Stanley	06/15/2018	Morgan Stanley	9.000	2,026	1,751	2,026							(275)	(275)	8	
38141G-10-4	GOLDMAN SACHS GROUP ORD		01/26/2018	Morgan Stanley	11/12/2018	Morgan Stanley	13.000	3,484	2,706	3,484							(778)	(778)	31	
385002-30-8	GRAMERCY PROPERTY REIT ORD		09/24/2018	Morgan Stanley	10/11/2018	Morgan Stanley	409.000	10,776	11,248	10,776							472	472	214	
419879-10-1	HAWAIIAN HOLDINGS ORD		01/26/2018	Morgan Stanley	02/16/2018	Morgan Stanley	1.000	37	38	37							1	1		
43283X-10-5	HILTON GRAND VACATIONS ORD		01/26/2018	Morgan Stanley	09/21/2018	Morgan Stanley	29.000	1,305	964	1,305							(340)	(340)		
433578-50-7	HITACHI ADR REP 10 ORD	C	03/01/2018	Morgan Stanley	03/16/2018	Morgan Stanley	353.000	27,766	26,398	27,766							(1,368)	(1,368)		
437076-10-2	HOME DEPOT ORD		02/06/2018	Morgan Stanley	08/14/2018	Morgan Stanley	297.000	59,375	52,151	59,375							(7,224)	(7,224)	317	
438516-10-6	HONEYWELL INTERNATIONAL ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	97.000	15,570	14,123	15,570							(1,447)	(1,447)	72	
444859-10-2	HUMANA ORD		01/26/2018	Morgan Stanley	02/14/2018	Morgan Stanley	23.000	6,533	6,149	6,533							(385)	(385)		
44930G-10-7	ICU MEDICAL ORD		01/26/2018	Morgan Stanley	12/17/2018	Morgan Stanley	6.000	1,414	1,301	1,414							(113)	(113)		
452327-10-9	ILLUMINA ORD		02/06/2018	Morgan Stanley	03/23/2018	Morgan Stanley	44.000	9,830	10,602	9,830							772	772		
45337C-10-2	INCYTE ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	121.000	11,507	10,294	11,507							(1,213)	(1,213)		
45866F-10-4	INTERCONTINENTAL EXCHANGE O		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	187.000	14,127	13,389	14,127							(738)	(738)	45	
46120E-60-2	INTUITIVE SURGICAL ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	138.000	60,788	56,494	60,788							(4,295)	(4,295)		
461730-10-3	INVESTORS REIT ORD		01/26/2018	Morgan Stanley	09/12/2018	Morgan Stanley	502.000	2,835	2,864	2,835							29	29	70	
462222-10-0	IONIS PHARMACEUTICALS, INC.		01/26/2018	Morgan Stanley	09/21/2018	Morgan Stanley	24.000	1,272	1,184	1,272							(88)	(88)		
46284V-10-1	IRON MOUNTAIN ORD		01/26/2018	Morgan Stanley	01/30/2018	Morgan Stanley	204.000	7,275	6,921	7,275							(354)	(354)		
47215P-10-6	JD.COM ADR REP 2 CL A ORD	C	07/13/2018	Morgan Stanley	11/19/2018	Morgan Stanley	1,068.000	40,672	22,481	40,672							(18,190)	(18,190)		
500458-40-1	KOMATSU ADR	C	03/01/2018	Morgan Stanley	03/05/2018	Morgan Stanley	572.000	20,838	19,659	20,838							(1,178)	(1,178)		
50048H-10-1	KONÉ OYJ UNSPONSORED REPRE	C	05/08/2018	Morgan Stanley	06/27/2018	Morgan Stanley	1,716.000	42,727	42,783	42,727							56	56		
502413-10-7	L3 TECHNOLOGIES ORD		01/26/2018	Morgan Stanley	05/01/2018	Morgan Stanley	2.000	431	373	431							(58)	(58)	2	

