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ANNUAL STATEMENT

For the Year Ended December 31, 2019
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)
MARK.STEWART@BCBSRI.ORG 401-459-1198
 (E-Mail Address) (Fax Number)

OFFICERS

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

VICE-PRESIDENTS

Name	Title	Name	Title
<u>MONICA A. AUCIELLO</u>	<u>VP - GENERAL COUNSEL</u>	<u>CHRISTOPHER G. BUSH</u>	<u>VP - NETWORK MANAGEMENT</u>
<u>MATTHEW COLLINS M.D.</u>	<u>EVP - CHIEF MEDICAL OFFICER</u>	<u>MELISSA B. CUMMINGS</u>	<u>EVP - CHIEF CUSTOMER OFFICER</u>
<u>TARA L. DEMOURA</u>	<u>VP - CUSTOMER OPERATIONS</u>	<u>JEREMY S. DUNCAN</u>	<u>VP - MARKETING</u>
<u>AMARNATH GURIVIREDDYGARI #</u>	<u>VP - CHIEF DATA & ANALYTICS OFFICER</u>	<u>MICHAEL J. MARRONE</u>	<u>VP - FINANCE</u>
<u>COREY R. MCCARTY</u>	<u>VP - CONSUMER SEGMENT</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>	<u>LINDA WINFREY</u>	<u>VP - INTERNAL AUDIT & ERM</u>

DIRECTORS OR TRUSTEES

<u>ERIC BEANE #</u>	<u>STEPHEN COHAN</u>	<u>CHRISTOPHER CROSBY</u>	<u>NICHOLAS DENICE</u>
<u>MICHAEL DICHIRO</u>	<u>PAUL DOUGHTY #</u>	<u>SCOTT DUHAMEL</u>	<u>LOUIS GIANCOLA #</u>
<u>KAREN HAMMOND #</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>CELESTE MARSELLA #</u>	<u>DEBRA PAUL</u>
<u>PETER QUATTROMANI</u>	<u>ROBERT A. SANDERS</u>	<u>MERRILL SHERMAN</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.

 (Signature)
KIM A. KECK
 (Printed Name)
 1.

 PRESIDENT & CEO
 (Title)

 (Signature)
MICHELE B. LEDERBERG
 (Printed Name)
 2.

 EVP. CHIEF ADMINISTRATIVE OFFICER & CHIEF LEGAL OFFICER
 (Title)

Subscribed and sworn to (or affirmed) before me this on this _____ day of _____, 2020, 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 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	60,854,270	10.53	60,854,270		60,854,270	10.53
1.02 All other governments	773,278	0.13	773,278		773,278	0.13
1.03 U.S. states, territories and possessions, etc. guaranteed	973,217	0.17	973,217		973,217	0.17
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,500,853	0.61	3,500,853		3,500,853	0.61
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	112,041,004	19.38	112,041,004		112,041,004	19.38
1.06 Industrial and miscellaneous	187,186,253	32.38	187,186,253		187,186,253	32.38
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds	20,003,822	3.46	20,003,822		20,003,822	3.46
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	385,332,697	66.65	385,332,697		385,332,697	66.65
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	356,900	0.06	356,900		356,900	0.06
3.02 Industrial and miscellaneous Other (Unaffiliated)	1,366,956	0.24	1,366,956		1,366,956	0.24
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds	101,313,749	17.53	101,313,749		101,313,749	17.53
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	103,037,605	17.82	103,037,605		103,037,605	17.82
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	39,689,896	6.87	39,689,896		39,689,896	6.87
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	39,689,896	6.87	39,689,896		39,689,896	6.87
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	30,094,736	5.21	30,094,736		30,094,736	5.21
6.02 Cash equivalents (Schedule E, Part 2)	4,825,235	0.83	4,825,235		4,825,235	0.83
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	34,919,971	6.04	34,919,971		34,919,971	6.04
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	15,109,488	2.61	15,109,488		15,109,488	2.61
10. Receivables for securities	11,686	0.00	11,686		11,686	0.00
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	578,101,343	100.00	578,101,343		578,101,343	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		37,693,095
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	4,454,687	
	3.2 Totals, Part 3, Column 11		4,454,687
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)		39,689,896
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		39,689,896

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		16,852,066
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
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	(1,739,549)	
5.2 Totals, Part 3, Column 9	(354)	(1,739,903)
6. Total gain (loss) on disposals, Part 3, Column 19		214
7. Deduct amounts received on disposals, Part 3, Column 16		2,889
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)		15,109,488
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		15,109,488

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

1. Book/adjusted carrying value, December 31 of prior year		422,242,594
2. Cost of bonds and stocks acquired, Part 3, Column 7		394,614,633
3. Accrual of discount		365,560
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	(39,623)	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	12,447,314	
4.4 Part 4, Column 11	(4,554,029)	7,853,662
5. Total gain (loss) on disposals, Part 4, Column 19		8,481,564
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		344,218,799
7. Deduct amortization of premium		974,678
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		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		5,765
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		488,370,301
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		488,370,301

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	60,246,535	62,329,530	60,253,687	60,495,963
	2. Canada				
	3. Other Countries	1,381,015	1,396,003	1,377,423	1,369,248
	4. Totals	61,627,550	63,725,533	61,631,110	61,865,211
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	973,216	1,022,534	981,684	930,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,500,853	3,580,799	3,652,545	3,375,000
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	112,041,002	115,237,258	112,274,326	110,236,279
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	185,517,936	192,704,030	185,851,539	164,233,980
	9. Canada	2,966,823	3,095,959	2,966,261	2,990,000
	10. Other Countries	18,705,316	19,556,263	18,739,845	18,786,326
	11. Totals	207,190,075	215,356,252	207,557,645	186,010,306
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	385,332,696	398,922,376	386,097,310	362,416,796
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	103,037,605	103,037,605	91,358,533	
	21. Canada				
	22. Other Countries				
	23. Totals	103,037,605	103,037,605	91,358,533	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	103,037,605	103,037,605	91,358,533	
	26. Total Stocks	103,037,605	103,037,605	91,358,533	
	27. Total Bonds and Stocks	488,370,301	501,959,981	477,455,843	

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	5,881,604	33,882,514	13,360,377		7,729,777	X X X	60,854,271	15.793	114,796,075	36.160	60,854,271	
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	5,881,604	33,882,514	13,360,377		7,729,777	X X X	60,854,271	15.793	114,796,075	36.160	60,854,271	
2. All Other Governments												
2.1 NAIC 1		373,647				X X X	373,647	0.097	3,309,456	1.042		373,647
2.2 NAIC 2		399,631				X X X	399,631	0.104	399,452	0.126		399,631
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		773,278				X X X	773,278	0.201	3,708,908	1.168		773,278
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	23,122	267,490	674,897	7,707		X X X	973,216	0.253	1,781,259	0.561	973,216	
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	23,122	267,490	674,897	7,707		X X X	973,216	0.253	1,781,259	0.561	973,216	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	1,007,176	1,499,713	563,674	430,290		X X X	3,500,853	0.909	3,277,145	1.032	3,500,853	
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	1,007,176	1,499,713	563,674	430,290		X X X	3,500,853	0.909	3,277,145	1.032	3,500,853	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	21,432,605	72,539,482	15,530,341	2,279,466	259,107	X X X	112,041,002	29.076	44,813,080	14.116	111,380,814	660,189
5.2 NAIC 2						X X X			350,000	0.110		
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	21,432,605	72,539,482	15,530,341	2,279,466	259,107	X X X	112,041,002	29.076	45,163,080	14.226	111,380,814	660,189

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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	20,150,492	49,515,941	40,884,886	430,898	1,617,723	X X X	112,599,941	29.221	108,164,729	34.072	102,970,467	9,629,473
6.2 NAIC 2	2,242,885	26,562,706	23,418,169	904,394	1,950,453	X X X	55,078,606	14.294	39,729,931	12.515	51,565,727	3,512,879
6.3 NAIC 3	1,292,226	8,263,502	8,601,549	681,381		X X X	18,838,658	4.889	841,873	0.265	11,892,169	6,946,489
6.4 NAIC 4		669,049				X X X	669,049	0.174				669,049
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 Totals	23,685,603	85,011,198	72,904,604	2,016,673	3,568,175	X X X	187,186,254	48.578	148,736,532	46.852	166,428,364	20,757,890
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 Totals						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 Totals						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X	20,003,822	20,003,822	5.191			20,003,822	
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 Totals	X X X	X X X	X X X	X X X	X X X	20,003,822	20,003,822	5.191			20,003,822	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						X X X						
10.2 NAIC 2						X X X						
10.3 NAIC 3						X X X						
10.4 NAIC 4						X X X						
10.5 NAIC 5						X X X						
10.6 NAIC 6						X X X						
10.7 Totals						X X X						

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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) 48,495,000	158,078,787	71,014,175	3,148,362	9,606,606		290,342,931	75.349	X X X	X X X	279,679,622	10,663,308
11.2 NAIC 2	(d) 2,242,885	26,962,338	23,418,169	904,394	1,950,453	20,003,822	75,482,059	19.589	X X X	X X X	71,569,549	3,912,511
11.3 NAIC 3	(d) 1,292,226	8,263,502	8,601,549	681,381			18,838,658	4.889	X X X	X X X	11,892,169	6,946,489
11.4 NAIC 4	(d)	669,049					669,049	0.174	X X X	X X X		669,049
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	52,030,111	193,973,676	103,033,893	4,734,137	11,557,059	20,003,822	(b) 385,332,697	100.000	X X X	X X X	363,141,341	22,191,356
11.8 Line 11.7 as a % of Col. 7	13.503	50.339	26.739	1.229	2.999	5.191	100.000	X X X	X X X	X X X	94.241	5.759
12. Total Bonds Prior Year												
12.1 NAIC 1	70,689,014	157,723,661	40,997,109	5,647,589	1,084,372		X X X	X X X	276,141,745	86.984	266,545,375	9,596,370
12.2 NAIC 2	6,058,236	24,705,482	9,489,746		225,918		X X X	X X X	40,479,382	12.751	36,255,803	4,223,579
12.3 NAIC 3	66,851	369,647	405,374				X X X	X X X	841,873	0.265	841,873	
12.4 NAIC 4							X X X	X X X				
12.5 NAIC 5							X X X	X X X				
12.6 NAIC 6							X X X	X X X				
12.7 Totals	76,814,101	182,798,791	50,892,229	5,647,589	1,310,290		X X X	X X X	(b) 317,463,000	100.000	303,643,051	13,819,949
12.8 Line 12.7 as a % of Col. 9	24.196	57.581	16.031	1.779	0.413		X X X	X X X	100.000	X X X	95.647	4.353
13. Total Publicly Traded Bonds												
13.1 NAIC 1	47,058,390	150,507,704	69,358,560	3,148,362	9,606,606		279,679,622	72.581	266,545,375	83.961	279,679,622	X X X
13.2 NAIC 2	1,922,493	24,677,229	22,111,159	904,394	1,950,453	20,003,822	71,569,549	18.573	36,255,803	11.420	71,569,549	X X X
13.3 NAIC 3	1,292,226	3,993,647	6,606,296				11,892,169	3.086	841,873	0.265	11,892,169	X X X
13.4 NAIC 4												X X X
13.5 NAIC 5												X X X
13.6 NAIC 6												X X X
13.7 Totals	50,273,109	179,178,580	98,076,015	4,052,756	11,557,059	20,003,822	363,141,341	94.241	303,643,051	95.647	363,141,341	X X X
13.8 Line 13.7 as a % of Col. 7	13.844	49.341	27.008	1.116	3.183	5.509	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	13.047	46.500	25.452	1.052	2.999	5.191	94.241	X X X	X X X	X X X	94.241	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,436,610	7,571,083	1,655,615				10,663,308	2.767	9,596,370	3.023	X X X	10,663,308
14.2 NAIC 2	320,392	2,285,108	1,307,010				3,912,511	1.015	4,223,579	1.330	X X X	3,912,511
14.3 NAIC 3		4,269,855	1,995,253	681,381			6,946,489	1.803			X X X	6,946,489
14.4 NAIC 4		669,049					669,049	0.174			X X X	669,049
14.5 NAIC 5											X X X	
14.6 NAIC 6											X X X	
14.7 Totals	1,757,002	14,795,095	4,957,878	681,381			22,191,356	5.759	13,819,949	4.353	X X X	22,191,356
14.8 Line 14.7 as a % of Col. 7	7.918	66.671	22.341	3.070			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	0.456	3.840	1.287	0.177			5.759	X X X	X X X	X X X	X X X	5.759

(a) Includes \$ 21,531,168 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year of bonds with Z designations, and \$ 790,610 prior year of bonds with Z designations and \$ 0 current year. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 0 current year of bonds with 5GI designations, \$ 0 prior year of bonds with 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 \$ 0; NAIC 2 \$ 0; 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												
1.01 Issuer Obligations	407,143	25,832,591	12,527,364		7,729,777	X X X	46,496,875	12.067	84,536,258	26.629	46,496,875	
1.02 Residential Mortgage-Backed Securities	1,752,642	5,850,148	833,013			X X X	8,435,803	2.189	7,901,705	2.489	8,435,803	
1.03 Commercial Mortgage-Backed Securities	3,160,831	2,153,026				X X X	5,313,857	1.379	7,967,737	2.510	5,313,857	
1.04 Other Loan-Backed and Structured Securities	560,988	46,749				X X X	607,737	0.158	14,390,376	4.533	607,737	
1.05 Totals	5,881,604	33,882,514	13,360,377		7,729,777	X X X	60,854,271	15.793	114,796,075	36.160	60,854,271	
2. All Other Governments												
2.01 Issuer Obligations		773,278				X X X	773,278	0.201	3,708,908	1.168		773,278
2.02 Residential Mortgage-Backed Securities						X X X						
2.03 Commercial Mortgage-Backed Securities						X X X						
2.04 Other Loan-Backed and Structured Securities						X X X						
2.05 Totals		773,278				X X X	773,278	0.201	3,708,908	1.168		773,278
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	23,122	267,490	674,897	7,707		X X X	973,216	0.253	1,781,259	0.561	973,216	
3.02 Residential Mortgage-Backed Securities						X X X						
3.03 Commercial Mortgage-Backed Securities						X X X						
3.04 Other Loan-Backed and Structured Securities						X X X						
3.05 Totals	23,122	267,490	674,897	7,707		X X X	973,216	0.253	1,781,259	0.561	973,216	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,007,176	1,499,713	563,674	430,290		X X X	3,500,853	0.909	3,277,145	1.032	3,500,853	
4.02 Residential Mortgage-Backed Securities						X X X						
4.03 Commercial Mortgage-Backed Securities						X X X						
4.04 Other Loan-Backed and Structured Securities						X X X						
4.05 Totals	1,007,176	1,499,713	563,674	430,290		X X X	3,500,853	0.909	3,277,145	1.032	3,500,853	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	1,176,670	3,232,222	1,687,221	174,499		X X X	6,270,612	1.627	13,976,874	4.403	5,610,423	660,189
5.02 Residential Mortgage-Backed Securities	17,681,847	63,548,394	13,454,072	1,878,519	259,107	X X X	96,821,939	25.127	21,598,371	6.803	96,821,939	
5.03 Commercial Mortgage-Backed Securities	2,412,736	5,324,776	389,049	226,448		X X X	8,353,010	2.168	8,542,061	2.691	8,353,010	
5.04 Other Loan-Backed and Structured Securities	161,352	434,090				X X X	595,442	0.155	1,045,774	0.329	595,442	
5.05 Totals	21,432,605	72,539,482	15,530,341	2,279,466	259,107	X X X	112,041,002	29.076	45,163,080	14.226	111,380,814	660,189
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	11,725,254	73,486,685	67,034,659	2,016,673	3,568,175	X X X	157,831,446	40.960	105,579,752	33.257	140,361,709	17,469,737
6.02 Residential Mortgage-Backed Securities						X X X						
6.03 Commercial Mortgage-Backed Securities	3,677,370	5,860,879	5,869,945			X X X	15,408,194	3.999	10,598,787	3.339	15,064,194	344,000
6.04 Other Loan-Backed and Structured Securities	8,282,979	5,663,635				X X X	13,946,614	3.619	32,557,993	10.256	11,002,461	2,944,153
6.05 Totals	23,685,603	85,011,198	72,904,604	2,016,673	3,568,175	X X X	187,186,254	48.578	148,736,532	46.852	166,428,364	20,757,890
7. Hybrid Securities												
7.01 Issuer Obligations						X X X						
7.02 Residential Mortgage-Backed Securities						X X X						
7.03 Commercial Mortgage-Backed Securities						X X X						
7.04 Other Loan-Backed and Structured Securities						X X X						
7.05 Totals						X X X						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						X X X						
8.02 Residential Mortgage-Backed Securities						X X X						
8.03 Commercial Mortgage-Backed Securities						X X X						
8.04 Other Loan-Backed and Structured Securities						X X X						
8.05 Affiliated Bank Loans – Issued						X X X						
8.06 Affiliated Bank Loans – Acquired						X X X						
8.07 Totals						X X X						

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NONE

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												
9.01 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X		20,003,822	20,003,822	5.191		20,003,822	
9.02 Bond Mutual Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.03 Totals	X X X	X X X	X X X	X X X	X X X		20,003,822	20,003,822	5.191		20,003,822	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 Totals						X X X						
	NONE											
11. Total Bonds Current Year												
11.01 Issuer Obligations	14,339,365	105,091,980	82,487,815	2,629,169	11,297,952	X X X	215,846,280	56.016	X X X	X X X	196,943,077	18,903,203
11.02 Residential Mortgage-Backed Securities	19,434,489	69,398,542	14,287,084	1,878,519	259,107	X X X	105,257,742	27.316	X X X	X X X	105,257,742	
11.03 Commercial Mortgage-Backed Securities	9,250,938	13,338,681	6,258,994	226,448		X X X	29,075,061	7.545	X X X	X X X	28,731,061	344,000
11.04 Other Loan-Backed and Structured Securities	9,005,319	6,144,473				X X X	15,149,792	3.932	X X X	X X X	12,205,639	2,944,153
11.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X		20,003,822	20,003,822	5.191	X X X	X X X	20,003,822
11.06 Affiliated Bank Loans						X X X			X X X	X X X		
11.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
11.08 Totals	52,030,111	193,973,676	103,033,893	4,734,137	11,557,059		20,003,822	385,332,697	100.000	X X X	X X X	363,141,341
11.09 Line 11.08 as a % of Col. 7	13.503	50.339	26.739	1.229	2.999		5.191	100.000	X X X	X X X	94.241	5.759
12. Total Bonds Prior Year												
12.01 Issuer Obligations	43,328,311	131,008,406	36,371,461	1,481,990	670,030	X X X	X X X	X X X	212,860,197	67.050	203,632,066	9,228,131
12.02 Residential Mortgage-Backed Securities	5,364,970	14,569,191	6,088,439	2,837,215	640,260	X X X	X X X	X X X	29,500,076	9.292	28,476,290	1,023,785
12.03 Commercial Mortgage-Backed Securities	7,990,837	16,755,310	2,362,438			X X X	X X X	X X X	27,108,584	8.539	27,108,584	
12.04 Other Loan-Backed and Structured Securities	20,129,983	20,465,884	6,069,892	1,328,384		X X X	X X X	X X X	47,994,143	15.118	44,426,110	3,568,033
12.05 SVO - Identified Securities	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		
12.06 Affiliated Bank Loans						X X X			X X X	X X X		
12.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
12.08 Totals	76,814,101	182,798,791	50,892,229	5,647,589	1,310,290		X X X	X X X	317,463,000	100.000	303,643,051	13,819,949
12.09 Line 12.08 as a % of Col. 9	24.196	57.581	16.031	1.779	0.413		X X X	X X X	100.000%	X X X	95.647	4.353
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	13,614,082	92,553,319	77,529,936	1,947,789	11,297,952	X X X	196,943,077	51.110	203,632,066	64.144	196,943,077	X X X
13.02 Residential Mortgage-Backed Securities	19,434,489	69,398,542	14,287,084	1,878,519	259,107	X X X	105,257,742	27.316	28,476,290	8.970	105,257,742	X X X
13.03 Commercial Mortgage-Backed Securities	9,171,553	13,074,066	6,258,994	226,448		X X X	28,731,061	7.456	27,108,584	8.539	28,731,061	X X X
13.04 Other Loan-Backed and Structured Securities	8,052,985	4,152,654				X X X	12,205,639	3.168	44,426,110	13.994	12,205,639	X X X
13.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X		20,003,822	20,003,822	5.191		20,003,822	X X X
13.06 Affiliated Bank Loans						X X X			X X X	X X X		
13.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
13.08 Totals	50,273,109	179,178,580	98,076,015	4,052,756	11,557,059		20,003,822	363,141,341	94.241	303,643,051	95.647	X X X
13.09 Line 13.08 as a % of Col. 7	13.844	49.341	27.008	1.116	3.183		5.509	100.000	X X X	X X X	100.000	X X X
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	13.047	46.500	25.452	1.052	2.999		5.191	94.241	X X X	X X X	94.241	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	725,283	12,538,661	4,957,878	681,381		X X X	18,903,203	4.906	9,228,131	2.907	X X X	18,903,203
14.02 Residential Mortgage-Backed Securities						X X X			1,023,785	0.322	X X X	
14.03 Commercial Mortgage-Backed Securities	79,385	264,615				X X X	344,000	0.089			X X X	344,000
14.04 Other Loan-Backed and Structured Securities	952,334	1,991,819				X X X	2,944,153	0.764	3,568,033	1.124	X X X	2,944,153
14.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X						X X X	
14.06 Affiliated Bank Loans						X X X			X X X	X X X		
14.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
14.08 Totals	1,757,002	14,795,095	4,957,878	681,381			22,191,356	5.759	13,819,949	4.353	X X X	22,191,356
14.09 Line 14.08 as a % of Col. 7	7.918	66.671	22.341	3.070			100.000	X X X	X X X	X X X	X X X	100.000
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.456	3.840	1.287	0.177			5.759	X X X	X X X	X X X	X X X	5.759