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											12	13	14	15	16					
CUSIP Identification	Description	For e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
512816-10-9	LAMAR ADVERTISING CL A REIT		06/01/2018	Morgan Stanley	07/09/2018	Morgan Stanley	49.000	3,524	3,388	3,524							(136)	(136)	88	
517834-10-7	LAS VEGAS SANDS ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	65.000	4,987	4,596	4,987							(391)	(391)	49	
G9001E-12-8	LIBERTY LATIN AMERICA CL C OR		01/26/2018	Morgan Stanley	02/26/2018	Morgan Stanley	139.000	3,251	2,965	3,251							(286)	(286)		
535919-40-1	LIONS GATE ENTERTANMNT VTNG		01/26/2018	Morgan Stanley	12/01/2018	Morgan Stanley	17.000	602	378	602							(224)	(224)	3	
536797-10-3	LITHIA MOTORS CL A ORD		01/26/2018	Morgan Stanley	09/21/2018	Morgan Stanley	8.000	1,010	705	1,010							(305)	(305)	7	
565849-10-6	MARATHON OIL ORD		04/11/2018	Morgan Stanley	12/07/2018	Morgan Stanley	2,593.000	45,401	45,273	45,401							(128)	(128)	323	
57636Q-10-4	MASTERCARD CL A ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	308.000	51,470	54,127	51,470							2,656	2,656		
58733R-10-2	MERCADOLIBRE ORD	C	03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	83.000	31,822	28,374	31,822							(3,447)	(3,447)		
58933Y-10-5	MERCK & CO ORD		01/26/2018	Morgan Stanley	11/12/2018	Morgan Stanley	70.000	4,327	5,196	4,327							868	868	101	
59151K-10-8	METHANEX ORD	C	01/26/2018	Morgan Stanley	12/01/2018	Morgan Stanley	54.000	3,310	3,175	3,310							(135)	(135)	45	
595137-10-0	MICROSEMI ORD		02/06/2018	Morgan Stanley	03/02/2018	Morgan Stanley	158.000	9,105	10,615	9,105							1,510	1,510		
594918-10-4	MICROSOFT ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	261.000	24,069	23,433	24,069							(637)	(637)	110	
60877T-10-0	MOMENTA PHARMACEUTICALS OR		01/26/2018	Morgan Stanley	10/12/2018	Morgan Stanley	10.000	165	167	165							2	2		
61174X-10-9	MONSTER BEVERAGE ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	157.000	10,744	8,895	10,744							(1,848)	(1,848)		
617446-44-8	MORGAN STANLEY ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	177.000	10,102	9,465	10,102							(637)	(637)	44	
640268-10-8	NEKTAR THERAPEUTICS ORD		03/15/2018	Morgan Stanley	03/23/2018	Morgan Stanley	163.000	16,298	16,996	16,298							698	698		
64110L-10-6	NETFLIX ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	190.000	45,367	57,919	45,367							12,552	12,552		
666807-10-2	NORTHROP GRUMMAN ORD		03/23/2018	Morgan Stanley	03/26/2018	Morgan Stanley	74.000	25,250	26,078	25,250							827	827	20	
670346-10-5	NUCOR ORD		01/26/2018	Morgan Stanley	03/20/2018	Morgan Stanley	17.000	1,179	1,095	1,179							(84)	(84)		
67066G-10-4	NVIDIA ORD		01/23/2018	Morgan Stanley	03/23/2018	Morgan Stanley	80.000	19,047	19,019	19,047							(28)	(28)	12	
679580-10-0	OLD DOMINION FREIGHT LINE ORD		01/26/2018	Morgan Stanley	10/09/2018	Morgan Stanley	10.000	1,495	1,486	1,495							(8)	(8)	4	