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	3,360,982	3,360,982			
2. Cost of short-term investments acquired					
3. Accrual of discount	1,919	1,919			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(11,010)	(11,010)			
6. Deduct consideration received on disposals	3,349,013	3,349,013			
7. Deduct amortization of premium	2,878	2,878			
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)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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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.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20	NONE	
8.2	Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)		
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		

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		
3.24	Section 1, Column 19, prior year plus		
3.25	SSAP No. 108 adjustments	NONE	
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)		
4.23	SSAP No. 108 adjustments		
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	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or Disposed of Transactions				NONE						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

S13

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	7,366,913		7,366,913	
2. Cost of cash equivalents acquired	501,080,606	6,792,596	494,288,010	
3. Accrual of discount	6,710	6,710		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(12)	(12)		
6. Deduct consideration received on disposals	503,628,982	6,799,294	496,829,688	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	4,825,235		4,825,235	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	4,825,235		4,825,235	

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

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 i Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrance Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Valu Less Encumbrance 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 Encumbrance	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year' Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrance	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 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 Encumbrance	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership	
			City	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	Blackstone Madison Avenue Fund LP		NEW YORK	NY	Blackstone Madison		07/01/2011	13	93,818	29,708	29,708	(4,226)								
000000-00-0	Blue Health Intelligence Comp, LLC		CHICAGO	IL	Blue Health Intelligence		04/05/2012		980,002	1,320,372	1,320,372	110,199				33,641			1.875	
000000-00-0	International Blue Solutions, LLC		NEW CASTLE	DE	International Blue Solutions		06/26/2009		966,272	1,228,562	1,228,562	107,050							2.190	
000000-00-0	Prime Therapeutics, LLC		EAGAN	MN	Prime Therapeutics		05/26/2016		4,748,040	10,576,653	10,576,653	(413,765)							1.910	
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated								6,788,132	13,155,295	13,155,295	(200,742)				33,641			X X X	
000000-00-0	Oak Street Health-RI, LLC		CHICAGO	IL	Oak Street Health-RI, LLC		11/20/2018		3,493,000	1,954,193	1,954,193	(1,538,807)							49.900	
2099999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Affiliated								3,493,000	1,954,193	1,954,193	(1,538,807)								X X X
4899999	Subtotal Unaffiliated								6,788,132	13,155,295	13,155,295	(200,742)				33,641			X X X	
4999999	Subtotal Affiliated								3,493,000	1,954,193	1,954,193	(1,538,807)							X X X	
5099999	Totals								10,281,132	15,109,488	15,109,488	(1,739,549)				33,641			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							
NONE										
5099999 Totals										X X X

E08

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 AVE FUND	NEW YORK	NY	BLACKSTONE MADISON	07/01/2011	11/04/2019	3,029	(354)				(354)	2,675	2,889		214	214	
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated						3,029	(354)				(354)	2,675	2,889		214	214	
4899999	Subtotal Unaffiliated						3,029	(354)				(354)	2,675	2,889		214	214	
5099999	Totals						3,029	(354)				(354)	2,675	2,889		214	214	

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	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
690353-Z9-1	OVERSEAS PRIVATE INVESTMENT				1	950,000	102,347	972,299	950,000	950,000					2.900	2.900	JD	842	27,550	03/19/2018	03/20/2024
912810-QX-9	UNITED STATES TREASURY				1	1,194,973	106,716	1,333,950	1,250,000	1,196,380		1,406			2.750	3.013	FA	12,984	17,188	02/25/2019	08/15/2042
912810-RK-6	UNITED STATES TREASURY				1	3,389,802	101,947	3,823,013	3,750,000	3,397,701		7,899			2.500	3.037	FA	35,411	46,875	02/25/2019	02/15/2045
912810-SF-6	UNITED STATES TREASURY				1	3,134,926	112,716	3,578,733	3,175,000	3,135,696		769			3.000	3.065	FA	35,978	47,625	02/27/2019	02/15/2049
912828-4N-7	UNITED STATES TREASURY				1	3,224,861	107,586	3,493,317	3,247,000	3,227,985		2,059			2.875	2.954	MN	12,054	93,351	08/07/2018	05/15/2028
912828-4V-9	UNITED STATES TREASURY				1	956,175	107,729	1,034,198	960,000	956,544		351			2.875	2.922	FA	10,425	27,600	11/09/2018	08/15/2028
912828-4X-5	UNITED STATES TREASURY				1	1,298,578	103,857	1,350,141	1,300,000	1,298,952		285			2.750	2.773	FA	12,080	35,750	09/04/2018	08/31/2023
912828-5M-8	UNITED STATES TREASURY				1	105,377	109,900	115,395	105,000	105,344		(30)			3.125	3.083	MN	424	3,281	11/19/2018	11/15/2028
912828-6B-1	UNITED STATES TREASURY				1	841,170	105,924	900,354	850,000	841,825		655			2.625	2.745	FA	8,428	11,156	03/01/2019	02/15/2029
912828-6D-7	UNITED STATES TREASURY				1	3,883,492	100,976	3,917,869	3,880,000	3,882,100		(1,393)			2.500	2.452	FA	32,777	48,500	03/08/2019	02/28/2021
912828-6F-2	UNITED STATES TREASURY				1	1,826,166	104,120	1,874,160	1,800,000	1,823,503		(2,663)			2.500	2.272	FA	15,206	22,500	03/27/2019	02/28/2026
912828-6G-0	UNITED STATES TREASURY				1	4,288,921	102,783	4,419,669	4,300,000	4,290,667		1,746			2.375	2.430	FA	34,509	51,063	03/12/2019	02/29/2024
912828-6H-8	UNITED STATES TREASURY				1	4,992,196	101,712	5,085,600	5,000,000	4,994,224		2,028			2.375	2.429	MS	35,234	59,375	03/12/2019	03/15/2022
912828-6T-2	UNITED STATES TREASURY				1	2,579,689	103,877	2,648,864	2,550,000	2,578,132		(1,556)			2.375	2.244	MN	7,820	30,281	05/30/2019	05/15/2029
912828-6Z-8	UNITED STATES TREASURY				1	2,043,837	100,242	2,054,961	2,050,000	2,044,376		539			1.750	1.814	JD	99	17,938	07/24/2019	06/30/2024
912828-7A-2	UNITED STATES TREASURY				1	2,489,946	100,042	2,501,050	2,500,000	2,492,298		2,352			1.625	1.835	JD	112	20,313	07/15/2019	06/30/2021
912828-7C-8	UNITED STATES TREASURY				1	2,498,539	100,360	2,509,000	2,500,000	2,498,760		221			1.750	1.770	JJ	20,211		08/01/2019	07/15/2022
912828-WG-1	UNITED STATES TREASURY				1	1,493,543	100,851	1,507,722	1,495,000	1,494,024		482			2.250	2.300	AO	5,729	16,819	04/29/2019	04/30/2021
912828-Y9-5	UNITED STATES TREASURY				1	2,993,678	100,343	3,010,290	3,000,000	2,994,031		353			1.875	1.907	JJ	23,539		07/31/2019	07/31/2026
912828-YF-1	UNITED STATES TREASURY				1	2,293,805	99,734	2,293,882	2,300,000	2,294,332		527			1.500	1.593	MS	10,236		09/27/2019	09/15/2022
0199999	U.S. Government - Issuer Obligations					46,479,674	X X X	48,424,467	46,962,000	46,496,874		16,030			X X X	X X X	X X X	314,098	577,165	X X X	X X X
36202E-NA-3	G2 003985 - RMBS				4	63,282	112,147	70,332	62,714	63,128		(4)			5.500	5.302	MON	287	3,529	12/04/2007	05/20/2037
36202E-ZG-7	G2 004343 - RMBS				4	101,296	111,159	109,270	98,301	101,103		(13)			5.500	4.748	MON	451	5,505	02/12/2009	01/20/2039
36179R-VB-2	G2 MA3310 - RMBS	C			4	1,034,781	104,204	1,021,312	980,109	1,030,591		(205)			3.500	3.223	MON	2,859	35,006	02/02/2016	12/20/2045
36179R-VD-8	G2 MA3312 - RMBS				4	701,075	106,956	702,482	656,793	701,411		86			4.500	2.764	MON	2,463	30,307	12/22/2016	12/20/2045
36179S-QX-8	G2 MA4070 - RMBS				4	881,967	105,320	877,346	833,027	876,501		145			4.000	2.635	MON	2,777	34,224	12/22/2016	11/20/2046
36179T-4N-2	G2 MA5329 - RMBS				4	1,644,495	103,250	1,657,037	1,604,875	1,642,877		(1,676)			3.500	2.839	MON	4,681	29,294	05/30/2019	07/20/2048
36205R-XM-4	GN 398584 - RMBS				4	2,012	102,277	2,111	2,064	2,022		1			7.500	8.261	MON	13	170	02/11/2000	06/15/2029
36207J-2F-9	GN 433774 - RMBS				4	19,273	109,633	20,702	18,883	19,118		(20)			7.000	6.502	MON	110	1,401	08/15/2001	05/15/2028
36210B-WF-8	GN 487646 - RMBS				4	1,487	118,860	1,799	1,514	1,491		1			7.500	8.068	MON	9	114	03/10/2000	09/15/2029
36200R-LW-0	GN 570141 - RMBS				4	4,807	108,487	5,215	4,807	4,806					6.500	6.509	MON	26	316	12/27/2001	12/15/2031
36225A-D2-3	GN 780121 - RMBS				4	369	102,038	350	343	344		(2)			10.000	9.423	MON	3	43	04/26/1995	04/15/2025
38381R-QR-3	GNR 1923J NE - CMO/RMBS				4	3,008,096	103,873	3,099,042	2,983,506	3,006,089		(2,016)			3.500	3.360	MON	8,702	87,397	02/06/2019	11/20/2048
98913L-AA-1	ZARAPL 1 A2 - RMBS				4	986,269	102,312	1,016,697	993,722	986,320		(32)			2.702	2.931	FMAN	3,058	27,749	02/15/2018	08/20/2026

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
0299999	U.S. Government - Residential Mortgage-Backed Securities					8,449,209	X X X	8,583,695	8,240,658	8,435,801		(3,735)			X X X	X X X	X X X	25,439	255,055	X X X	X X X
38378B-AA-7	GNR 11165 A - CMBS			4	1	302,897	99.854	301,792	302,233	302,325		(215)			2.194	2.035	MON	553	9,598	03/15/2017	10/16/2037
38378N-WU-3	GNR 1417A AM - CMBS			4	1	708,750	102.412	699,418	682,945	707,784		(199)			2.552	1.849	MON	1,452	46,090	12/04/2017	06/16/2048
38378N-H8-9	GNR 1440 AC - CMBS			4	1	319,645	100.569	317,103	315,309	316,967		(1,247)			2.400	2.410	MON	631	9,872	12/04/2017	11/16/2041
38378N-3G-6	GNR 1467 AE - CMBS			4	1	427,869	100.765	423,857	420,639	423,311		(1,734)			2.150	2.176	MON	754	12,453	12/15/2016	05/16/2039
38378N-3N-1	GNR 1475 AC - CMBS			4	1	441,152	100.219	438,046	437,088	439,974		(539)			2.546	2.113	MON	927	13,613	04/21/2017	06/16/2053
38379K-LJ-5	GNR 1575 AB - CMBS			4	1	550,060	101.059	543,487	537,792	543,374		(972)			3.000	2.410	MON	1,344	18,798	03/22/2016	11/16/2044
38379U-K5-4	GNR 16131 A - CMBS			4	1	655,949	99.530	655,529	658,625	656,393		151			2.200	2.312	MON	1,207	14,577	09/20/2017	04/16/2057
38379R-TQ-6	GNR 1751 AB - CMBS			4	1	774,439	100.393	777,482	774,439	774,280		(52)			2.350	2.330	MON	1,517	18,428	09/15/2017	04/16/2057
38380M-JL-6	GNR 18117 AC - CMBS			4	1	1,144,042	100.036	1,164,654	1,164,234	1,149,450		3,116			2.750	3.459	MON	2,668	32,186	08/24/2018	07/16/2046
0399999	U.S. Government - Commercial Mortgage-Backed Securities					5,324,803	X X X	5,321,368	5,293,304	5,313,858		(1,691)			X X X	X X X	X X X	11,053	175,615	X X X	X X X
74046B-AA-4	PARCFT 1003 N - ABS		C	1	1	607,079	102.325	608,065	594,248	607,737		(561)			3.576	1.939	FMAN	3,247	24,823	05/15/2018	02/06/2022
0499999	U.S. Government - Other Loan-Backed and Structured Securities					607,079	X X X	608,065	594,248	607,737		(561)			X X X	X X X	X X X	3,247	24,823	X X X	X X X
0599999	Subtotals - U.S. Governments					60,860,765	X X X	62,937,595	61,090,210	60,854,270		10,043			X X X	X X X	X X X	353,837	1,032,658	X X X	X X X
455780-BZ-8	INDONESIA, REPUBLIC OF (GOVER	C	C		2FE	399,068	102.794	411,176	400,000	399,631		180			3.700	3.748	JJ	7,112	14,800	12/01/2016	01/08/2022
80413T-AA-7	SAUDI ARABIA, KINGDOM OF (GOV	C	C		1FE	371,276	100.470	376,763	375,000	373,647		744			2.375	2.581	AO	1,608	8,906	10/19/2016	10/26/2021
0699999	All Other Governments - Issuer Obligations					770,344	X X X	787,939	775,000	773,278		924			X X X	X X X	X X X	8,720	23,706	X X X	X X X
1099999	Subtotals - All Other Governments					770,344	X X X	787,939	775,000	773,278		924			X X X	X X X	X X X	8,720	23,706	X X X	X X X
13063D-AD-0	CALIFORNIA ST				1FE	175,000	101.423	177,490	175,000	175,000					2.367	2.366	AO	1,036	4,142	04/27/2017	04/01/2022
57582P-WH-9	MASSACHUSETTS ST			1	1FE	240,359	115.987	260,971	225,000	238,932		(969)			4.500	3.773	FA	4,219	10,125	06/26/2018	08/01/2031
68607L-XQ-5	OREGON ST			1	1FE	217,359	118.578	213,440	180,000	210,282		(3,537)			5.892	3.314	JD	884	10,606	12/18/2017	06/01/2027
917542-QV-7	UTAH ST			1	1FE	226,420	105.050	236,363	225,000	226,212		(184)			3.539	3.431	JJ	3,981	7,963	10/30/2018	07/01/2025
93974D-5W-4	WASHINGTON ST			2	1FE	122,546	107.416	134,270	125,000	122,791		192			3.450	3.670	FA	1,797	3,821	09/11/2018	08/01/2029
1199999	U.S. States, Territories and Possessions (Direct and Guaranteed) Issuer Obligations					981,684	X X X	1,022,534	930,000	973,217		(4,498)			X X X	X X X	X X X	11,917	36,657	X X X	X X X
1799999	Subtotals - States, Territories and Possessions (Direct and Guaranteed)					981,684	X X X	1,022,534	930,000	973,217		(4,498)			X X X	X X X	X X X	11,917	36,657	X X X	X X X

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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	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
05914F-FE-5	BALTIMORE CNTY MD			1	1FE	234,752	119,701	239,402	200,000	228,674		(3,132)		5.500	3.399	MN	1,833	11,000	01/10/2018	11/01/2027
235218-J8-8	DALLAS TEX			1	1FE	1,063,500	104,549	1,045,490	1,000,000	1,034,713		(15,464)		5.078	3.368	FA	19,184	50,780	02/08/2018	02/15/2022
382406-PY-6	GOODRICH MICH AREA SCH DIST				1FE	215,000	102,192	219,713	215,000	215,000				2.720	2.720	MN	975	5,848	11/02/2017	05/01/2023
438687-EJ-0	HONOLULU HAWAII CITY & CNTY			1,2	1FE	110,000	108,777	119,655	110,000	110,000				3.753	3.753	MS	1,376	4,082	08/16/2018	09/01/2030
442331-3E-2	HOUSTON TEX			2	1FE	110,000	108,743	119,617	110,000	110,000				3.625	3.625	MS	1,329	3,988	12/20/2017	03/01/2029
68608K-NF-1	OREGON ST			1	1FE	119,091	133,115	133,115	100,000	118,413		(617)		5.902	4.437	FA	2,459	5,902	11/20/2018	08/01/2038
725208-7V-8	PITTSBURGH PA				1FE	1,118,490	100,754	1,007,540	1,000,000	1,007,176		(43,201)		6.600	2.185	MS	22,000	66,000	05/16/2017	03/01/2020
882722-VP-3	TEXAS ST			1	1FE	199,063	116,237	203,415	175,000	195,999		(1,221)		4.631	3.492	AO	2,026	8,104	05/31/2017	04/01/2033
882724-CV-7	TEXAS ST				1FE	250,000	101,874	254,685	250,000	250,000				2.520	2.520	FA	2,625	6,300	05/24/2017	08/01/2023
93974C-RF-9	WASHINGTON ST			1	1FE	117,649	120,467	120,467	100,000	115,878		(886)		5.090	3.602	FA	2,121	5,090	12/15/2017	08/01/2033
947627-DM-4	WEBER BASIN UTAH WTR CONSER				1FE	115,000	102,348	117,700	115,000	115,000				2.740	2.740	MS	1,050		08/04/2017	03/01/2025
1899999	U.S. Political Subdivisions - Issuer Obligations					3,652,545	X X X	3,580,799	3,375,000	3,500,853		(64,521)		X X X	X X X	X X X	56,978	170,245	X X X	X X X
2499999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct					3,652,545	X X X	3,580,799	3,375,000	3,500,853		(64,521)		X X X	X X X	X X X	56,978	170,245	X X X	X X X
04780E-AB-3	ATLANTA GA DOWNTOWN DEV AU				1FE	342,420	102,980	319,238	310,000	319,062		(7,971)		6.875	4.088	FA	8,880	21,313	12/13/2016	02/01/2021
25483V-PR-9	DISTRICT COLUMBIA REV				1FE	635,469	100,429	627,681	625,000	626,670		(3,941)		2.824	2.173	JD	1,471	17,650	09/25/2017	06/01/2020
44244C-TQ-0	HOUSTON TEX UTIL SYS REV			2	1FE	65,000	109,511	71,182	65,000	65,000				3.973	3.973	MN	330	2,582	08/08/2018	11/15/2031
451443-ZJ-7	IDAHO ST BLDG AUTH BLDG REV			1	1FE	180,000	104,527	188,149	180,000	180,000				3.080	3.080	MS	1,848	5,544	12/08/2017	09/01/2026
49127K-BX-7	KENTUCKY ECONOMIC DEV FIN AU			1	1FE	867,956	101,334	886,673	875,000	871,292		1,907		2.967	3.197	JD	2,163	25,961	03/20/2018	12/01/2021
57419R-PL-3	MARYLAND ST CMNTY DEV ADMIN			2	1FE	89,325	100,630	90,567	90,000	89,384		23		2.857	2.901	MS	857	2,892	05/22/2017	09/01/2040
576000-XQ-1	MASSACHUSETTS ST SCH BLDG A			1,2	1FE	460,000	100,064	460,294	460,000	460,000				3.395	3.395	AO	1,779		11/07/2019	10/15/2040
592041-XC-6	MET GOVT NASHVILLE & DAVIDSO			2	1FE	685,744	102,020	663,130	650,000	660,189		(10,161)		4.197	2.677	MON	2,273	31,633	06/22/2017	07/01/2046
64469D-B9-1	NEW HAMPSHIRE ST HSG FIN AUT			2	1FE	135,000	101,452	136,960	135,000	135,000				3.163	3.163	JJ	2,135	4,424	06/29/2017	07/01/2040
64972E-GL-7	NEW YORK N Y CITY HSG DEV COR			2	1FE	100,205	102,490	102,490	100,000	100,194		(11)		3.317	3.290	MN	553	1,143	06/14/2019	11/01/2034
64971W-6A-3	NEW YORK N Y CITY TRANSITIONA			1	1FE	130,000	102,351	133,056	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	106,444	159,666	150,000	147,027		395		3.430	3.773	FA	2,144	5,016	09/19/2018	08/01/2026
655162-FH-3	NOBLESVILLE IND MULTI SCH BLD				1FE	341,521	103,229	320,010	310,000	322,740		(5,934)		5.370	3.269	JJ	7,676	16,647	09/22/2016	01/15/2022
73474T-AH-3	PORT MORROW ORE TRANSMISSI			1	1FE	139,697	102,702	138,648	135,000	137,574		(927)		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	100,811	100,811	100,000	100,000				2.380	2.379	JJ	1,190	2,380	07/18/2017	07/01/2022
801096-AU-2	SANTA ANA CALIF CMNTY REDEV A				1FE	190,000	108,582	206,306	190,000	190,000				3.867	3.867	MS	2,449	5,980	10/19/2018	09/01/2026
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH			2	1FE	100,000	101,396	101,396	100,000	100,000				3.060	3.060	MN	510	3,221	05/16/2017	11/01/2037
798170-AC-0	SUCCESSOR AGENCY TO THE RED				1FE	550,000	100,279	551,535	550,000	550,000				2.259	2.257	FA	5,177	12,425	12/08/2017	08/01/2020
798170-AG-1	SUCCESSOR AGENCY TO THE RED				1FE	180,000	103,635	186,543	180,000	180,000				2.958	2.957	FA	2,219	5,324	12/08/2017	08/01/2024
88213A-DP-7	TEXAS A & M UNIV REVS				1FE	49,522	101,119	50,560	50,000	49,762		98		2.246	2.454	MN	143	1,123	06/27/2017	05/15/2022
88213A-KB-0	TEXAS A & M UNIV REVS				1FE	175,000	102,159	178,778	175,000	175,000				2.549	2.549	MN	570	4,461	06/07/2017	05/15/2024

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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
88213A-KG-9	TEXAS A & M UNIV REVS			2	1FE	175,000	104,600	183,050	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	120,471	180,707	150,000	174,499		(1,976)			5.178	3.288	AO	1,942	7,767	08/22/2017	04/01/2030
91412H-BM-4	THE REGENTS OF THE UNIVERSIT			1	1FE	135,000	107,658	145,338	135,000	135,000					3.616	3.615	MN	624	4,882	05/23/2018	05/15/2025
977100-CZ-7	WISCONSIN ST GEN FD ANNUAL A			1	1FE	195,258	100,687	201,374	200,000	197,221		797			2.049	2.486	MN	683	4,098	06/22/2017	05/01/2023
2599999	U.S. Special Revenue - Issuer Obligations					6,347,691	X X X	6,384,142	6,220,000	6,270,614		(27,701)			X X X	X X X	X X X	50,224	199,407	X X X	X X X
E103																					
31326M-EY-5	FH 2B6451 - RMBS			4	1	307,239	102,416	307,199	299,951	308,152		935			2.968	2.439	MON	1,505	9,313	08/22/2017	08/01/2047
31292H-BB-9	FH C00934 - RMBS			4	1	1,901	113,799	2,162	1,900	1,898					8.000	8.057	MON	13	154	04/27/2000	03/01/2030
31335H-3N-1	FH C90805 - RMBS			4	1	22,982	107,844	24,096	22,343	22,548		(43)			5.500	4.826	MON	102	1,287	10/25/2004	03/01/2024
31294M-AC-5	FH E02703 - RMBS			4	1	71,530	104,276	73,306	70,300	70,985		(95)			4.000	3.439	MON	234	2,906	12/16/2010	07/01/2025
3128MJ-V2-3	FH G08632 - RMBS			4	1	488,492	104,387	486,508	466,063	487,028		(166)			3.500	2.625	MON	1,359	16,594	03/19/2015	03/01/2045
31335A-QK-7	FH G60458 - RMBS			4	1	446,726	105,123	446,383	424,631	445,487		(285)			3.500	2.595	MON	1,239	15,055	04/19/2016	01/01/2044
31335B-M7-8	FH G61282 - RMBS			4	1	8,071,324	102,837	8,481,890	8,247,880	8,074,264		2,955			3.000	3.371	MON	20,620	186,534	03/04/2019	01/01/2048
31335B-2A-3	FH G61669 - RMBS			4	1	1,445,335	102,598	1,505,466	1,467,345	1,445,509		176			3.000	3.256	MON	3,668	33,462	03/08/2019	01/01/2047
31307T-L9-0	FH J36652 - RMBS			4	1	2,247,926	103,268	2,317,043	2,243,719	2,247,708		(219)			3.000	2.935	MON	5,609	50,715	03/08/2019	03/01/2032
31307U-VF-2	FH J37814 - RMBS			4	1	328,764	103,364	333,288	322,441	327,702		(384)			3.000	2.544	MON	806	9,862	12/01/2017	10/01/2032
3132M9-T5-3	FH Q28972 - RMBS			4	1	1,681,175	105,894	1,670,143	1,577,180	1,676,365		(469)			4.000	2.635	MON	5,257	64,152	12/23/2014	10/01/2044
3132WN-UV-2	FH Q48695 - RMBS			4	1	869,099	105,601	889,965	842,762	868,745		(353)			4.000	3.230	MON	2,809	25,283	03/04/2019	06/01/2047
3132XT-AE-8	FH Q50904 - RMBS			4	1	1,004,978	105,367	1,050,709	997,187	1,004,782		(196)			3.500	3.340	MON	2,908	26,233	02/25/2019	09/01/2047
3133KG-LG-1	FH RA1227 - RMBS			4	1	1,918,079	102,118	1,915,023	1,875,299	1,916,968		(1,111)			3.000	2.597	MON	4,688	9,377	09/30/2019	08/01/2049
3132DV-KV-6	FH SD7508 - RMBS			4	1	2,994,394	105,362	3,004,712	2,851,804	2,991,226		(3,168)			3.500	2.205	MON	8,318	8,318	11/14/2019	10/01/2049
3132A8-6Y-0	FH ZS8087 - RMBS			4	1	5,969,115	101,626	5,983,906	5,888,153	5,967,526		(1,592)			2.500	2.153	MON	12,267	49,341	08/05/2019	04/01/2033
31403D-XF-1	FN 745978 - RMBS			4	1	112,280	105,998	118,441	111,739	113,060		(3)			3.856	3.216	MON	359	5,098	01/25/2007	10/01/2036
31407X-XZ-9	FN 844096 - RMBS			4	1	25,574	115,329	29,311	25,415	25,550		(2)			6.000	5.804	MON	127	1,780	11/16/2005	11/01/2035
31417G-F2-7	FN AB9184 - RMBS			4	1	383,010	102,796	384,117	373,668	382,351		(133)			3.000	2.594	MON	934	11,348	02/02/2016	04/01/2043
3138E0-KJ-7	FN AJ7496 - RMBS			4	1	402,033	102,526	399,213	389,379	396,462		(736)			3.000	2.227	MON	973	12,039	12/09/2011	12/01/2026
3138WB-UK-9	FN AS2385 - RMBS			4	1	741,334	106,706	748,696	701,647	738,941		(188)			4.000	2.806	MON	2,339	28,372	05/08/2014	05/01/2044
3138WD-BZ-3	FN AS3655 - RMBS			4	1	837,074	106,897	824,590	771,386	834,977		(177)			4.500	2.678	MON	2,893	35,528	08/06/2015	10/01/2044
3138WE-KK-4	FN AS4797 - RMBS			4	1	1,059,302	104,378	1,066,673	1,021,937	1,057,083		(277)			3.500	2.808	MON	2,981	36,265	08/06/2015	04/01/2045
3138WG-DN-1	FN AS6408 - RMBS			4	1	475,102	104,293	468,418	449,136	473,155		(170)			3.500	2.466	MON	1,310	15,980	07/06/2016	01/01/2046
3138WG-FT-6	FN AS6477 - RMBS			4	1	292,113	105,403	306,007	290,321	292,099		(15)			3.500	3.357	MON	847	7,756	02/28/2019	01/01/2046
3138WG-G6-5	FN AS6520 - RMBS			4	1	547,721	104,299	542,648	520,284	545,911		(177)			3.500	2.542	MON	1,517	18,467	10/25/2016	01/01/2046
3138WL-CM-3	FN AS9975 - RMBS			4	1	149,698	104,802	149,974	143,102	149,086		(139)			4.000	2.952	MON	477	5,880	12/01/2017	07/01/2047
3138Y4-6V-6	FN AX3583 - RMBS			4	1	708,237	105,167	713,825	678,754	705,721		(416)			3.500	2.732	MON	1,980	24,206	12/23/2014	07/01/2042
3140FE-5K-6	FN BD7149 - RMBS			4	1	8,137,161	105,664	8,526,627	8,069,540	8,136,439		(730)			3.500	3.306	MON	23,536	256,577	02/25/2019	04/01/2047
3140FX-DM-1	FN BF0107 - RMBS			4	1	947,644	110,112	969,027	880,040	947,764		212			4.500	2.919	MON	3,300	40,193	07/25/2017	06/01/2056

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
3140FX-D7-4	FN BF0125 - RMBS		4	1	320,065	106.533	322,531	302,752	320,013		12			4.000	2.880	MON	1,009	12,263	10/13/2017	07/01/2056
3140FX-EE-8	FN BF0132 - RMBS		4	1	337,308	108.629	346,746	319,203	337,248		12			4.000	2.887	MON	1,064	12,932	07/14/2017	07/01/2056
3140FX-E4-0	FN BF0154 - RMBS		4	1	416,750	105.700	423,882	401,022	415,801		(378)			3.500	2.706	MON	1,170	14,306	08/17/2017	11/01/2046
3140FX-FN-7	FN BF0172 - RMBS		4	1	135,220	106.215	139,166	131,023	135,134		(56)			4.000	3.328	MON	437	5,330	02/13/2018	01/01/2041
3140FX-GG-1	FN BF0198 - RMBS		4	1	653,138	106.217	673,673	634,242	652,845		(251)			4.000	3.337	MON	2,114	25,838	05/25/2018	11/01/2040
3140FX-GK-2	FN BF0201 - RMBS		4	1	571,976	106.707	600,597	562,849	571,962		(27)			4.000	3.674	MON	1,876	22,856	09/17/2018	08/01/2051
3140FX-GL-0	FN BF0202 - RMBS		4	1	421,149	109.317	441,965	404,298	421,388		156			4.500	3.680	MON	1,516	18,504	07/17/2018	01/01/2051
3140GT-V3-1	FN BH5133 - RMBS		4	1	362,627	102.160	362,765	355,095	365,206		2,099			2.820	2.690	MON	834	10,166	08/22/2017	09/01/2047
3140GU-KS-5	FN BH5704 - RMBS		4	1	336,261	103.102	340,127	329,895	335,156		(396)			3.000	2.537	MON	825	10,046	12/01/2017	10/01/2032
3140H1-VX-5	FN BJ0629 - RMBS		4	1	3,957,760	106.782	4,101,910	3,841,385	3,950,036		(7,785)			4.000	2.993	MON	12,805	116,202	03/04/2019	10/01/2048
3140HE-AJ-1	FN BK0908 - RMBS		4	1	609,641	107.797	636,970	590,898	608,033		(1,608)			4.000	2.999	MON	1,970	17,727	03/04/2019	07/01/2048
3140HM-ZD-9	FN BK7939 - RMBS		4	1	360,317	107.119	375,707	350,740	358,883		(1,309)			4.500	3.698	MON	1,315	16,013	11/05/2018	11/01/2048
3140HP-S9-9	FN BK9543 - RMBS		4	1	26,069	106.617	26,633	24,980	25,945		(125)			4.500	3.226	MON	94	843	03/04/2019	11/01/2048
3140J5-FG-9	FN BM1066 - RMBS		4	1	154,425	105.907	156,225	147,511	154,308		(19)			4.000	2.983	MON	492	6,015	12/01/2017	02/01/2047
3140J7-VZ-5	FN BM3331 - RMBS		4	1	9,643,612	105.300	10,103,203	9,594,680	9,643,167		(449)			3.500	3.377	MON	27,984	254,888	03/04/2019	08/01/2047
3140J8-MN-0	FN BM3964 - RMBS		4	1	992,047	105.117	1,032,648	982,377	991,933		(117)			3.500	3.295	MON	2,865	26,429	02/28/2019	07/01/2046
3140J9-ME-8	FN BM4856 - RMBS		4	1	11,823,060	107.640	12,334,137	11,458,691	11,821,644		(1,431)			4.000	3.273	MON	38,196	347,860	02/25/2019	04/01/2047
3140J9-T9-2	FN BM5075 - RMBS		4	1	5,983,296	103.281	6,265,262	6,066,227	5,984,232		944			3.000	3.220	MON	15,166	137,778	02/25/2019	08/01/2046
3140JA-CQ-9	FN BM5478 - RMBS		4	1	2,538,168	107.747	2,611,180	2,423,433	2,533,924		(4,420)			4.500	3.242	MON	9,088	104,709	03/01/2019	01/01/2049
3140JA-EU-8	FN BM5546 - RMBS		4	1	1,229,593	104.817	1,272,911	1,214,413	1,229,410		(186)			3.500	3.244	MON	3,542	32,550	02/28/2019	05/01/2044
3140JA-GD-4	FN BM5595 - RMBS		4	1	390,506	105.063	405,838	386,281	390,454		(53)			3.500	3.273	MON	1,127	10,336	02/28/2019	08/01/2045
3140QA-NJ-5	FN CA3092 - RMBS		4	1	2,726,264	107.357	2,802,465	2,610,426	2,709,847		(16,874)			4.500	3.111	MON	9,789	90,765	02/21/2019	02/01/2049
3140QB-3Q-9	FN CA4406 - RMBS		4	1	5,689,126	102.619	5,723,134	5,577,094	5,687,436		(1,690)			3.000	2.645	MON	13,943	13,943	10/30/2019	10/01/2049
3140X4-H6-6	FN FM1152 - RMBS		4	1	2,849,368	101.195	2,846,052	2,812,455	2,849,420		52			2.500	2.138	MON	5,859	5,859	10/24/2019	07/01/2033
31418A-X5-2	FN MA1599 - RMBS	C	4	1	684,638	102.794	676,189	657,811	683,132		(384)			3.000	2.349	MON	1,645	19,974	08/15/2016	09/01/2043
31418C-NT-7	FN MA3101 - RMBS		4	1	148,722	106.690	148,944	139,604	147,756		(200)			4.500	2.913	MON	524	6,409	12/04/2017	08/01/2047
31418C-QC-1	FN MA3150 - RMBS		4	1	141,679	106.679	141,683	132,813	140,509		(323)			4.500	2.927	MON	498	6,135	12/04/2017	10/01/2047
3136A0-YR-2	FNR 1187A JA - CMO/RMBS		4	1	619,370	101.318	625,871	617,730	618,712		(414)			3.000	2.802	MON	1,544	19,298	03/19/2018	06/25/2040
35563P-GG-8	SCRT 183SC MA - CMO		4	1	82,880	102.924	85,769	83,332	82,912		34			3.500	3.575	MON	243	2,953	08/09/2018	08/27/2057
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities				96,892,377	X X X	99,763,549	95,178,566	96,821,938		(42,152)			X X X	X X X	X X X	274,509	2,377,002	X X X	X X X
3137B1-UG-5	FHMS K027 A2 - CMBS		4	1	596,540	101.715	595,033	585,000	591,060		(2,321)			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	103.048	654,355	635,000	649,857		(5,153)			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	103.660	2,104,298	2,030,000	2,083,530		(17,337)			3.320	2.362	MON	5,616	67,396	08/02/2017	02/25/2023
3137BW-WD-2	FHMS K725 A2 - CMBS		4	1	514,981	103.312	516,560	500,000	508,899		(1,591)			3.002	2.492	MON	1,251	6,880	04/24/2017	01/25/2024
3137BW-WD-2	FHMS K725 A2 - CMBS		4	1	514,981	103.312	516,560	500,000	508,897		(3,082)			3.002	2.492	MON	1,251	23,140	04/24/2017	01/25/2024