69007J-10-6	OUTFRONT MEDIA ORD		06/06/2018	Morgan Stanley	07/13/2018	Morgan Stanley	333.000	7,233	7,041	7,233							(191)	(191)	209	
70450Y-10-3	PAYPAL HOLDINGS ORD		03/21/2018	Morgan Stanley	03/23/2018	Morgan Stanley	744.000	60,556	57,989	60,556							(2,567)	(2,567)		
715347-10-0	PERSPECTA ORD		06/01/2018	Unknown	06/21/2018	Morgan Stanley	501.002	9,378	11,663	9,378							2,286	2,286	25	
718546-10-4	PHILLIPS 66 ORD		01/26/2018	Morgan Stanley	02/26/2018	Morgan Stanley	12.000	1,279	1,110	1,279							(170)	(170)	8	
723787-10-7	PIONEER NATURAL RESOURCE O		01/26/2018	Morgan Stanley	02/02/2018	Morgan Stanley	28.000	5,211	5,008	5,211							(204)	(204)		
745867-10-1	PULTEGROUP ORD		05/14/2018	Morgan Stanley	12/11/2018	Morgan Stanley	760.000	23,863	19,725	23,863							(4,137)	(4,137)	143	
755111-50-7	RAYTHEON ORD		01/26/2018	Morgan Stanley	09/07/2018	Morgan Stanley	17.000	3,552	3,397	3,552							(155)	(155)	29	
756568-10-1	RED ELECTRICA CORPORACION A	C	03/06/2018	Morgan Stanley	12/01/2018	Morgan Stanley	2,398.000	23,824	25,576	23,824							1,753	1,753	658	
75886F-10-7	REGENERON PHARMACEUTICALS		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	36.000	13,685	11,933	13,685							(1,752)	(1,752)		
773903-10-9	ROCKWELL AUTOMAT ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	92.000	18,843	15,927	18,843							(2,916)	(2,916)	76	
775781-20-6	ROLLS ROYCE ADR REP ORD	C	03/01/2018	Morgan Stanley	09/05/2018	Morgan Stanley	3,417.000	41,092	42,922	41,092							1,830	1,830	287	
776696-10-6	ROPER TECHNOLOGIES ORD		02/06/2018	Morgan Stanley	03/23/2018	Morgan Stanley	94.000	25,395	26,228	25,395							833	833		
778296-10-3	ROSS STORES ORD		02/06/2018	Morgan Stanley	03/23/2018	Morgan Stanley	288.000	22,644	21,927	22,644							(717)	(717)	65	
78409V-10-4	S&P GLOBAL ORD		02/22/2018	Morgan Stanley	03/23/2018	Morgan Stanley	255.000	47,458	48,509	47,458							1,051	1,051	128	
79466L-30-2	SALESFORCE.COM ORD		03/21/2018	Morgan Stanley	03/23/2018	Morgan Stanley	685.000	83,077	79,744	83,077							(3,333)	(3,333)		
80105N-10-5	SANOFI ADR REP 1 1/2 ORD	C	01/26/2018	Morgan Stanley	02/07/2018	Morgan Stanley	82.000	3,753	3,320	3,753							(434)	(434)		
80687P-10-6	SCHNEIDER ELECTRIC SE UNSPO	C	04/27/2018	Morgan Stanley	12/01/2018	Morgan Stanley	4,207.000	74,190	65,733	74,190							(8,457)	(8,457)	1,963	
81762P-10-2	SERVICENOW ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	238.000	33,483	39,995	33,483							6,512	6,512		
824348-10-6	SHERWIN WILLIAMS ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	16.000	6,815	6,287	6,815							(529)	(529)	14	
82481R-10-6	SHIRE ADS REP 3 ORD	C	03/01/2018	Morgan Stanley	05/08/2018	Morgan Stanley	446.000	62,629	72,460	62,629							9,831	9,831	395	
82509L-10-7	SHOPIFY CL A SUB VTG ORD	A	01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	114.000	12,860	16,423	12,860							3,562	3,562		
82937K-10-1	SINOPHARM GROUP UNSPON ADR	C	03/01/2018	Morgan Stanley	04/09/2018	Morgan Stanley	403.000	8,836	11,199	8,836							2,363	2,363		