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SCHEDULE D - PART 1

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

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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
3138LJ-VF-4	FN AN6013 - CMBS/RMBS			4	1	900,146	100.451	899,431	895,389	897,143		(1,273)			2.260	2.080	MON	1,743	20,609	06/08/2017	03/01/2022
3138LJ-3P-3	FN AN6205 - CMBS/RMBS			4	1	780,995	102.239	794,014	776,627	779,307		(785)			2.650	2.568	MON	1,772	23,936	06/26/2017	08/01/2024
3138LJ-4T-4	FN AN6233 - CMBS/RMBS			4	1	425,018	103.713	431,494	416,047	422,170		(1,242)			3.020	2.690	MON	1,082	12,791	08/25/2017	12/01/2024
3138LK-LX-3	FN AN6641 - CMBS/RMBS			4	1	254,219	102.312	255,779	250,000	252,624		(767)			2.710	2.402	MON	583	6,869	08/10/2017	12/01/2023
3138LK-TE-7	FN AN6848 - CMBS/RMBS			4	1	306,320	101.954	305,154	299,305	303,524		(1,360)			2.650	2.170	MON	683	8,056	08/30/2017	07/01/2023
3140HS-JK-8	FN BL1165 - CMBS/RMBS			4	1	196,905	104.512	205,725	196,844	196,842		(64)			3.620	3.599	MON	594	6,555	10/30/2018	01/01/2026
3140HS-JL-6	FN BL1166 - CMBS/RMBS			4	1	177,215	104.512	185,153	177,159	177,158		(57)			3.620	3.599	MON	534	5,899	10/30/2018	01/01/2026
302970-AG-3	FRESB 19SB59 A1F - CMBS			4	1	234,623	104.999	245,151	233,479	234,497		(126)			3.470	3.400	MON	675	6,757	02/13/2019	01/25/2029
302970-AH-1	FRESB 19SB59 A1H - CMBS			4	1	421,417	105.488	442,368	419,354	420,513		(905)			3.610	3.186	MON	1,262	12,629	02/13/2019	11/25/2038
302970-AF-5	FRESB 19SB59 A7H - CMBS			4	1	327,656	104.386	340,411	326,108	326,989		(667)			3.330	2.845	MON	905	9,056	02/13/2019	11/25/2038
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities					8,439,153	X X X	8,491,486	8,240,312	8,353,010		(36,730)			X X X	X X X	X X X	20,883	245,754	X X X	X X X
91754R-YH-4	USBR 151 A - ABS			4	1FE	264,813	100.122	265,717	265,394	264,709		(70)			2.392	2.488	MON	106	8,253	09/07/2017	02/25/2043
91754R-YG-6	UTSHGR 141 NTS - ABS			4	1FE	330,292	100.108	332,363	332,004	330,733		118			2.342	2.430	MON	130	9,935	06/26/2017	12/26/2038
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities					595,105	X X X	598,080	597,398	595,442		48			X X X	X X X	X X X	236	18,188	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					112,274,326	X X X	115,237,257	110,236,276	112,041,004		(106,535)			X X X	X X X	X X X	345,852	2,840,351	X X X	X X X
00038A-AB-9	ABB TREASURY CENTER (USA) INC			1	1FE	245,203	103.163	237,275	230,000	235,602		(3,750)			4.000	2.286	JD	409	9,200	05/18/2017	06/15/2021
002824-BG-4	ABBOTT LABORATORIES			1,2	1FE	431,932	124.975	499,900	400,000	430,898		(1,034)			4.750	4.099	MN	1,636	19,000	03/04/2019	11/30/2036
002824-BM-1	ABBOTT LABORATORIES			1,2	1FE	206,312	108.894	217,788	200,000	205,572		(740)			3.875	3.313	MS	2,282	7,750	03/08/2019	09/15/2025
00287Y-AQ-2	ABBVIE INC			1,2	2FE	314,151	105.544	316,632	300,000	313,647		(504)			3.600	2.644	MN	1,410	5,400	10/16/2019	05/14/2025
00287Y-AY-5	ABBVIE INC			1,2	2FE	940,380	103.518	1,035,180	1,000,000	946,592		6,212			3.200	4.164	MN	4,178	32,000	02/21/2019	05/14/2026
00287Y-BC-2	ABBVIE INC			1,2	2FE	307,167	105.248	315,744	300,000	306,110		(1,057)			3.750	3.175	MN	1,469	13,000	04/12/2019	11/14/2023
00507U-AR-2	ACTAVIS FUNDING SCS			1,2	2FE	256,775	102.286	255,715	250,000	252,799		(1,309)			3.450	2.881	MS	2,540	8,625	11/14/2016	03/15/2022
00108W-AA-8	AEP TEXAS INC			1,2	2FE	74,870	100.934	75,700	75,000	74,928		27			2.400	2.436	AO	450	1,800	09/19/2017	10/01/2022
00130H-BW-4	AES CORP			1,2	3FE	652,050	103.499	652,044	630,000	648,508		(3,542)			5.500	4.701	AO	7,315	34,650	02/08/2019	04/15/2025
010392-FT-0	ALABAMA POWER CO			1,2	1FE	99,665	102.528	102,528	100,000	99,668		3			3.450	3.468	AO	997		09/12/2019	10/01/2049
00507U-AS-0	ALLERGAN FUNDING SCS			1,2	2FE	741,518	105.058	787,935	750,000	742,573		1,056			3.800	4.013	MS	8,392	28,500	03/01/2019	03/15/2025
01882Y-AA-4	ALLIANT ENERGY FINANCE LLC			1,2	2FE	69,965	104.373	73,061	70,000	69,980		11			3.750	3.759	JD	117	2,625	06/06/2018	06/15/2023
36186C-BY-8	ALLY FINANCIAL INC				2FE	658,962	138.995	750,573	540,000	653,143		(5,819)			8.000	5.560	MN	7,200	43,200	02/08/2019	11/01/2031
025816-BD-0	AMERICAN EXPRESS CO				2FE	957,790	101.930	1,019,300	1,000,000	968,729		10,044			2.650	3.792	JD	2,135	26,500	11/27/2018	12/02/2022
025816-BR-9	AMERICAN EXPRESS CO			2	1FE	199,634	103.363	206,726	200,000	199,679		45			3.000	3.036	AO	1,017	6,000	04/15/2019	10/30/2024
025816-BS-7	AMERICAN EXPRESS CO			2	1FE	129,882	103.833	134,983	130,000	129,926		26			3.400	3.419	FA	1,522	4,420	02/22/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS CO			2	1FE	159,834	105.130	168,208	160,000	159,882		36			3.700	3.722	FA	2,434	5,920	07/31/2018	08/03/2023

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
02665W-CA-7	AMERICAN HONDA FINANCE CORP		1		1FE	250,000	102.026	255,065	250,000	250,000					2.600	2.599	MN	813	6,500	11/13/2017	11/16/2022
02665W-CJ-8	AMERICAN HONDA FINANCE CORP		1		1FE	49,914	104.746	52,373	50,000	49,939		18			3.450	3.487	JJ	800	1,715	07/11/2018	07/14/2023
03027X-AD-2	AMERICAN TOWER CORP		1		2FE	687,785	110.134	715,871	650,000	681,815		(5,969)			5.000	3.708	FA	12,278	16,250	02/21/2019	02/15/2024
03027X-AT-7	AMERICAN TOWER CORP		1,2		2FE	351,645	103.838	363,433	350,000	351,459		(186)			3.375	3.270	MN	1,509	7,875	04/11/2019	05/15/2024
032654-AL-9	ANALOG DEVICES INC		1,2		2FE	390,172	100.740	402,960	400,000	393,451		3,270			2.500	3.385	JD	722	10,000	12/27/2018	12/05/2021
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLD		1,2		2FE	504,925	108.860	544,300	500,000	504,221		(704)			4.150	3.962	JJ	9,107	10,375	01/11/2019	01/23/2025
035240-AL-4	ANHEUSER-BUSCH INBEV WORLD		1,2		2FE	659,406	110.007	660,042	600,000	658,076		(1,330)			4.000	2.654	AO	5,200		10/16/2019	04/13/2028
037389-BB-8	AON CORP		1,2		2FE	517,145	112.744	563,720	500,000	515,922		(1,223)			4.500	4.063	JD	1,000	23,250	02/21/2019	12/15/2028
037833-AS-9	APPLE INC		1		1FE	705,663	106.178	743,246	700,000	704,122		(845)			3.450	3.303	MN	3,690	24,150	02/21/2018	05/06/2024
037833-BX-7	APPLE INC		1,2		1FE	758,534	125.266	876,862	700,000	757,486		(1,048)			4.650	4.128	FA	11,573	16,275	02/21/2019	02/23/2046
037833-CU-2	APPLE INC		1,2		1FE	182,066	103.420	186,156	180,000	181,343		(291)			2.850	2.661	MN	713	5,130	06/21/2017	05/11/2024
037833-DP-2	APPLE INC		1,2		1FE	1,356,601	98.098	1,343,943	1,370,000	1,356,973		372			2.200	2.310	MS	9,209		09/05/2019	09/11/2029
038522-AQ-1	ARAMARK SERVICES INC		1,2		3FE	664,265	105.560	707,252	670,000	664,734		469			5.000	5.120	FA	13,958	16,750	02/08/2019	02/01/2028
00206R-CN-0	AT&T INC		1,2		2FE	177,169	104.821	188,678	180,000	178,009		344			3.400	3.629	MN	782	6,120	06/09/2017	05/15/2025
00206R-CT-7	AT&T INC		1,2		2FE	432,604	108.372	433,488	400,000	431,603		(1,001)			4.125	2.664	FA	6,142		10/16/2019	02/17/2026
00206R-DB-5	AT&T INC		1		2FE	708,425	103.788	733,781	707,000	708,026		(399)			3.800	3.730	MS	7,911	26,866	12/27/2018	03/15/2022
00206R-DQ-2	AT&T INC		1,2		2FE	250,285	109.806	274,515	250,000	250,264		(21)			4.250	4.233	MS	3,542	10,625	02/21/2019	03/01/2027
00206R-HJ-4	AT&T INC		1,2		2FE	641,827	111.194	717,201	645,000	642,068		242			4.350	4.411	MS	9,353	14,964	02/13/2019	03/01/2029
052769-AD-8	AUTODESK INC		1,2		2FE	355,114	109.193	382,176	350,000	354,498		(616)			4.375	4.099	JD	681	15,313	02/21/2019	06/15/2025
05348E-AT-6	AVALONBAY COMMUNITIES INC		1,2		1FE	183,398	107.345	182,487	170,000	178,235		(2,069)			4.200	2.815	JD	317	7,140	06/12/2017	12/15/2023
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD		1		2FE	233,694	105.714	239,971	227,000	231,511		(851)			3.800	3.345	AO	2,013	8,626	05/11/2017	10/07/2024
05964H-AB-1	BANCO SANTANDER SA		C		1FE	210,024	107.539	215,078	200,000	207,869		(927)			4.250	3.630	AO	1,889	8,500	08/07/2017	04/11/2027
06051G-FF-1	BANK OF AMERICA CORP				1FE	179,348	107.142	182,141	170,000	176,061		(1,311)			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	100.099	1,000,990	1,000,000	997,765		7,329			2.250	2.998	AO	4,375	22,500	08/06/2018	04/21/2020
06051G-GC-7	BANK OF AMERICA CORP		2		2FE	500,000	108.397	541,985	500,000	500,000					4.183	4.182	MN	2,092	20,915	11/21/2016	11/25/2027
06051G-GF-0	BANK OF AMERICA CORP		1,2,5		1FE	322,401	107.628	322,884	300,000	321,836		(565)			3.824	2.684	JJ	5,131		10/16/2019	01/20/2028
06051G-GK-9	BANK OF AMERICA CORP		1,2,5		1FE	180,502	101.774	183,193	180,000	180,253		(97)			2.881	2.818	AO	965	5,186	06/05/2017	04/24/2023
06051G-GR-4	BANK OF AMERICA CORP		1,2,5		1FE	1,711,395	105.968	1,854,440	1,750,000	1,714,446		3,051			3.593	3.875	JJ	27,946	31,439	02/21/2019	07/21/2028
06051G-HD-4	BANK OF AMERICA CORP		1,2,5		1FE	542,965	104.953	569,895	543,000	542,997		17			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	103.832	269,963	260,000	260,000					3.550	3.551	MS	2,974	9,230	02/28/2018	03/05/2024
06051G-HM-4	BANK OF AMERICA CORP		1,2		1FE	100,000	111.092	111,092	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	101.636	101,636	100,000	99,952		41			3.100	3.139	AO	672	3,100	04/10/2018	04/13/2021
06406R-AG-2	BANK OF NEW YORK MELLON				1FE	99,891	104.891	104,891	100,000	99,931		26			3.500	3.522	AO	613	3,500	04/23/2018	04/28/2023
06406H-CX-5	BANK OF NEW YORK MELLON COR		2		1FE	1,014,280	105.067	1,050,670	1,000,000	1,012,513		(1,767)			3.250	2.958	MS	9,931	16,250	04/11/2019	09/11/2024
06406R-AA-5	BANK OF NEW YORK MELLON COR		2		1FE	181,964	101.512	182,722	180,000	180,892		(423)			2.600	2.347	FA	1,872	4,680	05/30/2017	02/07/2022
06406R-AB-3	BANK OF NEW YORK MELLON COR		2,5		1FE	424,188	106.071	424,284	400,000	423,581		(607)			3.442	2.530	FA	5,507		10/16/2019	02/07/2028
06406R-AJ-6	BANK OF NEW YORK MELLON COR				1FE	59,989	105.119	63,071	60,000	59,993		4			3.450	3.453	FA	805	2,059	08/07/2018	08/11/2023

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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
06738E-AW-5	BARCLAYS PLC		C	2	3FE	659,995	107.805	754,635	700,000	663,006		3,011			4.836	5.638	MN	4,890	33,852	02/14/2019	05/09/2028
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2FE	198,542	109.108	218,216	200,000	198,732		135			4.375	4.462	JD	389	8,750	06/18/2018	12/15/2028
07274N-AY-9	BAYER US FINANCE II LLC			1	2FE	114,671	110.909	114,236	103,000	114,357		(314)			5.500	3.332	FA	2,140		10/25/2019	08/15/2025
05531F-BB-8	BB&T CORP			2	1FE	1,033,009	103.392	1,075,277	1,040,000	1,034,063		878			2.850	2.978	AO	5,352	29,640	04/11/2019	10/26/2024
075887-BT-5	BECTON DICKINSON AND CO			1,2	2FE	503,610	101.649	508,245	500,000	501,853		(743)			2.894	2.730	JD	1,005	14,470	07/31/2017	06/06/2022
075887-BW-8	BECTON DICKINSON AND CO			1,2	2FE	385,312	106.542	426,168	400,000	387,329		1,445			3.700	4.201	JD	1,028	14,800	08/06/2018	06/06/2027
092113-AH-2	BLACK HILLS CORP			1,2	2FE	71,594	106.006	74,204	70,000	71,199		(294)			4.250	3.746	MN	256	2,975	08/21/2018	11/30/2023
05565E-AL-9	BMW US CAPITAL LLC			1,2	1FE	176,558	99.787	179,617	180,000	178,596		803			1.850	2.320	MS	981	3,330	05/30/2017	09/15/2021
05565E-BC-8	BMW US CAPITAL LLC			1	1FE	19,980	102.279	20,456	20,000	19,989		7			3.400	3.434	FA	261	678	08/07/2018	08/13/2021
05581K-AB-7	BNP PARIBAS SA		C		1FE	373,860	105.033	393,874	375,000	374,321		160			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	111.076	222,152	200,000	199,058		98			4.400	4.466	FA	3,349	8,800	08/07/2018	08/14/2028
10112R-AW-4	BOSTON PROPERTIES LP			1,2	1FE	118,862	105.767	126,920	120,000	119,170		188			3.800	3.985	FA	1,900	4,560	05/09/2018	02/01/2024
10112R-AZ-7	BOSTON PROPERTIES LP			1,2	2FE	59,854	103.777	62,266	60,000	59,897		21			3.200	3.237	JJ	885	1,920	11/17/2017	01/15/2025
10373Q-AB-6	BP CAPITAL MARKETS AMERICA IN			1,2	1FE	140,000	108.201	151,481	140,000	140,000					3.796	3.796	MS	1,476	5,314	09/18/2018	09/21/2025
10373Q-AD-2	BP CAPITAL MARKETS AMERICA IN			1,2	1FE	60,000	106.409	63,845	60,000	60,000					3.790	3.789	FA	916	1,706	11/01/2018	02/06/2024
10373Q-AY-6	BP CAPITAL MARKETS AMERICA IN			1,2	1FE	174,009	104.386	177,456	170,000	172,573		(575)			3.224	2.833	AO	1,172	5,481	06/06/2017	04/14/2024
05565Q-CP-1	BP CAPITAL MARKETS PLC		C	1	1FE	505,550	106.742	533,710	500,000	504,341		(955)			3.814	3.585	FA	7,469	19,070	09/18/2018	02/10/2024
110122-BZ-0	BRISTOL-MYERS SQUIBB CO			1,2	1FE	1,668,501	103.237	1,729,220	1,675,000	1,669,355		854			2.900	2.979	JJ	30,359		05/07/2019	07/26/2024
11134L-AF-6	BROADCOM CORP			1,2	2FE	495,130	103.628	518,140	500,000	495,844		714			3.625	3.849	JJ	8,358	9,063	04/10/2019	01/15/2024
11134L-AH-2	BROADCOM CORP			1,2	2FE	600,270	103.855	623,130	600,000	600,287		17			3.875	3.867	JJ	10,721		10/16/2019	01/15/2027
12189L-AL-5	BURLINGTON NORTHERN SANTA F			1,2	1FE	98,524	102.774	102,774	100,000	99,059		336			3.050	3.423	MS	1,017	3,050	05/23/2018	09/01/2022
13645R-AP-9	CANADIAN PACIFIC RAILWAY CO		C	1	2FE	183,467	104.808	178,174	170,000	176,147		(2,895)			4.500	2.665	JJ	3,528	7,650	06/26/2017	01/15/2022
14040H-BN-4	CAPITAL ONE FINANCIAL CORP			2	2FE	481,270	106.642	533,210	500,000	482,978		1,708			3.750	4.306	MS	5,833	18,750	02/21/2019	03/09/2027
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2FE	198,716	104.120	208,240	200,000	198,870		154			3.300	3.428	AO	1,118	6,600	04/12/2019	10/30/2024
141781-AZ-7	CARGILL INC			1	1FE	196,675	102.227	193,209	189,000	192,448		(1,781)			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	102.408	640,050	625,000	635,837		(15,034)			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	99.859	199,718	200,000	197,538		1,482			1.700	2.487	FA	1,341	3,400	12/05/2016	08/09/2021
12513G-BC-2	CDW LLC			1,2	3FE	644,192	104.708	670,131	640,000	643,718		(474)			5.000	4.881	MS	10,667	32,000	02/14/2019	09/01/2025
15135B-AQ-4	CENTENE CORP			1,2	3FE	19,832	103.060	20,612	20,000	19,833		1			4.250	4.375	JD	59		11/21/2019	12/15/2027
15137T-AA-8	CENTENE ESCROW I CORP			1,2	3FE	587,205	106.310	600,652	565,000	585,071		(2,133)			5.375	4.727	JD	2,531	30,369	02/28/2019	06/01/2026
15189X-AP-3	CENTERPOINT ENERGY HOUSTON			1,2	1FE	178,281	99.980	179,964	180,000	179,350		454			1.850	2.111	JD	278	3,330	08/07/2017	06/01/2021
12527G-AC-7	CF INDUSTRIES INC			1	3FE	667,368	103.157	711,783	690,000	671,657		4,289			3.450	4.295	JD	1,984	23,805	02/14/2019	06/01/2023
808513-AT-2	CHARLES SCHWAB CORP			1,2	1FE	94,848	101.958	96,860	95,000	94,910		30			2.650	2.682	JJ	1,091	2,518	12/04/2017	01/25/2023
808513-AX-3	CHARLES SCHWAB CORP			1,2	1FE	99,933	108.337	108,337	100,000	99,954		16			3.850	3.859	MN	428	3,850	05/17/2018	05/21/2025
161175-BK-9	CHARTER COMMUNICATIONS OPE			1,2	2FE	628,336	106.568	692,692	650,000	630,034		1,698			4.200	4.655	MS	8,038	27,300	02/21/2019	03/15/2028
16411Q-AE-1	CHENIERE ENERGY PARTNERS LP			1,2	3FE	112,371	102.945	113,240	110,000	112,344		(27)			4.500	4.230	AO	1,499		11/04/2019	10/01/2029
166764-BG-4	CHEVRON CORP		C	1,2	1FE	297,366	100.480	301,440	300,000	299,163		599			2.100	2.308	MN	788	6,300	12/05/2016	05/16/2021

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
166764-BT-6	CHEVRON CORP			1,2	1FE	107,246	103.639	114,003	110,000	107,916		462			2.895	3.386	MS	1,044	3,185	07/13/2018	03/03/2024
17275R-BC-5	CISCO SYSTEMS INC			1	1FE	492,670	104.284	521,420	500,000	493,514		844			2.950	3.173	FA	5,040	14,750	02/21/2019	02/28/2026
125581-GX-0	CIT GROUP INC				3FE	655,488	118.284	709,704	600,000	651,299		(4,189)			6.125	4.847	MS	11,433	36,750	02/27/2019	03/09/2028
172967-JP-7	CITIGROUP INC				1FE	180,464	104.946	188,903	180,000	180,340		(48)			3.300	3.261	AO	1,056	5,940	06/21/2017	04/27/2025
172967-KN-0	CITIGROUP INC				1FE	909,439	105.030	976,779	930,000	911,725		2,201			3.400	3.751	MN	5,270	31,620	02/21/2019	05/01/2026
172967-KX-8	CITIGROUP INC			2	1FE	409,620	102.169	408,676	400,000	405,220		(1,956)			3.337	2.877	MJSD	1,112	15,918	09/28/2017	09/01/2023
172967-LB-5	CITIGROUP INC			2	1FE	585,356	101.359	582,814	575,000	580,542		(2,988)			2.955	2.467	MJSD	1,086	20,626	05/21/2018	12/08/2021
172967-LC-3	CITIGROUP INC	C		1,2	1FE	678,837	101.650	691,220	680,000	679,555		242			2.900	2.935	JD	1,260	19,720	12/01/2016	12/08/2021
172967-LD-1	CITIGROUP INC			1,2,5	1FE	250,000	107.721	269,303	250,000	250,000					3.887	3.888	JJ	4,616	9,718	01/04/2017	01/10/2028
172967-LG-4	CITIGROUP INC			1,2	1FE	249,825	101.557	253,893	250,000	249,920		39			2.750	2.764	AO	1,260	6,875	04/25/2017	04/25/2022
172967-LZ-2	CITIGROUP INC			1,2,5	1FE	120,000	105.785	126,942	120,000	120,000					4.044	4.045	JD	404	4,853	05/15/2018	06/01/2024
20030N-BX-8	COMCAST CORP			1,2	1FE	182,563	103.659	186,586	180,000	181,617		(372)			3.000	2.761	FA	2,250	5,400	05/23/2017	02/01/2024
20030N-CS-8	COMCAST CORP			1,2	1FE	139,962	109.137	152,792	140,000	139,978		15			3.950	3.954	AO	1,167	5,684	10/03/2018	10/15/2025
20030N-CT-6	COMCAST CORP			1,2	1FE	1,288,650	112.578	1,407,225	1,250,000	1,285,735		(2,915)			4.150	3.756	AO	10,951	53,316	02/21/2019	10/15/2028
202795-HZ-6	COMMONWEALTH EDISON CO			1,2	1FE	135,927	102.292	132,980	130,000	132,164		(1,488)			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	102.210	288,232	282,000	284,126		(952)			2.850	2.484	MN	1,027	8,037	05/11/2017	05/15/2022
21688A-AL-6	COOPERATIEVE RABOBANK UA				1FE	249,825	101.962	254,905	250,000	249,898		41			2.750	2.764	JJ	3,266	6,875	01/03/2018	01/10/2023
74977R-DF-8	COOPERATIEVE RABOBANK UA	C			1FE	821,049	101.163	832,571	823,000	821,221		172			2.625	2.676	JJ	9,542		07/15/2019	07/22/2024
225401-AB-4	CREDIT SUISSE GROUP AG	C	1,2		2FE	1,250,000	102.737	1,284,213	1,250,000	1,250,000					3.574	3.573	JJ	21,345	44,675	01/04/2017	01/09/2023
225433-AC-5	CREDIT SUISSE GROUP FUNDING (C			2FE	245,970	105.819	264,548	250,000	246,484		514			3.750	4.051	MS	2,474	9,375	02/21/2019	03/26/2025
228023-AB-3	CROWLEY CONRO LLC			1	1	158,400	111.744	177,003	158,400	158,400					4.181	4.181	FA	2,502	5,351	10/24/2018	08/15/2043
22822V-AB-7	CROWN CASTLE INTERNATIONAL			1,2	2FE	869,457	109.536	931,056	850,000	867,304		(2,153)			4.450	4.058	FA	14,289	18,913	02/21/2019	02/15/2026
126307-AZ-0	CSC HOLDINGS LLC			1,2	3FE	436,691	111.687	457,917	410,000	434,847		(1,844)			6.500	5.541	FA	11,104	13,399	03/22/2019	02/01/2029
126650-CF-5	CVS CAREMARK CORP			1,2	2FE	323,876	104.074	338,241	325,000	324,024		148			3.375	3.446	FA	4,235	5,484	04/11/2019	08/12/2024
126650-CT-5	CVS HEALTH CORP			1,2	2FE	598,326	100.175	601,050	600,000	599,524		342			2.125	2.182	JD	1,063	12,750	05/16/2016	06/01/2021
126650-CW-8	CVS HEALTH CORP			1,2	2FE	428,404	107.330	429,320	400,000	427,367		(1,037)			4.100	2.648	MS	4,373		10/16/2019	03/25/2025
126650-CX-6	CVS HEALTH CORP			1,2	2FE	801,408	109.212	873,696	800,000	801,319		(89)			4.300	4.276	MS	9,173	34,400	03/04/2019	03/25/2028
126650-DC-1	CVS HEALTH CORP			1	2FE	401,016	101.663	406,652	400,000	400,420		(333)			3.350	3.259	MS	4,169	13,400	03/09/2018	03/09/2021
233851-BV-5	DAIMLER FINANCE NORTH AMERIC			1	1FE	181,676	100.139	180,250	180,000	180,234		(605)			2.450	2.103	MN	527	4,410	07/26/2017	05/18/2020
25243Y-AY-5	DIAGEO CAPITAL PLC	C		1,2	1FE	199,554	105.340	210,680	200,000	199,682		86			3.500	3.546	MS	2,003	7,000	05/15/2018	09/18/2023
25272K-AG-8	DIAMOND 1 FINANCE CORP			1,2	2FE	266,223	108.466	271,165	250,000	259,058		(2,504)			5.450	4.259	JD	606	13,625	01/03/2017	06/15/2023
260543-CJ-0	DOW CHEMICAL CO			1,2	2FE	203,064	104.998	209,996	200,000	202,676		(388)			3.500	3.179	AO	1,750	3,500	04/11/2019	10/01/2024
260543-CY-7	DOW CHEMICAL CO			1,2	2FE	311,670	114.459	343,377	300,000	310,864		(806)			4.800	4.295	MN	1,240	14,400	03/04/2019	11/30/2028
26078J-AC-4	DOWDUPONT INC			1,2	2FE	467,136	110.101	495,455	450,000	465,162		(1,974)			4.493	3.829	MN	2,583	19,488	02/21/2019	11/15/2025
26078J-AD-2	DOWDUPONT INC			1,2	2FE	230,000	113.488	261,022	230,000	230,000					4.725	4.724	MN	1,389	10,475	11/14/2018	11/15/2028
250847-EG-1	DTE ELECTRIC CO			1,2	1FE	813,416	102.312	818,496	800,000	806,329		(5,169)			3.900	3.206	JD	2,600	31,200	08/10/2018	06/01/2021
233331-BB-2	DTE ENERGY CO			1	2FE	104,882	100.712	105,748	105,000	104,905		22			2.600	2.638	JD	121	1,380	06/10/2019	06/15/2022

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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
26442C-AV-6	DUKE ENERGY CAROLINAS LLC			1,2	1FE	59,930	103.072	61,843	60,000	59,956		15			3.050	3.074	MS	539	1,830	02/26/2018	03/15/2023
26441C-AX-3	DUKE ENERGY CORP			1,2	2FE	575,448	103.026	618,156	600,000	577,529		2,081			3.150	3.719	FA	7,140	9,450	03/04/2019	08/15/2027
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1,2	1FE	59,989	109.364	65,618	60,000	59,993		4			3.700	3.701	MS	740	2,356	08/07/2018	09/01/2028
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1,2	1FE	190,213	107.131	204,620	191,000	190,270		57			3.450	3.499	MS	1,940	3,441	03/04/2019	03/15/2029
26441Y-AW-7	DUKE REALTY LP			1,2	2FE	177,891	104.231	177,193	170,000	174,044		(1,510)			3.875	2.897	AO	1,391	6,588	05/19/2017	10/15/2022
26441Y-BB-2	DUKE REALTY LP			1,2	2FE	39,570	109.002	43,601	40,000	39,619		38			4.000	4.131	MS	471	1,618	09/04/2018	09/15/2028
26818L-AB-6	DY9 LEASING LLC				1FE	1,129,491	101.396	1,160,451	1,144,474	1,131,850		1,379			2.372	2.691	MJSD	905	28,090	04/11/2018	03/19/2027
278265-AD-5	EATON VANCE CORP			1	1FE	996,110	104.998	1,049,980	1,000,000	997,045		870			3.625	3.717	JD	1,611	36,250	12/04/2018	06/15/2023
278865-AY-6	ECOLAB INC			1,2	1FE	39,979	101.007	40,403	40,000	39,989		5			2.375	2.386	FA	372	950	08/07/2017	08/10/2022
29273R-BD-3	ENERGY TRANSFER PARTNERS LP			1,2	2FE	1,146,357	105.102	1,208,673	1,150,000	1,146,840		483			4.050	4.108	MS	13,714	46,575	03/08/2019	03/15/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	662,864	93.982	639,078	680,000	639,078	(25,500)	1,714			4.850	5.265	JJ	15,207	16,490	02/14/2019	07/15/2026
29379V-BE-2	ENTERPRISE PRODUCTS OPERATI			1,2	2FE	710,108	106.714	746,998	700,000	708,746		(1,362)			3.750	3.470	FA	9,917	13,125	02/21/2019	02/15/2025
29379V-BK-8	ENTERPRISE PRODUCTS OPERATI			1,2	2FE	172,769	101.101	171,872	170,000	170,919		(740)			2.850	2.392	AO	1,023	4,845	06/12/2017	04/15/2021
26884A-AZ-6	ERP OPERATING LP			1,2	1FE	173,394	104.479	167,166	160,000	165,475		(3,103)			4.625	2.561	JD	329	7,400	05/19/2017	12/15/2021
26884A-BG-7	ERP OPERATING LP			1,2	1FE	423,452	105.097	420,388	400,000	422,881		(570)			3.250	2.395	FA	5,417		10/16/2019	08/01/2027
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO			1,2	2FE	655,603	103.901	675,357	650,000	654,873		(729)			3.500	3.308	JD	1,011	22,750	04/10/2019	06/15/2024
31428X-BR-6	FEDEX CORP			1,2	2FE	436,083	108.980	468,614	430,000	435,647		(439)			4.200	4.017	AO	3,712	18,060	02/21/2019	10/17/2028
31620M-AM-8	FIDELITY NATIONAL INFORMATION			1,2	2FE	1,132,373	106.407	1,170,477	1,100,000	1,128,044		(4,329)			3.875	3.218	JD	3,078	42,625	04/15/2019	06/05/2024
337932-AH-0	FIRSTENERGY CORP			1,2	2FE	497,510	106.934	534,670	500,000	497,752		242			3.900	3.970	JJ	8,992	9,750	03/04/2019	07/15/2027
337738-AQ-1	FISERV INC			1,2	2FE	169,922	105.622	179,557	170,000	169,948		22			3.800	3.809	AO	1,615	6,568	09/20/2018	10/01/2023
337738-AT-5	FISERV INC			1,2	2FE	234,984	103.584	243,422	235,000	234,991		7			3.200	3.201	JJ	3,906		06/10/2019	07/01/2026
340711-AW-0	FLORIDA GAS TRANSMISSION COM			1,2	2FE	180,564	107.808	183,274	170,000	177,400		(1,247)			4.350	3.443	JJ	3,410	7,395	05/19/2017	07/15/2025
341081-FJ-1	FLORIDA POWER & LIGHT CO			1,2	1FE	294,732	102.505	297,265	290,000	292,630		(850)			2.750	2.426	JD	665	7,975	06/27/2017	06/01/2023
345397-XZ-1	FORD MOTOR CREDIT COMPANY L				2FE	281,922	99.925	299,775	300,000	286,645		3,645			3.096	4.548	MN	1,471	9,288	09/12/2018	05/04/2023
35671D-BL-8	FREEPORT-MCMORAN INC			1,2	3FE	664,131	105.916	709,637	670,000	664,934		803			4.550	4.726	MN	3,980	30,485	02/27/2019	11/14/2024
361448-BD-4	GATX CORP			1,2	2FE	254,518	106.921	267,303	250,000	253,821		(696)			4.350	3.937	FA	4,108	5,438	03/01/2019	02/15/2024
369550-BA-5	GENERAL DYNAMICS CORP			1	1FE	1,546,063	100.353	1,555,472	1,550,000	1,549,283		2,066			2.875	3.005	MN	6,189	44,563	07/30/2018	05/11/2020
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1FE	59,264	107.137	64,282	60,000	59,424		100			3.500	3.699	MN	268	2,100	05/08/2018	05/15/2025
370334-BT-0	GENERAL MILLS INC			1,2	2FE	203,918	105.121	210,242	200,000	203,356		(561)			3.650	3.187	FA	2,758	3,650	04/12/2019	02/15/2024
370334-CE-2	GENERAL MILLS INC			1,2	2FE	69,848	105.365	73,756	70,000	69,896		30			3.700	3.742	AO	532	2,590	04/03/2018	10/17/2023
370334-CF-9	GENERAL MILLS INC			1,2	2FE	505,620	108.130	540,650	500,000	504,917		(703)			4.000	3.788	AO	4,111	20,000	02/21/2019	04/17/2025
37045X-BT-2	GENERAL MOTORS FINANCIAL CO			1,2	2FE	950,710	105.104	1,051,040	1,000,000	955,220		4,510			4.350	5.115	JJ	19,817	21,750	02/21/2019	01/17/2027
37331N-AG-6	GEORGIA-PACIFIC LLC			1,2	1FE	168,287	101.886	167,093	164,000	165,795		(1,011)			3.163	2.504	MN	663	5,187	06/26/2017	11/15/2021
375558-BF-9	GILEAD SCIENCES INC			1,2	1FE	400,624	107.615	430,460	400,000	400,565		(59)			3.650	3.624	MS	4,867	7,300	03/08/2019	03/01/2026
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	180,966	107.340	171,744	160,000	169,635		(4,486)			5.750	2.727	JJ	4,012	9,200	05/30/2017	01/24/2022
38141G-VM-3	GOLDMAN SACHS GROUP INC				1FE	209,142	106.548	213,096	200,000	205,854		(1,286)			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	100.480	200,960	200,000	199,942		84			2.750	2.792	MS	1,619	5,500	09/08/2015	09/15/2020

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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
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
38141G-VX-9	GOLDMAN SACHS GROUP INC	C	2	1FE	1,000,000	104.393	1,043,930	1,000,000	1,000,000					3.686	3.739	JAJO	6,655	43,256	10/25/2016	10/28/2027
38141G-WB-6	GOLDMAN SACHS GROUP INC		1,2	1FE	2,299,884	106.429	2,309,509	2,170,000	2,298,789		(803)			3.850	2.778	JJ	35,971	6,545	12/18/2019	01/26/2027
38141G-WD-2	GOLDMAN SACHS GROUP INC		2	1FE	1,011,520	101.022	1,010,220	1,000,000	1,004,256		(3,229)			3.046	2.757	JAJO	5,499	37,079	09/28/2017	04/26/2022
38141G-WT-7	GOLDMAN SACHS GROUP INC		1,2	1FE	39,980	102.829	41,132	40,000	39,989		4			3.200	3.209	FA	455	1,280	01/18/2018	02/23/2023
38869P-AM-6	GRAPHIC PACKAGING HOLDING C		1,2	3FE	685,279	104.041	728,287	700,000	687,314		2,035			4.125	4.564	FA	10,908	14,438	02/27/2019	08/15/2024
413875-AR-6	HARRIS CORP		1,2	2FE	602,334	106.698	640,188	600,000	602,062		(272)			3.832	3.758	AO	4,087	22,992	02/21/2019	04/27/2025
404119-BW-8	HCA INC		1,2	3FE	667,712	115.750	740,800	640,000	665,675		(2,037)			5.875	5.288	FA	15,667	18,904	02/08/2019	02/01/2029
42328B-AA-0	HELIOS LEASING I LLC			1FE	533,324	100.215	535,525	534,376	533,579		75			2.018	2.088	FMAN	959	11,353	11/22/2016	05/29/2024
42328B-AC-6	HELIOS LEASING I LLC		1	1FE	286,941	98.938	290,603	293,723	289,032		853			1.562	2.220	MUSD	38	4,819	05/24/2017	09/28/2024
42824C-AG-4	HEWLETT PACKARD ENTERPRISE		1,2	2FE	505,330	101.143	505,715	500,000	501,592		(2,189)			5.620	3.138	AO	3,800	18,000	04/09/2018	10/15/2020
432833-AD-3	HILTON DOMESTIC OPERATING CO		1,2	3FE	651,755	105.534	685,971	650,000	651,645		(110)			5.125	5.078	MN	5,552	33,313	02/08/2019	05/01/2026
436440-AM-3	HOLOGIC INC		1,2	3FE	663,802	106.284	722,731	680,000	665,115		1,313			4.625	4.957	FA	13,104	15,725	02/08/2019	02/01/2028
437076-BN-1	HOME DEPOT INC		1,2	1FE	695,198	99.923	749,423	750,000	700,751		5,554			2.125	3.222	MS	4,693	15,938	02/21/2019	09/15/2026
437076-BY-7	HOME DEPOT INC		1,2	1FE	243,594	104.026	254,864	245,000	243,659		66			2.950	3.017	JD	321	3,574	06/03/2019	06/15/2029
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY		1,2	1FE	25,000	105.436	26,359	25,000	25,000					3.737	3.737	AO	234	934	03/23/2018	04/01/2028
44107T-AX-4	HOST HOTELS & RESORTS LP		1,2	2FE	373,406	105.204	394,515	375,000	374,023		228			3.875	3.943	MN	1,857	14,531	03/20/2017	04/01/2024
44328M-AK-0	HSBC BANK PLC		C	1FE	182,454	102.754	174,682	170,000	174,206		(3,919)			4.750	2.348	JJ	3,634	8,075	11/09/2017	01/19/2021
404280-AW-9	HSBC HOLDINGS PLC		C	1FE	2,041,010	108.883	2,177,660	2,000,000	2,036,716		(4,294)			4.300	3.962	MS	26,994	86,000	03/01/2019	03/08/2026
404280-BM-0	HSBC HOLDINGS PLC		C	2,5	1FE	200,000	102.325	204,650	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	101.744	615,551	605,000	609,213		(5,737)			4.500	3.495	JD	1,210	27,225	07/10/2018	12/15/2020
449934-AD-0	IMS HEALTH INC		1,2	3FE	428,316	105.732	444,074	420,000	427,608		(708)			5.000	4.685	AO	4,433	21,000	03/22/2019	10/15/2026
45687A-AM-4	INGERSOLL-RAND GLOBAL HOLDIN		1	2FE	673,907	100.924	681,237	675,000	674,584		373			2.900	2.955	FA	7,069	19,575	02/13/2018	02/21/2021
458140-BD-1	INTEL CORP		1,2	1FE	182,471	103.852	186,934	180,000	181,627		(354)			2.875	2.646	MN	719	5,175	07/28/2017	05/11/2024
459200-HA-2	INTERNATIONAL BUSINESS MACHI		C	1	1FE	204,564	101.828	203,656	200,000		(932)			2.900	2.403	MN	967	5,800	12/05/2016	11/01/2021
459200-JG-7	INTERNATIONAL BUSINESS MACHI		1	1FE	351,089	106.586	373,051	350,000	350,984		(105)			3.450	3.399	FA	4,428	6,038	03/08/2019	02/19/2026
459200-JR-3	INTERNATIONAL BUSINESS MACHI		1	1FE	343,872	106.056	371,196	350,000	344,766		642			3.300	3.541	JJ	4,941	11,550	08/06/2018	01/27/2027
459200-JZ-5	INTERNATIONAL BUSINESS MACHI		1	1FE	423,448	105.463	421,852	400,000	422,775		(673)			3.300	2.333	MN	1,687	6,600	10/16/2019	05/15/2026
460690-BP-4	INTERPUBLIC GROUP OF COMPANI		1,2	2FE	404,628	112.525	450,100	400,000	404,301		(327)			4.650	4.497	AO	4,650	19,117	02/21/2019	10/01/2028
24422E-TV-1	JOHN DEERE CAPITAL CORP			1FE	129,736	100.838	131,089	130,000	129,856		53			2.150	2.193	MS	877	2,795	09/05/2017	09/08/2022
24422E-UM-9	JOHN DEERE CAPITAL CORP			1FE	69,987	105.981	74,187	70,000	69,994		6			3.650	3.653	AO	561	2,555	10/09/2018	10/12/2023
24422E-UX-5	JOHN DEERE CAPITAL CORP			1FE	194,667	102.273	199,432	195,000	194,701		35			2.600	2.639	MS	1,606	1,268	06/04/2019	03/07/2024
46625H-HS-2	JPMORGAN CHASE & CO			1FE	1,089,264	101.387	1,064,564	1,050,000	1,059,417		(16,551)			4.400	2.765	JJ	20,405	46,200	05/04/2018	07/22/2020
46625H-KC-3	JPMORGAN CHASE & CO		2	1FE	180,329	104.392	187,906	180,000	180,232		(38)			3.125	3.096	JJ	2,469	5,625	06/21/2017	01/23/2025
46625H-RW-2	JPMORGAN CHASE & CO		2	1FE	1,022,380	101.761	1,017,610	1,000,000	1,012,437		(4,420)			3.166	2.750	JAJO	6,068	38,134	09/28/2017	10/24/2023
46647P-AP-1	JPMORGAN CHASE & CO		1,2,5	1FE	1,620,135	104.204	1,625,582	1,560,000	1,619,568		(567)			3.559	2.351	AO	10,487	2,135	12/18/2019	04/23/2024
46647P-AV-8	JPMORGAN CHASE & CO		1,2,5	1FE	1,911,248	111.566	2,086,284	1,870,000	1,907,646		(3,602)			4.203	3.921	JJ	34,495	41,820	02/21/2019	07/23/2029
46647P-AX-4	JPMORGAN CHASE & CO		1,2,5	1FE	130,000	113.742	147,865	130,000	130,000					4.452	4.452	JD	418	5,788	11/28/2018	12/05/2029