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844741-10-8	SOUTHWEST AIRLINES ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	230.000	14,491	13,063	14,491							(1,429)	(1,429)	24	
852234-10-3	SQUARE CL A ORD		03/22/2018	Morgan Stanley	03/23/2018	Morgan Stanley	430.000	21,559	22,557	21,559							998	998		
78486Q-10-1	SVB FINANCIAL GROUP ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	17.000	4,450	4,217	4,450							(233)	(233)		
87165B-10-3	SYNCHRONY FINANCIAL ORD		01/26/2018	Morgan Stanley	04/20/2018	Morgan Stanley	23.000	919	817	919							(102)	(102)	3	
87236Y-10-8	TD AMERITRADE HOLDING ORD		02/06/2018	Morgan Stanley	09/04/2018	Morgan Stanley	617.000	34,651	36,005	34,651							1,354	1,354	237	
88076W-10-3	TERADATA ORD		09/24/2018	Morgan Stanley	10/31/2018	Morgan Stanley	536.000	22,642	19,409	22,642							(3,234)	(3,234)		
88160R-10-1	TESLA ORD		02/06/2018	Morgan Stanley	03/23/2018	Morgan Stanley	50.000	16,607	15,202	16,607							(1,405)	(1,405)		
883556-10-2	THERMO FISHER SCIENTIFIC ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	27.000	5,832	5,614	5,832							(218)	(218)	5	
887317-30-3	TIME WARNER ORD		01/26/2018	Morgan Stanley	02/26/2018	Morgan Stanley	22.000	2,073	2,096	2,073							23	23		
872540-10-9	TJX ORD		01/26/2018	Morgan Stanley	07/10/2018	Morgan Stanley	15.000	1,200	1,418	1,200							217	217	11	
896239-10-0	TRIMBLE ORD		01/26/2018	Morgan Stanley	06/19/2018	Morgan Stanley	5.000	225	168	225							(57)	(57)		
900148-70-1	TURKIYE GARANTI BANKASI A S A	C	03/01/2018	Morgan Stanley	04/25/2018	Morgan Stanley	11,873.000	36,710	26,781	36,710							(9,929)	(9,929)	908	
90130A-10-1	TWENTY FIRST CENTURY FOX CL		01/26/2018	Morgan Stanley	03/28/2018	Morgan Stanley	18.000	693	651	693							(42)	(42)	3	
90384S-30-3	ULTA BEAUTY ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	21.000	4,715	4,303	4,715							(412)	(412)		
911363-10-9	UNITED RENTAL ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	177.000	31,803	31,776	31,803							(28)	(28)		
91324P-10-2	UNITEDHEALTH GRP ORD		02/06/2018	Morgan Stanley	03/23/2018	Morgan Stanley	152.000	36,218	32,933	36,218							(3,285)	(3,285)	114	
91347P-10-5	UNIVERSAL DISPLAY ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	215.000	33,305	22,972	33,305							(10,333)	(10,333)	13	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	122.000	20,438	20,092	20,438							(346)	(346)		
92826C-83-9	VISA CL A ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	130.000	16,207	15,557	16,207							(650)	(650)	27	
928662-30-3	VOLKSWAGEN REP ADR 1/5 ORD	C	06/27/2018	Morgan Stanley	12/01/2018	Unknown	4,692.000	183,415	183,415	183,415									2,337	
929160-10-9	VULCAN MATERIALS ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	25.000	3,399	2,913	3,399							(486)	(486)	7	
929740-10-8	WABTEC ORD		01/26/2018	Morgan Stanley	06/19/2018	Morgan Stanley	13.000	1,070	1,325	1,070							255	255	3	
94419L-10-1	WAYFAIR CL A ORD		03/12/2018	Morgan Stanley	03/23/2018	Morgan Stanley	258.000	21,742	17,390	21,742							(4,352)	(4,352)		
981558-10-9	WORLDPAY CL A ORD		01/26/2018	Morgan Stanley	03/23/2018	Morgan Stanley	75.000	5,945	6,183	5,945							238	238		
92937A-10-2	WPP ADR REP 5 ORD	C	03/01/2018	Morgan Stanley	11/06/2018	Morgan Stanley	428.000	38,490	24,554	38,490							(13,935)	(13,935)	1,700	
98310W-10-8	WYNDHAM DESTINATIONS ORD		06/01/2018	VARIOUS	09/21/2018	VARIOUS	897.000	62,634	66,343	62,634							3,710	3,710	426	
98311A-10-5	WYNDHAM HOTELS RESORTS OR		06/01/2018	Unknown	09/21/2018	Morgan Stanley	513.000	23,009	28,430	23,009							5,421	5,421	257	
G98294-10-4	XL GROUP ORD	D	02/02/2018	Morgan Stanley	06/29/2018	Morgan Stanley	286.000	10,897	15,999	10,897							5,102	5,102	126	
989825-10-4	ZURICH INSURANCE GROUP ADR	C	03/01/2018	Morgan Stanley	09/13/2018	Morgan Stanley	1,558.000	50,596	48,184	50,596							(2,412)	(2,412)	1,952	
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated)						X X X	3,604,259	3,923,443	3,935,435							(11,990)	(11,990)	23,559	
024524-12-6	AM BEACON:BW LC VAL:INST		03/09/2018	Not Available	03/14/2018	Not Available	9.387	276	274	276							(2)	(2)		
00203H-44-6	AQR:LNG-SHT EQTY I		03/29/2018	Morgan Stanley	09/27/2018	Morgan Stanley	683,371.648	9,497,301	8,685,654	9,497,301							(811,647)	(811,647)	650	
922042-85-8	VANGUARD EM ST IDX ETF		02/01/2018	Morgan Stanley	11/30/2018	Morgan Stanley	776.000	39,188	30,799	39,188							(8,389)	(8,389)		
9299999	Common Stocks - Mutual Funds						X X X	9,536,765	8,716,727	9,536,765							(820,038)	(820,038)	650	
9799998	Subtotal - Common Stocks						X X X	13,141,024	12,640,170	13,472,200							(832,028)	(832,028)	24,209	
9899999	Subtotal - Stocks						X X X	13,141,024	12,640,170	13,472,200							(832,028)	(832,028)	24,209	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.					
9999999	Totals						XXX	40,799,186	40,175,250	41,120,117			(10,241)		(10,241)		(995,713)	(995,713)	271,987	101,277