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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	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	
48128B-AB-7	JPMORGAN CHASE & CO			1,2	1FE		741,153	102.044	744,921	730,000	735,371				2.972	2.599	JJ	10,004	21,696	09/14/2017	01/15/2023
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1FE		448,358	104.431	469,940	450,000	448,758		162		3.150	3.193	MN	2,363	14,175	05/03/2017	05/01/2027
494550-BT-2	KINDER MORGAN ENERGY PARTN			1,2	2FE		515,375	101.389	506,945	500,000	503,856		(3,749)		3.500	2.714	MS	5,833	17,500	11/03/2016	03/01/2021
49456B-AP-6	KINDER MORGAN INC			1,2	2FE		505,005	109.059	545,295	500,000	504,606		(399)		4.300	4.163	MS	7,167	21,500	02/21/2019	03/01/2028
482480-AE-0	KLA-TENCOR CORP			1,2	2FE		671,100	109.734	685,838	625,000	665,292		(5,808)		4.650	3.130	MN	4,844	29,063	04/10/2019	11/01/2024
512807-AN-8	LAM RESEARCH CORP			1,2	2FE		352,804	106.745	373,608	350,000	352,437		(366)		3.800	3.646	MS	3,916	13,300	02/22/2019	03/15/2025
526057-CV-4	LENNAR CORP			1,2	3FE		669,107	108.784	750,610	690,000	670,959		1,852		5.000	5.456	JD	1,533	34,500	02/08/2019	06/15/2027
53944V-AK-5	LLOYDS BANK PLC		C		1FE		356,468	100.449	351,572	350,000	351,430		(2,238)		2.700	2.041	FA	3,518	9,450	09/18/2017	08/17/2020
53944Y-AH-6	LLOYDS BANKING GROUP PLC		C		1FE		907,372	105.582	950,238	900,000	906,366		(1,006)		3.900	3.716	MS	10,628	17,550	04/10/2019	03/12/2024
548661-DD-6	LOWES CO INC			1,2	2FE		754,928	104.124	780,930	750,000	754,306		(621)		3.125	2.987	MS	6,901	11,719	04/11/2019	09/15/2024
559080-AK-2	MAGELLAN MIDSTREAM PARTNER			1,2	2FE		167,565	112.895	180,632	160,000	166,611		(954)		5.000	4.204	MS	2,667	8,000	06/09/2017	03/01/2026
564759-QB-7	MANUFACTURERS AND TRADERS			2	1FE		913,680	100.060	925,555	925,000	920,453		2,371		2.547	2.851	MJSD	1,963	29,421	06/20/2018	12/01/2021
565849-AL-0	MARATHON OIL CORP			1,2	2FE		494,625	105.885	529,425	500,000	495,316		691		3.850	4.044	JD	1,604	19,250	02/21/2019	06/01/2025
56585A-AL-6	MARATHON PETROLEUM CORP			1,2	2FE		176,006	101.152	171,958	170,000	171,565		(1,756)		3.400	2.326	JD	257	5,780	05/31/2017	12/15/2020
55336V-AJ-9	MARKWEST ENERGY PARTNERS L			1,2	2FE		653,813	109.217	682,606	625,000	650,370		(3,443)		4.875	3.998	JD	2,539	30,469	03/08/2019	06/01/2025
571748-AZ-5	MARSH & MCLENNAN COMPANIES I			1,2	1FE		783,296	107.444	805,830	750,000	782,026		(1,270)		3.750	2.954	MS	8,359	13,125	10/16/2019	03/14/2026
571748-BA-9	MARSH & MCLENNAN COMPANIES I			1,2	1FE		186,532	103.462	186,232	180,000	183,693		(1,153)		3.300	2.593	MS	1,766	5,940	06/23/2017	03/14/2023
57629W-BY-5	MASSMUTUAL GLOBAL FUNDING II				1FE		196,602	100.163	200,326	200,000	198,852		876		2.000	2.456	AO	844	4,000	05/15/2017	04/15/2021
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1FE		798,368	105.383	843,064	800,000	798,544		176		3.400	3.433	MS	8,538	13,600	03/05/2019	03/08/2026
58013M-EY-6	MCDONALD'S CORP			1,2	2FE		758,513	107.877	809,078	750,000	757,562		(951)		3.700	3.508	JJ	11,640	13,875	02/21/2019	01/30/2026
58013M-FE-9	MCDONALD'S CORP			1,2	2FE		149,829	104.156	156,234	150,000	149,885		39		3.350	3.375	AO	1,256	5,025	08/13/2018	04/01/2023
585055-BS-4	MEDTRONIC INC			1	1FE		508,455	107.159	535,795	500,000	507,368		(1,087)		3.500	3.190	MS	5,153	17,500	02/21/2019	03/15/2025
552953-CE-9	MGM RESORTS INTERNATIONAL			1,2	3FE		661,570	112.249	729,619	650,000	660,192		(1,378)		5.750	5.402	JD	1,661	37,375	02/14/2019	06/15/2025
594918-BL-7	MICROSOFT CORP			1,2	1FE		603,152	125.009	687,550	550,000	602,169		(983)		4.450	3.860	MN	3,943	24,475	02/21/2019	11/03/2045
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP		C		1FE		507,045	107.451	537,255	500,000	506,307		(738)		3.850	3.620	MS	6,417	9,625	03/01/2019	03/01/2026
606822-AP-9	MITSUBISHI UFJ FINANCIAL GROUP		C		1FE		130,043	101.460	131,898	130,000	130,025		(6)		2.665	2.657	JJ	1,501	3,465	07/19/2017	07/25/2022
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP		C		1FE		657,995	104.281	677,827	650,000	656,907		(1,088)		3.407	3.134	MS	7,013	11,073	04/10/2019	03/07/2024
60687Y-AE-9	MIZUHO FINANCIAL GROUP INC		C	C	1FE		250,000	100.409	251,023	250,000	250,000				2.273	2.273	MS	1,705	5,683	09/07/2016	09/13/2021
609207-AQ-8	MONDELEZ INTERNATIONAL INC			1,2	2FE		79,794	104.848	83,878	80,000	79,863		44		3.625	3.680	MN	435	2,900	05/03/2018	05/07/2023
61744Y-AK-4	MORGAN STANLEY			1,2,5	1FE		1,217,163	106.286	1,328,575	1,250,000	1,219,738		2,575		3.591	3.928	JJ	19,825	22,444	02/21/2019	07/22/2028
61746B-EC-6	MORGAN STANLEY		C	2	1FE		500,000	102.206	511,030	500,000	500,000				3.336	3.383	JAJO	3,197	19,929	10/19/2016	10/24/2023
61746B-ED-4	MORGAN STANLEY			1	1FE		932,047	101.199	957,343	946,000	938,824		3,718		2.625	3.044	MN	3,035	24,833	04/06/2018	11/17/2021
61746B-EF-9	MORGAN STANLEY			1	1FE		419,587	106.452	425,808	400,000	418,746		(608)		3.625	2.883	JJ	6,485	3,625	10/16/2019	01/20/2027
61761J-VL-0	MORGAN STANLEY			1	1FE		186,217	106.235	191,223	180,000	184,252		(800)		3.700	3.166	AO	1,258	6,660	06/23/2017	10/23/2024
61761J-ZN-2	MORGAN STANLEY				2FE		102,105	107.261	107,261	100,000	101,645		(187)		3.950	3.691	AO	746	3,950	06/23/2017	04/23/2027
55336V-AR-1	MPLX LP			1,2	2FE		59,731	103.534	62,120	60,000	59,778		25		4.000	4.053	MS	707	2,400	02/05/2018	03/15/2028
637417-AL-0	NATIONAL RETAIL PROPERTIES IN			1,2	2FE		39,715	110.623	44,249	40,000	39,749		27		4.300	4.387	AO	363	1,806	09/18/2018	10/15/2028

E10.11

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
78442F-EQ-7	NAVIENT CORP			1	3FE	663,748	107,000	727,600	680,000	667,087		3,339			5.500	6.190	JJ	16,207	18,700	02/08/2019	01/25/2023
62886H-AP-6	NCL CORPORATION LTD			1,2	3FE	305,000	101.625	309,956	305,000	305,000					3.625	3.625	JD	461		12/02/2019	12/15/2024
64110L-AX-4	NETFLIX INC			1	3FE	655,836	114.060	707,172	620,000	653,626		(2,210)			6.375	5.622	MN	5,050	41,611	02/14/2019	05/15/2029
64952W-CP-6	NEW YORK LIFE GLOBAL FUNDING				1FE	144,912	100.024	145,035	145,000	144,992		32			2.000	2.020	AO	661	2,900	06/20/2017	04/09/2020
64952W-CS-0	NEW YORK LIFE GLOBAL FUNDING				1FE	199,606	100.882	201,764	200,000	199,807		83			2.300	2.341	JD	268	4,600	06/05/2017	06/10/2022
655844-AW-8	NORFOLK SOUTHERN CORP			1	2FE	172,638	116.370	174,555	150,000	166,012		(2,664)			5.590	3.400	MN	1,025	8,385	06/09/2017	05/17/2025
655844-BH-0	NORFOLK SOUTHERN CORP			1	2FE	264,535	118.411	296,028	250,000	264,218		(317)			4.837	4.427	AO	3,023	12,093	02/21/2019	10/01/2041
666807-BM-3	NORTHROP GRUMMAN CORP			1,2	2FE	296,748	103.088	309,264	300,000	297,128		380			2.930	3.137	JJ	4,053	4,395	04/11/2019	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2FE	479,680	104.324	521,620	500,000	481,319		1,639			3.250	3.794	JJ	7,493	8,125	03/04/2019	01/15/2028
666807-BQ-4	NORTHROP GRUMMAN CORP			1,2	2FE	34,995	101.495	35,523	35,000	34,998		2			2.550	2.552	AO	188	893	10/10/2017	10/15/2022
67080L-AA-3	NUVEEN LLC			1,2	1FE	99,403	111.307	111,307	100,000	99,472		59			4.000	4.072	MN	667	4,100	10/17/2018	11/01/2028
67066G-AE-4	NVIDIA CORP			1,2	1FE	487,525	104.986	524,930	500,000	488,737		1,212			3.200	3.581	MS	4,667	16,000	03/04/2019	09/16/2026
62947Q-AX-6	NXP BV		C	1,2	2FE	524,615	112.763	563,815	500,000	522,033		(2,582)			5.350	4.504	MS	8,917	13,375	03/01/2019	03/01/2026
674599-CE-3	OCCIDENTAL PETROLEUM CORP			1,2	2FE	96,318	100.795	100,795	100,000	97,283		811			2.700	3.628	FA	1,020	2,700	10/18/2018	02/15/2023
674599-CP-8	OCCIDENTAL PETROLEUM CORP			1	2FE	194,791	101.053	197,053	195,000	194,820		29			2.700	2.737	FA	2,091		08/06/2019	08/15/2022
674599-CZ-6	OCCIDENTAL PETROLEUM CORP			1,2	2FE	217,106	103.015	206,030	200,000	204,680		(4,063)			4.850	2.715	MS	2,856	9,700	11/08/2016	03/15/2021
68389X-BL-8	ORACLE CORP			1,2	1FE	292,568	101.667	305,001	300,000	294,753		1,319			2.400	2.898	MS	2,120	7,200	06/14/2018	09/15/2023
68389X-BM-6	ORACLE CORP		C	1,2	1FE	238,040	102.273	255,683	250,000	239,281		1,241			2.650	3.387	JJ	3,055	3,313	02/21/2019	07/15/2026
68389X-BS-3	ORACLE CORP			1,2	1FE	77,005	103.919	83,135	80,000	77,660		439			2.950	3.610	MN	302	2,360	06/27/2018	11/15/2024
686514-AE-0	ORLANDO HEALTH INC			1,2	1FE	80,387	106.213	84,970	80,000	80,327		(30)			3.777	3.720	AO	755	3,022	02/06/2018	10/01/2028
69371R-N7-7	PACCAR FINANCIAL CORP				1FE	79,947	100.998	80,798	80,000	79,973		11			2.300	2.314	FA	721	1,840	08/07/2017	08/10/2022
695114-CQ-9	PACIFICORP			1,2	1FE	252,558	102.746	256,865	250,000	251,460		(422)			2.950	2.757	JD	615	7,375	05/10/2017	06/01/2023
70109H-AK-1	PARKER HANNIFIN CORP			1	2FE	188,962	103.737	186,727	180,000	184,992		(1,766)			3.500	2.433	MS	1,855	6,300	09/18/2017	09/15/2022
70450Y-AC-7	PAYPAL HOLDINGS INC			1,2	2FE	229,860	101.040	232,392	230,000	229,867		7			2.400	2.413	AO	1,457		09/19/2019	10/01/2024
693304-AP-2	PECO ENERGY CO			1,2	1FE	299,403	100.974	302,922	300,000	299,692		114			2.375	2.414	MS	2,098	7,125	05/24/2017	09/15/2022
709599-AX-2	PENSKE TRUCK LEASING CO LP			1,2	2FE	293,937	107.214	321,642	300,000	294,488		551			4.200	4.500	AO	3,150	12,600	02/21/2019	04/01/2027
709604-AB-8	PENTA AIRCRAFT LEASING 2013 LL			1	1FE	473,352	102.039	477,682	468,136	472,016		(484)			2.646	2.355	FMAN	1,239	12,867	05/10/2017	11/25/2025
718546-AC-8	PHILLIPS 66			1	1FE	182,893	104.960	178,432	170,000	176,378		(2,720)			4.300	2.571	AO	1,828	7,310	07/19/2017	04/01/2022
719160-AA-1	PHOENIX 2012 LLC			1	1FE	630,489	99.280	650,858	655,578	635,228		2,810			1.607	3.038	JAJO	2,575	11,337	03/21/2018	07/03/2024
69353R-FG-8	PNC BANK NA			2	1FE	341,523	104.337	365,180	350,000	342,267		744			3.100	3.425	AO	1,989	10,850	02/21/2019	10/25/2027
693475-AV-7	PNC FINANCIAL SERVICES GROUP			2	1FE	563,585	105.301	579,156	550,000	561,658		(1,927)			3.500	2.932	JJ	8,449		04/11/2019	01/23/2024
742741-AA-9	PROCTER & GAMBLE PROFIT SHAR				1FE	466,740	102.818	449,957	437,625	459,618		(9,083)			9.360	2.596	JJ	20,481	53,078	10/30/2018	01/01/2021
74340X-AW-1	PROLOGIS LP			1,2	1FE	51,525	107.089	53,545	50,000	51,081		(294)			4.250	3.565	FA	803	2,125	06/19/2018	08/15/2023
744448-CH-2	PUBLIC SERVICE CO OF COLORAD			1,2	1FE	79,293	101.163	80,930	80,000	79,591		122			2.500	2.667	MS	589	2,000	06/30/2017	03/15/2023
744482-BL-3	PUBLIC SERVICE CO OF NEW HAM			1,2	1FE	189,158	105.067	189,121	180,000	185,565		(1,456)			3.500	2.591	MN	1,050	6,300	06/22/2017	11/01/2023
74456Q-BC-9	PUBLIC SERVICE ELECTRIC AND G			1,2	1FE	123,487	101.341	131,743	130,000	125,491		1,251			2.375	3.475	MN	395	3,088	05/16/2018	05/15/2023
745867-AX-9	PULTEGROUP INC			1,2	3FE	667,437	109.132	753,011	690,000	669,500		2,063			5.000	5.515	JJ	15,908	17,250	02/14/2019	01/15/2027

SCHEDULE D - PART 1

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

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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 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
747525-AT-0	QUALCOMM INC			1,2	1FE	569,485	103.392	594,504	575,000	570,222		738			2.900	3.104	MN	1,899	16,675	04/12/2019	05/20/2024
21685W-DF-1	RABOBANK NEDERLAND	C			2FE	1,002,320	104.563	1,045,630	1,000,000	1,001,694		(466)			3.950	3.887	MN	5,706	39,500	08/06/2018	11/09/2022
756109-AN-4	REALTY INCOME CORP			1,2	1FE	66,152	103.253	67,114	65,000	65,656		(243)			3.250	2.836	AO	446	2,113	11/29/2017	10/15/2022
756109-AV-6	REALTY INCOME CORP			1,2	1FE	267,356	107.813	280,314	260,000	266,573		(811)			3.875	3.331	AO	2,127	6,200	04/16/2019	04/15/2025
7591EP-AP-5	REGIONS FINANCIAL CORP			1,2	2FE	109,935	105.856	116,442	110,000	109,955		16			3.800	3.812	FA	1,591	4,192	08/08/2018	08/14/2023
759470-AV-9	RELIANCE INDUSTRIES LTD	C	1		1FE	903,784	99.758	921,449	923,684	904,695		1,373			1.870	2.585	JJ	7,965	18,602	12/14/2018	01/15/2026
760759-AR-1	REPUBLIC SERVICES INC			1,2	2FE	478,475	102.417	512,085	500,000	480,647		2,172			2.900	3.573	JJ	7,250	7,250	03/01/2019	07/01/2026
774341-AE-1	ROCKWELL COLLINS INC			1,2	2FE	199,231	105.407	200,273	190,000	195,674		(1,425)			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	106.630	181,271	170,000	173,752		(581)			3.625	3.199	JD	274	6,163	07/18/2017	12/15/2025
77578J-AA-6	ROLLS ROYCE CORP	C	1,2		2FE	200,320	100.389	200,778	200,000	200,074		(97)			2.375	2.322	AO	1,016	4,750	05/26/2017	10/14/2020
776743-AC-0	ROPER TECHNOLOGIES INC			1,2	2FE	563,075	101.489	583,562	575,000	567,967		3,472			2.800	3.453	JD	716	16,100	07/30/2018	12/15/2021
776743-AE-6	ROPER TECHNOLOGIES INC			1,2	2FE	99,848	105.000	105,000	100,000	99,890		32			3.650	3.682	MS	1,075	3,822	08/14/2018	09/15/2023
78013X-W2-0	ROYAL BANK OF CANADA	C			1FE	289,397	105.708	306,553	290,000	289,549		125			3.700	3.745	AO	2,563	10,730	10/01/2018	10/05/2023
780097-BJ-9	ROYAL BANK OF SCOTLAND GROU	C	2,5		2FE	257,030	106.219	265,548	250,000	255,925		(1,105)			4.519	3.786	JD	188	11,298	04/12/2019	06/25/2024
78355H-KK-4	RYDER SYSTEM INC			1,2	2FE	760,815	105.542	791,565	750,000	759,040		(1,775)			3.875	3.536	JD	2,422	31,081	02/21/2019	12/01/2023
78355H-KL-2	RYDER SYSTEM INC			1,2	2FE	204,182	105.211	210,422	200,000	203,613		(569)			3.650	3.180	MS	2,089	4,076	04/11/2019	03/18/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2FE	874,224	112.592	900,736	800,000	855,810		(9,520)			5.625	4.046	MS	15,000	45,000	02/21/2019	03/01/2025
797224-AA-0	SAN CLEMENTE LEASING LLC			1	1FE	498,639	101.580	494,878	487,180	493,631		(2,874)			3.585	2.157	FMAN	1,650	26,971	04/19/2018	08/27/2021
806854-AB-1	SCHLUMBERGER INVESTMENT SA	C	1,2		1FE	51,610	102.219	51,110	50,000	50,622		(415)			3.300	2.424	MS	490	1,650	07/27/2017	09/14/2021
81211K-AK-6	SEALED AIR CORPORATION			1	3FE	682,500	118.284	768,846	650,000	681,381		(1,119)			6.875	6.338	JJ	20,606	22,344	02/28/2019	07/15/2033
822582-AX-0	SHELL INTERNATIONAL FINANCE B	C	1		1FE	178,101	104.826	178,204	170,000	174,921		(1,279)			3.400	2.556	FA	2,232	5,780	06/14/2017	08/12/2023
822582-BZ-4	SHELL INTERNATIONAL FINANCE B	C	1,2		1FE	69,707	105.310	73,717	70,000	69,774		59			3.500	3.590	MN	327	2,450	11/07/2018	11/13/2023
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENT	C	1,2		2FE	347,690	100.568	351,988	350,000	348,984		576			2.400	2.573	MS	2,287	8,400	09/14/2017	09/23/2021
82620K-AL-7	SIEMENS FINANCIERINGSMAATSC	C	1		1FE	554,118	99.447	596,682	600,000	558,541		4,423			2.350	3.503	AO	2,977	14,100	03/01/2019	10/15/2026
828807-CS-4	SIMON PROPERTY GROUP LP			1,2	1FE	101,151	105.299	105,299	100,000	100,763		(151)			3.375	3.192	AO	844	3,375	05/16/2017	10/01/2024
828807-CU-9	SIMON PROPERTY GROUP LP			1,2	1FE	81,062	100.251	80,201	80,000	80,150		(356)			2.500	2.044	MS	667	2,000	05/17/2017	09/01/2020
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3FE	664,953	105.685	729,227	690,000	667,077		2,124			5.000	5.543	FA	14,375	17,250	02/08/2019	08/01/2027
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2FE	212,338	108.872	217,744	200,000	210,582		(1,756)			4.750	3.312	MS	2,797	4,750	04/12/2019	03/15/2024
853496-AD-9	STANDARD INDUSTRIES INC			1,2	3FE	388,144	102.732	400,655	390,000	388,226		83			4.750	4.819	JJ	8,542		08/02/2019	01/15/2028
854502-AH-4	STANLEY BLACK & DECKER INC			1,2	1FE	129,904	112.763	146,592	130,000	129,927		22			4.250	4.258	MN	706	5,663	10/30/2018	11/15/2028
857477-AW-3	STATE STREET CORP				1FE	240,095	101.766	254,415	250,000	241,155		1,060			2.650	3.269	MN	773	6,625	02/21/2019	05/19/2026
857477-BC-6	STATE STREET CORP			2,5	1FE	50,000	105.801	52,901	50,000	50,000					3.776	3.777	JD	147	1,888	11/28/2018	12/03/2024
865622-BJ-2	SUMITOMO MITSUI BANKING CORP	C			1FE	835,800	106.176	849,408	800,000	830,713		(5,086)			3.950	2.932	JJ	15,010	15,800	04/10/2019	01/10/2024
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GRO	C			1FE	374,832	100.068	400,272	400,000	377,348		2,516			2.632	3.613	JJ	4,884	5,264	03/01/2019	07/14/2026
86562M-BF-6	SUMITOMO MITSUI FINANCIAL GRO	C			1FE	190,000	106.082	201,556	190,000	190,000					3.936	3.935	AO	1,558	7,478	10/10/2018	10/16/2023
86787E-AT-4	SUNTRUST BANK			2	1FE	139,751	101.070	141,498	140,000	139,864					2.450	2.489	FA	1,429	3,430	07/26/2017	08/01/2022
86787E-BB-2	SUNTRUST BANK			1,2	1FE	39,976	109.828	43,931	40,000	39,983		7			4.050	4.058	MN	261	1,652	10/24/2018	11/03/2025