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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
NONE											
1999999 Totals										X X X	X X X

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 0
2. Total amount of intangible assets nonadmitted \$ 0

ET 6

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total				X X X	X X X

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid for Accrued Interest
	2 Code	3 Code					8 Unrealized Valuation Increase / (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due And Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
UNITED STATES TREASURY			03/19/2018	Morgan Stanley	02/28/2019	1,797,444		8,572	793		1,800,000	1,797,444	9,174		1.500	2.378	FA	13,500	1,541
UNITED STATES TREASURY			01/17/2018	Morgan Stanley	01/15/2019	324,867		2,257	43		325,000	324,867	1,689		1.125	2.192	JJ	1,828	65
0199999 Bonds - U.S. Governments - Issuer Obligations						2,122,311		10,829	836		2,125,000	2,122,311	10,863		X X X	X X X	X X X	15,328	1,606
0599999 Subtotals - U.S. Governments						2,122,311		10,829	836		2,125,000	2,122,311	10,863		X X X	X X X	X X X	15,328	1,606
MAGELLAN MIDSTREAM PARTNERS LP			07/30/2018	Morgan Stanley	07/15/2019	938,783		(14,018)	4,538		925,000	938,783	27,938		6.550	3.727	JJ		2,693
3299999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						938,783		(14,018)	4,538		925,000	938,783	27,938		X X X	X X X	X X X		2,693
GEMNT 122 A			04/10/2018	Morgan Stanley	01/15/2019	299,888		735	73		300,000	299,888	296		2.220	3.193	MON	4,995	500
3599999 Industrial and Miscellaneous (Unaffiliated) - Other Loan Backed and Structured Securities						299,888		735	73		300,000	299,888	296		X X X	X X X	X X X	4,995	500
3899999 Subtotals - Industrial and Miscellaneous (Unaffiliated)						1,238,671		(13,283)	4,611		1,225,000	1,238,671	28,234		X X X	X X X	X X X	4,995	3,193
7799999 Totals - Issuer Obligations						3,061,094		(3,189)	5,374		3,050,000	3,061,094	38,801		X X X	X X X	X X X	15,328	4,299
8099999 Totals - Other Loan Backed and Structured Securities						299,888		735	73		300,000	299,888	296		X X X	X X X	X X X	4,995	500
8199999 Totals - Subtotal - SVO Identified Funds															X X X	X X X	X X X		
8299999 Totals - Subtotal - Bank Loans															X X X	X X X	X X X		
8399999 Totals - Bonds						3,360,982		(2,454)	5,447		3,350,000	3,360,982	39,097		X X X	X X X	X X X	20,323	4,799
8699999 Subtotals - Parent, Subsidiaries and Affiliates											X X X				X X X	X X X	X X X		
9199999 TOTALS						3,360,982		(2,454)	5,447		X X X	3,360,982	39,097		X X X	X X X	X X X	20,323	4,799