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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	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
867914-BS-1	SUNTRUST BANKS INC			1,2	1FE	660,009	108.402	661,252	610,000	658,226		(1,784)			4.000	2.365	MN	4,067	12,400	10/16/2019	05/01/2025
871503-AU-2	SYMANTEC CORP			1,2	3FE	658,337	102.182	674,401	660,000	658,581		244			5.000	5.047	AO	6,967	33,000	02/14/2019	04/15/2025
874060-AT-3	TAKEDA PHARMACEUTICAL CO LT	C		1,2	2FE	209,506	107.375	214,750	200,000	208,111		(1,395)			4.400	3.262	MN	856	8,800	04/12/2019	11/26/2023
874060-AW-6	TAKEDA PHARMACEUTICAL CO LT	C		1,2	2FE	419,688	116.448	465,792	400,000	418,349		(1,339)			5.000	4.358	MN	1,944	20,000	03/01/2019	11/26/2028
878742-AZ-8	TECK RESOURCES LTD	C		1,2	2FE	670,110	105.668	739,676	700,000	670,659		549			5.400	5.730	FA	15,750	18,900	02/08/2019	02/01/2043
880779-AZ-6	TEREX CORP			1,2	3FE	667,782	103.375	713,288	690,000	670,600		2,818			5.625	6.280	FA	16,172	19,406	02/08/2019	02/01/2025
88104L-AE-3	TERRAFORM POWER OPERATING			1,2	3FE	663,250	105.916	741,412	700,000	666,072		2,822			5.000	5.759	JJ	14,681	17,500	02/14/2019	01/31/2028
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE	C		1	3FE	657,912	83.502	659,666	790,000	659,666	(10,142)	11,896			3.150	5.918	AO	6,221	24,885	02/27/2019	10/01/2026
88224L-AK-4	TEXAS CHILDREN'S HOSPITAL			1	1FE	203,368	101.649	203,298	200,000	202,341		(452)			2.968	2.704	AO	1,484	5,936	09/08/2017	10/01/2024
883556-BF-8	THERMO FISHER SCIENTIFIC INC			1,2	2FE	182,826	107.146	187,506	175,000	181,683		(1,143)			4.150	3.087	FA	3,026	3,631	04/12/2019	02/01/2024
883556-BR-2	THERMO FISHER SCIENTIFIC INC			1,2	2FE	472,235	102.813	514,065	500,000	474,912		2,677			2.950	3.804	MS	4,179	14,750	03/01/2019	09/19/2026
872540-AQ-2	TJX COMPANIES INC			1,2	1FE	372,203	100.465	376,744	375,000	373,069		269			2.250	2.333	MS	2,484	8,438	09/07/2016	09/15/2026
88947E-AT-7	TOLL BROTHERS FINANCE CORP			1,2	3FE	669,384	104.534	752,645	720,000	673,296		3,912			4.350	5.345	FA	11,832	15,660	02/14/2019	02/15/2028
89114Q-BX-5	TORONTO-DOMINION BANK	C		1	1FE	1,183,440	100.752	1,209,024	1,200,000	1,192,680		6,714			2.550	3.136	JJ	13,260	30,600	08/09/2018	01/25/2021
89114Q-C4-8	TORONTO-DOMINION BANK	C		1	1FE	159,782	105.333	168,533	160,000	159,847		47			3.500	3.529	JJ	2,520	5,600	07/12/2018	07/19/2023
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL S	C		1	1FE	179,030	106.318	180,741	170,000	175,813		(1,338)			3.700	2.799	JJ	2,900	6,290	07/14/2017	01/15/2024
89236T-DR-3	TOYOTA MOTOR CREDIT CORP			1	1FE	496,675	105.779	528,895	500,000	497,016		341			3.200	3.296	JJ	7,556	8,000	02/21/2019	01/11/2027
89352H-AK-5	TRANSCANADA PIPELINES LTD	C		1,2	2FE	205,034	105.546	211,092	200,000	204,238		(796)			3.750	3.114	AO	1,563	3,750	04/12/2019	10/16/2023
893647-BE-6	TRANSDIGM INC			1,2	4FE	670,032	108.448	715,757	660,000	669,049		(983)			6.250	5.982	MS	12,146	24,292	02/08/2019	03/15/2026
902133-AR-8	TYCO ELECTRONICS GROUP SA	C		1,2	1FE	103,542	104.772	104,772	100,000	102,357		(500)			3.450	2.868	FA	1,438	3,450	07/31/2017	08/01/2024
91159H-HR-4	U.S. BANCORP			2	1FE	394,620	105.078	420,312	400,000	395,132		512			3.150	3.339	AO	2,240	12,600	02/21/2019	04/27/2027
902674-XF-2	UBS AG (LONDON BRANCH)	C		2	1FE	199,868	100.134	200,268	200,000	199,983		47			2.200	2.220	JD	281	4,400	06/01/2017	06/08/2020
904764-BG-1	UNILEVER CAPITAL CORP			1,2	1FE	148,917	104.767	157,151	150,000	149,163		188			3.250	3.394	MS	1,544	4,875	09/04/2018	03/07/2024
906581-AA-1	UNION 11 LEASING LLC				1FE	787,090	101.069	782,045	773,774	780,557		(1,660)			2.405	2.179	JAJO	3,515	20,156	03/10/2016	01/23/2024
906548-CM-2	UNION ELECTRIC CO			1,2	1FE	109,641	103.033	113,336	110,000	109,728		38			2.950	2.987	JD	144	3,245	06/06/2017	06/15/2027
907818-ES-3	UNION PACIFIC CORP			1,2	2FE	219,991	107.201	235,842	220,000	220,011		12			3.750	3.749	JJ	3,804	9,098	06/05/2018	07/15/2025
907818-EV-6	UNION PACIFIC CORP			1,2	2FE	251,278	114.584	286,460	250,000	251,251		(26)			4.375	4.335	MS	3,372	13,733	02/21/2019	09/10/2038
907818-EY-0	UNION PACIFIC CORP			1,2	2FE	29,925	110.436	33,131	30,000	29,936		9			3.950	3.979	MS	365	1,488	06/05/2018	09/10/2028
907818-FB-9	UNION PACIFIC CORP			1,2	2FE	704,697	109.261	770,290	705,000	704,733		36			3.700	3.705	MS	8,695	13,912	02/11/2019	03/01/2029
911312-BK-1	UNITED PARCEL SERVICE INC			1,2	1FE	179,446	101.835	183,303	180,000	179,658		104			2.500	2.561	AO	1,125	4,500	11/09/2017	04/01/2023
911365-BK-9	UNITED RENTALS (NORTH AMERIC			1,2	3FE	651,061	110.091	693,573	630,000	651,012		(49)			6.500	6.250	JD	1,820	46,069	02/08/2019	12/15/2026
913017-CN-7	UNITED TECHNOLOGIES CORP			1,2	2FE	181,654	102.779	185,002	180,000	181,090		(236)			2.800	2.646	MN	798	5,040	07/27/2017	05/04/2024
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1FE	402,744	107.182	428,728	400,000	402,498		(246)			3.450	3.350	JJ	6,363	6,900	02/21/2019	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1FE	637,098	106.710	640,260	600,000	636,169		(929)			3.375	2.466	AO	4,275		10/16/2019	04/15/2027
90331H-NV-1	US BANK NA			2	1FE	249,750	104.463	261,158	250,000	249,824		54			3.400	3.421	JJ	3,707	8,500	07/19/2018	07/24/2023
91911T-AP-8	VALE OVERSEAS LTD	C		1	2FE	107,450	117.565	117,565	100,000	106,290		(778)			6.250	5.116	FA	2,448	6,250	06/21/2018	08/10/2026
92242V-AB-2	VCK LEASE S A	C		1	1FE	274,391	102.051	275,902	270,357	273,451		(373)			2.591	2.237	JAJO	1,304	7,357	06/22/2017	07/24/2026

E10.14

SCHEDULE D - PART 1

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

E10.15

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
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2FE	433,480	110,929	443,716	400,000	423,525		(5,859)		5.150	3.444	MS	6,066	20,600	04/11/2018	09/15/2023	
92343V-CX-0	VERIZON COMMUNICATIONS INC			1	2FE	676,501	119,792	838,544	700,000	676,846		345		4.522	4.734	MS	9,320	31,654	02/21/2019	09/15/2048	
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2FE	206,194	110,990	221,980	200,000	205,651		(543)		4.125	3.675	MS	2,406	8,250	03/08/2019	03/16/2027	
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2FE	144,881	105,887	158,831	150,000	146,014		694		3.376	3.954	FA	1,913	5,064	05/04/2018	02/15/2025	
927804-FS-8	VIRGINIA ELECTRIC AND POWER C	C		1,2	1FE	895,030	104,096	936,864	900,000	895,913		602		3.100	3.193	MN	3,565	27,900	03/08/2019	05/15/2025	
927804-FV-1	VIRGINIA ELECTRIC AND POWER C			1,2	1FE	362,950	103,618	362,663	350,000	362,595		(355)		2.950	2.360	MN	1,319	5,163	10/16/2019	11/15/2026	
92826C-AD-4	VISA INC			1,2	1FE	490,455	105,689	528,445	500,000	492,483		1,135		3.150	3.431	JD	744	15,750	03/08/2018	12/14/2025	
92826C-AG-7	VISA INC			1,2	1FE	269,185	101,117	273,016	270,000	269,552		163		2.150	2.213	MS	1,709	5,805	09/06/2017	09/15/2022	
92857W-BJ-8	VODAFONE GROUP PLC		C	1	2FE	59,550	108,599	65,159	60,000	59,646		64		4.125	4.248	MN	213	2,475	05/23/2018	05/30/2025	
92857W-BU-3	VODAFONE GROUP PLC		C	1	2FE	338,722	104,492	355,273	340,000	338,729		8		4.250	4.272	MS	4,174		09/10/2019	09/17/2050	
929089-AB-6	VOYA FINANCIAL INC			1	2FE	339,420	105,625	369,688	350,000	340,524		1,105		3.650	4.132	JD	568	12,775	02/21/2019	06/15/2026	
931142-EE-9	WALMART INC			1,2	1FE	1,182,752	110,271	1,268,117	1,150,000	1,180,145		(2,607)		3.700	3.334	JD	591	42,550	02/21/2019	06/26/2028	
254687-FL-5	WALT DISNEY CO			1,2	1FE	261,070	97,059	257,206	265,000	261,184		114		2.000	2.166	MS	1,693		09/03/2019	09/01/2029	
949746-RW-3	WELLS FARGO & CO				1FE	307,560	102,805	308,415	300,000	307,340		(220)		3.000	2.577	AO	1,725	4,500	10/16/2019	04/22/2026	
95000U-2A-0	WELLS FARGO & CO			2,5	1FE	1,728,755	106,275	1,859,813	1,750,000	1,730,546		1,791		3.584	3.740	MN	6,795	62,720	02/21/2019	05/22/2028	
94988J-5N-3	WELLS FARGO BANK NA				1FE	1,079,353	100,722	1,107,942	1,100,000	1,091,740		7,760		2.600	3.342	JJ	13,188	28,600	05/17/2018	01/15/2021	
772739-AL-2	WESTROCK RKT CO			1	2FE	197,753	105,346	189,623	180,000	188,308		(3,679)		4.900	2.690	MS	2,940	8,820	05/17/2017	03/01/2022	
962166-BX-1	WEYERHAEUSER CO			1,2	2FE	318,278	108,692	347,814	320,000	318,396		117		4.000	4.062	MN	1,636	9,244	02/21/2019	11/15/2029	
96949L-AD-7	WILLIAMS PARTNERS LP			1,2	2FE	486,285	104,274	521,370	500,000	487,526		1,241		3.750	4.142	JD	833	18,750	02/21/2019	06/15/2027	
96950F-AM-6	WILLIAMS PARTNERS LP			1,2	2FE	521,465	106,705	533,525	500,000	518,388		(3,077)		4.300	3.294	MS	6,988	10,750	04/11/2019	03/04/2024	
92940P-AB-0	WRKCO INC			1,2	2FE	29,956	110,338	33,101	30,000	29,961		5		4.650	4.674	MS	411	1,093	11/27/2018	03/15/2026	
98978V-AB-9	ZOETIS INC			1,2	2FE	355,037	102,949	360,322	350,000	353,065		(1,016)		3.250	2.927	FA	4,740	11,375	01/10/2018	02/01/2023	
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					158,141,676	XXX	165,518,954	157,007,307	157,831,445		(35,642)	(111,374)					1,568,563	4,686,504	XXX	XXX
008686-AA-5	ADNA 01 A1 - CMBS		C	4	2FE	4,649	100,497	4,306	4,285	4,285		(1)		7.820	7.527	JJ	167	6,734	03/17/2016	01/02/2020	
125039-AF-4	CD 17CD6 A5 - CMBS			4	1FM	2,483,789	106,255	2,656,375	2,500,000	2,484,987		1,198		3.456	3.554	MON	7,200	72,000	02/13/2019	11/15/2050	
12529M-AF-5	CF 19CF1 A5 - CMBS			4	1FE	2,197,969	109,075	2,181,500	2,000,000	2,194,662		(3,307)		3.786	2.595	MON	6,310	12,619	10/23/2019	05/17/2052	
17322M-AW-6	CGCMT 14GC21 A5 - CMBS			4	1FM	227,144	105,823	238,102	225,000	226,679		(400)		3.855	3.670	MON	723	8,674	10/30/2018	05/10/2047	
12624K-AD-8	COMM 12CRE2 A4 - CMBS			4	1FM	377,832	102,166	372,906	365,000	371,287		(2,653)		3.147	2.376	MON	957	11,487	06/23/2017	08/15/2045	
12624X-AD-0	COMM 13CRE6 A4 - CMBS			4	1FM	452,014	102,472	450,877	440,000	446,616		(2,179)		3.101	2.570	MON	1,137	13,644	06/19/2017	03/12/2046	
23307D-AW-3	DBGS 18C1 A1 - CMBS			4	1FM	601,689	102,372	615,965	601,693	601,494		(200)		3.409	3.380	MON	1,709	21,247	10/17/2018	10/17/2051	
36248G-AD-2	GSMS 13GC16 A4 - CMBS			4	1FM	433,719	106,653	426,612	400,000	420,887		(5,328)		4.271	2.783	MON	1,424	17,084	07/18/2017	11/13/2046	
36250H-AE-3	GSMS 14GC26 A5 - CMBS			4	1FM	268,323	105,629	285,198	270,000	268,589		218		3.629	3.756	MON	817	9,798	10/10/2018	11/13/2047	
36254C-AV-2	GSMS 17GS7 A4 - CMBS			4	1FM	2,475,684	105,980	2,649,500	2,500,000	2,477,732		2,048		3.430	3.580	MON	7,146	71,458	02/13/2019	08/12/2050	
36261P-AT-9	GSMS 19GSA1 A4 - CMBS			4	1FE	2,004,366	102,982	2,004,030	1,946,000	2,003,590		(777)		3.408	2.708	MON	4,943	4,943	10/30/2019	11/13/2052	
46643T-AZ-5	JPMBB 14C26 A2 - CMBS			4	1FM	63,034	99,897	61,135	61,198	61,198		(1,119)		3.018		MON	154	6,657	12/16/2014	01/17/2048	