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
NONE																							
1449999999 Totals						XXX	XXX	XXX	XXX					XXX								XXX	XXX

E18

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25											
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted P (Received) Paid	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)											
NONE																																			
1449999999 Total									XXX	XXX	XXX	XXX	XXX	XXX				XXX							XXX										

E19

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point						
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item											
									NONE																		
1449999999 Total						X X X	X X X	X X X	X X X	X X X	X X X	X X X								X X X	X X X						

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

E20.1

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin At Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point																		
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred																				
NONE																																					
144999999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX																	

E21

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
NONE											
099999999 Gross Totals											
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64											

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

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)	
			NONE						
019999999 Total Collateral Pledged by Reporting Entity								X X X	X X X

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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)
			NONE					
029999999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
 and not included on Schedule A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999 Totals						XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$	0
2. Average balance for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$	0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:				
NAIC 1 \$	0;	NAIC 2 \$	0;	NAIC 3 \$
			0;	NAIC 4 \$
			0;	NAIC 5 \$
			0;	NAIC 6 \$
				0.

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
 and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Date
NONE						
9999999 Totals						XXX

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

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
OPEN DEPOSITORIES						
CITIZENS BANK - OPERATING	PROVIDENCE, RI	0.043	188,516		10,450,279	
CITIZENS BANK - DENTAL UCDS	PROVIDENCE, RI				(859,768)	
CITIZENS BANK - VALUEPAY	PROVIDENCE, RI				(220,579)	
CITIZENS BANK - FACETS	PROVIDENCE, RI				(1,057,301)	
CITIZENS BANK - CLEARCYCLE	PROVIDENCE, RI				(5,404,803)	
CITIZENS BANK - ADMIN	PROVIDENCE, RI				(365,776)	
MORGAN STANLEY	BOSTON, MA				1,472,490	
RELIANCE TRUST COMPANY	ATLANTA, GA				1,030	
0199998 Deposits in (3) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X	188,516		4,015,572	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X	188,516		4,015,572	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	2,300	X X X
0599999 Total Cash	X X X	X X X	188,516		4,017,872	X X X

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(11,244,510)	4. April	(11,380,072)	7. July	(2,138,552)	10. October	(12,492,738)
2. February	5,035,990	5. May	2,665,502	8. August	82,308,722	11. November	12,972,615
3. March	47,098,834	6. June	82,248,195	9. September	200,194	12. December	4,015,571

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
00142W-84-3	INVESCO PREM GV M INST		12/06/2018	2.490		1,236,277	1,474	18,001
61747C-82-2	MORG STAN I LQ:GS PAR		12/31/2018	1.990		5,961,443	9,209	5,441
000000-00-0	FEP FACETS REPURCHASE AGREEMENT	RA	12/31/2018	0.453		169,193		883
8699999	All Other Money Market Mutual Funds					7,366,913	10,683	24,325
8899999	Total Cash Equivalents					7,366,913	10,683	24,325

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SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. US Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	X X X	X X X			
59. Total		X X X	X X X			

NONE

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898.	Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X			
5899.	Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X			

NONE

OVERFLOW PAGE FOR WRITE-INS

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