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
46643T-BJ-0	JPMBB 14C26 A4 - CMBS			4	1FM	137,993	105.084	147,118	140,000	138,325		273			3.494	3.762	MON	408	4,892	10/09/2018	01/17/2048
46634S-AD-7	JPMCC 12C6 ASB - CMBS			4	1FM	951,629	101.173	954,659	943,591	947,563		(2,284)			3.144	2.763	MON	2,473	31,941	07/31/2018	05/17/2045
482598-AA-7	KNDL 19KNSQ A - CMBS			4	1FM	344,000	100.048	344,165	344,000	344,000					2.565	2.603	MON	417	5,574	05/10/2019	05/15/2036
61762X-AS-6	MSBAM 13C12 ASB - CMBS			4	1FM	329,878	102.755	321,283	312,669	321,252		(2,650)			3.824	2.109	MON	996	13,688	07/19/2017	10/17/2046
61690K-AE-2	MSBAM 13C7 A4 - CMBS			4	1FM	499,532	101.840	499,016	490,000	495,123		(1,841)			2.918	2.520	MON	1,192	14,298	07/19/2017	02/16/2046
61761Q-AE-3	MSBAM 13C8 A4 - CMBS			4	1FM	461,760	102.417	460,877	450,000	456,413		(2,241)			3.134	2.600	MON	1,175	14,103	07/19/2017	12/17/2048
61764P-BU-5	MSBAM 14C19 A4 - CMBS			4	1FM	187,773	105.069	199,631	190,000	188,138		299			3.526	3.747	MON	558	6,699	10/09/2018	12/17/2047
94989W-AQ-0	WFCM 15C31 A2 - CMBS			4	1FM	622,100	99.868	633,301	634,138	629,821		8,265			2.309	4.011	MON	1,220	16,128	12/20/2018	11/18/2048
92937F-AD-3	WFRBS 13C12 A4 - CMBS			4	1FM	330,012	102.792	328,934	320,000	325,553		(1,813)			3.198	2.583	MON	853	10,234	06/23/2017	03/17/2048
3499999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securitie					15,454,889	X X X	15,835,490	15,137,574	15,408,194		(14,492)			X X X	X X X	X X X	41,979	373,902	X X X	X X X
03066G-AD-1	AMCAR 191 A3 - ABS			4	1FE	759,900	101.210	769,196	760,000	759,939		39			2.970	2.994	MON	815	17,243	03/05/2019	11/20/2023
05568Y-AA-6	BNSF 071 PTC - ABS			1	1FE	632,588	109.079	626,538	574,389	631,920		1,345			5.996	1.681	AO	8,610	34,440	10/18/2018	04/01/2024
14314W-AD-3	CARMX 173 A3 - ABS			4	1FE	342,076	100.013	342,187	342,143	342,125		16			1.970	1.987	MON	300	8,158	07/18/2017	04/15/2022
126410-LM-9	CSX TRANSPORTATION INC - ABS			1	1FE	385,673	108.902	369,236	339,053	375,182		(2,011)			6.251	2.128	JJ	9,773	22,251	11/17/2017	01/15/2023
254683-CG-8	DCENT 184 A - ABS			4	1FE	1,499,592	101.943	1,529,145	1,500,000	1,499,548		14			3.110	3.153	MON	2,073	46,650	07/24/2018	01/16/2024
290015-AA-4	ELMW1 1 A - CDO			4	1FE	1,240,000	100.038	1,240,471	1,240,000	1,240,000					3.316	3.328	JAJO	8,223	27,961	02/14/2019	04/22/2030
28108Q-AA-2	ESLFT 121 A - ABS			4	1FE	289,210	99.502	286,873	288,309	288,871		(134)			2.792	2.727	MON	134	10,407	05/18/2017	09/25/2030
35104V-AB-8	FCRT 161 A2 - ABS			4	1FE	44,176	100.048	44,306	44,285	44,239		24			2.870	3.337	MON	56	1,935	06/17/2016	10/15/2021
34528Q-FK-5	FORDF 171 A2 - ABS			4	1FE	1,291,450	100.089	1,291,148	1,290,000	1,290,238		(635)			2.160	1.534	MON	1,238	35,311	01/26/2018	05/15/2022
34531D-AE-8	FORDL 17B A4 - ABS			4	1FE	920,980	100.003	923,577	923,549	923,427		1,308			2.170	2.356	MON	891	20,244	04/10/2018	02/15/2021
34528H-AA-2	FORDR 18REV2 A - ABS			4	1FE	324,988	104.481	339,563	325,000	324,996		6			3.470	3.496	MON	501	11,277	07/17/2018	01/15/2030
43814U-AG-4	HAROT 182 A3 - ABS			4	1FE	269,994	100.929	272,508	270,000	269,610		(167)			3.010	3.215	MON	293	8,127	05/22/2018	05/18/2022
61205P-AK-5	MHESA 12 A2 - ABS			4	1FE	235,373	100.178	234,255	233,839	234,809		(230)			2.765	2.436	MON	215	8,485	08/03/2017	05/20/2030
65474V-AQ-4	NMOTR 19A A - ABS			4	1FE	3,020,000	100.426	3,032,865	3,020,000	3,020,000					2.300	2.316	MON	3,087	65,016	03/05/2019	02/15/2024
78447Y-AC-6	SLMA 133 A3 - ABS			4	1FE	409,388	97.764	400,891	410,060	409,454		(94)			2.292	2.349	MON	157	11,965	07/21/2017	04/26/2027
78448B-AC-5	SLMA 135 A3 - ABS			4	1FE	380,432	98.502	373,711	379,395	380,142		(194)			2.392	2.370	MON	151	11,575	07/21/2017	10/25/2027
85208N-AA-8	SPRINTS 161 A1 - ABS			4	2FE	120,311	101.015	121,534	120,313	120,318		6			3.360	3.369	MJSD	124	4,187	10/20/2016	03/20/2023
87165L-BB-6	SYNCT 162 A - ABS			4	1FE	384,985	100.421	386,621	385,000	385,039		(26)			2.210	2.212	MON	378	8,508	05/20/2016	05/15/2024
92917J-AA-5	VOYA 182 A1 - CDO			4	1FE	924,061	99.300	928,457	935,000	925,729		1,668			3.001	3.560	JAJO	6,079	25,247	02/12/2019	07/15/2031
98162E-AC-1	WOART 17A A3 - ABS			4	1FE	478,116	99.965	484,920	485,090	481,028		470			1.930	3.180	MON	416	11,719	03/20/2018	09/15/2022
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Sec					13,953,293	X X X	13,998,002	13,865,425	13,946,614		1,405			X X X	X X X	X X X	43,514	390,706	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					187,549,858	X X X	195,352,446	186,010,306	187,186,253		(35,642)			X X X	X X X	X X X	1,654,056	5,451,112	X X X	X X X

E10.16

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			
46431W-50-7	ISHARES:SHORT MAT BD				2	20,007,802	50.250	20,003,822		20,003,822	(3,981)						N/A						12/27/2019	
5899999	SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO					20,007,802	X X X	20,003,822		20,003,822	(3,981)				X X X	X X X	X X X						X X X	X X X
6099999	Subtotals - SVO Identified Funds					20,007,802	X X X	20,003,822		20,003,822	(3,981)				X X X	X X X	X X X						X X X	X X X
7699999	Totals - Issuer Obligations					216,373,614	X X X	225,718,835	215,269,307	215,846,281	(35,642)	(191,140)		X X X	X X X	X X X	2,010,500	5,693,684	X X X	X X X			X X X	X X X
7799999	Totals - Residential Mortgage-Backed Securities					105,341,586	X X X	108,347,244	103,419,224	105,257,739		(45,887)		X X X	X X X	X X X	299,948	2,632,057	X X X	X X X			X X X	X X X
7899999	Totals - Commercial Mortgage-Backed Securities					29,218,845	X X X	29,648,344	28,671,190	29,075,062		(52,913)		X X X	X X X	X X X	73,915	795,271	X X X	X X X			X X X	X X X
7999999	Totals - Other Loan-Backed and Structured Securities					15,155,477	X X X	15,204,147	15,057,071	15,149,793		892		X X X	X X X	X X X	46,997	433,717	X X X	X X X			X X X	X X X
8099999	Totals - SVO Identified Funds					20,007,802	X X X	20,003,822		20,003,822	(3,981)			X X X	X X X	X X X							X X X	X X X
8199999	Totals - Affiliated Bank Loans						X X X							X X X	X X X	X X X							X X X	X X X
8299999	Totals - Unaffiliated Bank Loans						X X X							X X X	X X X	X X X							X X X	X X X
8399999	Total Bonds					386,097,324	X X X	398,922,392	362,416,792	385,332,697	(39,623)	(289,048)		X X X	X X X	X X X	2,431,360	9,554,729	X X X	X X X			X X X	X X X

E10.17

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.		
NONE																				
8999999	Total Preferred Stocks							XXX											XXX	XXX

E11

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 Date Acquired	18 NAIC Designation
		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.		
31338#-10-4	Federal Home Loan Bank - Boston	RF		3,569,000	356,900	100.000	356,900	356,900							09/25/2019		
9099999	Industrial and Miscellaneous (Unaffiliated) Publicly Traded				356,900	X X X	356,900	356,900							X X X	X X X	
05536J-10-0	BCS FINANCIAL CORPORATION	O		11,868,000	1,366,956	115.180	1,366,956					(52,385)		(52,385)	12/30/2016		
9199999	Industrial and Miscellaneous (Unaffiliated) Other				1,366,956	X X X	1,366,956					(52,385)		(52,385)	X X X	X X X	
024524-12-6	AM BEACON:BW LC VAL INST			79,288	2,152	27.140	2,152	2,086		36		66		66	12/31/2019		
649280-83-1	AMERICAN FUNDS NWLD R5			148,267	10,481	70.690	10,481	9,262		134		1,346		1,346	12/31/2019		
19248B-40-4	COHEN&STEERS GL INFR I			274,364,490	5,948,222	21.680	5,948,222	5,528,646		107,964		419,577		419,577	12/04/2019		
19247N-40-9	COHEN&STEERS GL RLTY I			103,634,160	5,923,729	57.160	5,923,729	5,728,058		382,950		195,670		195,670	12/04/2019		
233203-84-3	DFA US SMALL CAP I			115,583,260	4,048,882	35.030	4,048,882	3,849,130		37,899		199,752		199,752	12/16/2019		
41665H-78-9	HARTFD:SCHR EM E SDR			405,302,860	6,732,081	16.610	6,732,081	6,221,281		153,181		510,799		510,799	12/27/2019		
464287-20-0	ISHARES:CORE S&P 500			143,629,000	46,426,638	323.240	46,426,638	40,354,785		937,960		8,176,319		8,176,319	06/17/2019		
57629E-15-9	MASSMUTUAL P:CR B R5			48,169,614	531,792	11.040	531,792	523,083		16,392		18,284		18,284	12/31/2019		
57629E-30-8	MASSMUTUAL P:INTL R5			1,661,319	21,547	12.970	21,547	20,692		179		3,261		3,261	12/31/2019		
57629S-73-7	MASSMUTUAL S:BL CH R5			1,876,036	44,068	23.490	44,068	39,501		122		5,720		5,720	12/31/2019		
57629S-68-7	MASSMUTUAL S:S&P500 R5			10,333,180	189,924	18.380	189,924	188,463		3,601		26,930		26,930	12/31/2019		
552966-80-6	MFS INSTL:INTL EQUITY			673,183,270	18,754,886	27.860	18,754,886	16,288,886		411,869		2,466,000		2,466,000	12/12/2019		
665130-10-0	NORTHERN FDS:MID CAP IDX			1,244,017	24,047	19.330	24,047	23,343		314		3,390		3,390	12/31/2019		
665162-72-3	NORTHERN FDS:SM CAP IDX			743,706	9,854	13.250	9,854	9,624		103		1,268		1,268	12/31/2019		
704329-24-2	PAYDEN:EM MKT BD SI			873,597,070	11,994,488	13.730	11,994,488	11,584,194		424,024		410,293		410,293	12/30/2019		
779546-10-0	T ROWE PRICE DIV GR			197,449	10,528	53.320	10,528	9,491		84		1,203		1,203	12/31/2019		
779562-10-7	T ROWE PRICE NEW HZNS			1,085,820	64,465	59.370	64,465	59,822				7,228		7,228	12/31/2019		
74149P-20-0	T ROWE PRICE RET:2020			864,033	19,086	22.090	19,086	18,780		376		306		306	12/31/2019		
74149P-78-8	T ROWE PRICE RET:2025			9,217,477	163,887	17.780	163,887	162,049		3,083		15,627		15,627	12/31/2019		
74149P-30-9	T ROWE PRICE RET:2030			8,146,173	210,986	25.900	210,986	205,550		3,723		19,685		19,685	12/31/2019		
74149P-77-0	T ROWE PRICE RET:2035			2,715,926	51,684	19.030	51,684	50,740		849		4,447		4,447	12/31/2019		
74149P-40-8	T ROWE PRICE RET:2040			3,459,177	93,605	27.060	93,605	89,060		1,440		9,394		9,394	12/31/2019		
74149P-76-2	T ROWE PRICE RET:2045			1,564,306	28,971	18.520	28,971	28,380		398		1,654		1,654	12/31/2019		
921908-87-7	VANGUARD RE IDX ADM			58,867	7,746	131.580	7,746	6,726		257		1,482		1,482	12/18/2019		
9499999	Mutual Funds				101,313,749	X X X	101,313,749	91,001,632		2,486,938		12,499,701		12,499,701	X X X	X X X	
9799999	Total Common Stocks				103,037,605	X X X	103,037,605	91,358,532		2,486,938		12,447,316		12,447,316	X X X	X X X	

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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
36179T-4N-2	G2 MA5329 - RMBS		06/01/2019	Wachovia Bank		1,969,160	1,921,717.38	3,550
38381R-QR-3	GNR 1923J NE - CMO/RMBS		06/01/2019	Amherst Pierpont Securities		3,140,674	3,115,000.00	8,177
912810-QX-9	UNITED STATES TREASURY		02/25/2019	CHASE SECURITIES INC		2,867,936	3,000,000.00	2,507
912810-RK-6	UNITED STATES TREASURY		02/25/2019	DEUTSCHE BANK ALEX BROWN		3,389,802	3,750,000.00	2,849
912810-SF-6	UNITED STATES TREASURY		02/27/2019	VARIOUS		3,705,300	3,750,000.00	3,916
912828-6B-1	UNITED STATES TREASURY		03/01/2019	Wachovia Bank		841,170	850,000.00	1,048
912828-6D-7	UNITED STATES TREASURY		03/08/2019	SALOMON BROTHERS INC		4,904,411	4,900,000.00	3,662
912828-6F-2	UNITED STATES TREASURY		03/27/2019	VARIOUS		3,325,085	3,300,000.00	4,647
912828-6G-0	UNITED STATES TREASURY		03/12/2019	Barclays Bank		4,488,406	4,500,000.00	3,775
912828-6H-8	UNITED STATES TREASURY		03/12/2019	HSBC SECURITIES		4,992,196	5,000,000.00	
912828-6T-2	UNITED STATES TREASURY		05/30/2019	Montgomery		2,579,689	2,550,000.00	2,633
912828-6Z-8	UNITED STATES TREASURY		07/24/2019	Montgomery		2,043,837	2,050,000.00	2,437
912828-7A-2	UNITED STATES TREASURY		07/15/2019	CREDIT USA		2,489,946	2,500,000.00	1,766
912828-7C-8	UNITED STATES TREASURY		08/01/2019	SALOMON BROTHERS INC		2,498,539	2,500,000.00	2,140
912828-WG-1	UNITED STATES TREASURY		04/29/2019	Montgomery		1,493,543	1,495,000.00	
912828-Y9-5	UNITED STATES TREASURY		07/31/2019	Wachovia Bank		5,687,988	5,700,000.00	290
912828-YF-1	UNITED STATES TREASURY		09/27/2019	CHASE SECURITIES INC		3,989,225	4,000,000.00	2,473
0599999	Subtotal - Bonds - U. S. Government				X X X	54,406,907	54,881,717.38	45,870
31335B-M7-8	FH G61282 - RMBS		03/04/2019	Morgan Stanley		8,728,290	8,919,216.81	8,919
31335B-2A-3	FH G61669 - RMBS		03/08/2019	GOLDMAN		1,635,232	1,660,134.25	1,660
31307T-L9-0	FH J36652 - RMBS		03/08/2019	Morgan Stanley		2,479,939	2,475,297.33	3,507
3132WN-UV-2	FH Q48695 - RMBS		03/04/2019	SALOMON BROTHERS INC		970,949	941,525.80	1,255
3132XT-AE-8	FH Q50904 - RMBS		03/01/2019	First Boston Corp		1,116,853	1,108,195.69	1,293
3133KG-LG-1	FH RA1227 - RMBS		10/01/2019	SALOMON BROTHERS INC		1,929,362	1,886,330.32	1,415
3132DV-KV-6	FH SD7508 - RMBS		11/14/2019	USBK		3,013,067	2,869,587.64	3,906
3132A8-6Y-0	FH ZS8087 - RMBS		08/05/2019	CHASE SECURITIES INC		6,356,065	6,269,854.69	7,837
3138WG-FT-6	FN AS6477 - RMBS		03/01/2019	Stephens Inc.		334,299	332,247.97	388
3140FE-5K-6	FN BD7149 - RMBS		03/01/2019	Morgan Stanley		8,973,344	8,898,774.90	10,382
3140H1-VX-5	FN BJ0629 - RMBS		03/04/2019	Morgan Stanley		4,376,417	4,247,731.84	5,664
3140HE-AJ-1	FN BK0908 - RMBS		03/04/2019	USBK		676,190	655,401.40	874
3140HP-S9-9	FN BK9543 - RMBS		03/04/2019	Morgan Stanley		29,080	27,865.52	42
3140J7-VZ-5	FN BM3331 - RMBS		03/04/2019	Stephens Inc.		10,944,852	10,889,318.36	12,704
3140J8-MN-0	FN BM3964 - RMBS		03/01/2019	Morgan Stanley		1,125,842	1,114,867.57	1,301
3140J9-ME-8	FN BM4856 - RMBS		03/01/2019	VARIOUS		13,432,559	13,018,588.13	17,358
3140J9-T9-2	FN BM5075 - RMBS		03/01/2019	SALOMON BROTHERS INC		6,559,130	6,650,041.86	6,650
3140JA-CQ-9	FN BM5478 - RMBS		03/01/2019	Wachovia Bank		2,983,164	2,848,314.27	4,272
3140JA-EU-8	FN BM5546 - RMBS		03/01/2019	Morgan Stanley		1,365,154	1,348,300.33	1,573
3140JA-GD-4	FN BM5595 - RMBS		03/01/2019	Morgan Stanley		440,167	435,404.28	508
3140QA-NJ-5	FN CA3092 - RMBS		03/01/2019	Morgan Stanley		3,304,567	3,164,157.97	4,746
3140QB-3Q-9	FN CA4406 - RMBS		11/01/2019	CHASE SECURITIES INC		5,717,192	5,604,607.59	5,605
3140X4-H6-6	FN FM1152 - RMBS		11/01/2019	CHASE SECURITIES INC		2,894,710	2,857,209.01	3,373

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
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		11/07/2019	Merrill Lynch		460,000	460,000.00	
64972E-GL-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		06/14/2019	Morgan Stanley		100,205	100,000.00	
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	89,946,629	88,782,973.53	105,232
002824-BG-4	ABBOTT LABORATORIES		03/04/2019	Merrill Lynch		431,932	400,000.00	5,067
002824-BM-1	ABBOTT LABORATORIES		03/08/2019	SALOMON BROTHERS INC		206,312	200,000.00	3,810
00287Y-AQ-2	ABBVIE INC		10/16/2019	Dain Rauscher		314,151	300,000.00	4,620
00287Y-AY-5	ABBVIE INC		02/21/2019	First Boston Corp		940,380	1,000,000.00	8,978
00287Y-BC-2	ABBVIE INC		04/12/2019	GOLDMAN		307,167	300,000.00	6,500
00130H-BW-4	AES CORP		02/08/2019	Dain Rauscher		652,050	630,000.00	11,261
010392-FT-0	ALABAMA POWER CO		09/12/2019	Wachovia Bank		99,665	100,000.00	
00507U-AS-0	ALLERGAN FUNDING SCS	C	03/01/2019	Merrill Lynch		741,518	750,000.00	13,458
36186C-BY-8	ALLY FINANCIAL INC		02/08/2019	Nomura International Trust Co		658,962	540,000.00	12,120
03066G-AD-1	AMCAR 191 A3 - ABS		03/05/2019	CHASE SECURITIES INC		759,900	760,000.00	
025816-BR-9	AMERICAN EXPRESS CO		04/15/2019	DONALDSON LUFKIN & JENRETTE		199,634	200,000.00	2,783
03027X-AD-2	AMERICAN TOWER CORP		02/21/2019	DONALDSON LUFKIN & JENRETTE		687,785	650,000.00	903
03027X-AT-7	AMERICAN TOWER CORP		04/11/2019	NATIFISE		351,645	350,000.00	984
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	01/11/2019	Morgan Stanley		504,925	500,000.00	
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		10/16/2019	NATIFISE		659,406	600,000.00	333
037389-BB-8	AON CORP	C	02/21/2019	Wachovia Bank		517,145	500,000.00	5,125
037833-BX-7	APPLE INC		02/21/2019	Montgomery		758,534	700,000.00	181
037833-DP-2	APPLE INC		09/05/2019	Montgomery		1,356,601	1,370,000.00	
038522-AQ-1	ARAMARK SERVICES INC		02/08/2019	Merrill Lynch		664,265	670,000.00	1,024
00206R-CT-7	AT&T INC		10/16/2019	DONALDSON LUFKIN & JENRETTE		432,604	400,000.00	2,796
00206R-DQ-2	AT&T INC		02/21/2019	GOLDMAN		250,285	250,000.00	5,135
00206R-HJ-4	AT&T INC		02/13/2019	Wachovia Bank		641,827	645,000.00	
052769-AD-8	AUTODESK INC		02/21/2019	DONALDSON LUFKIN & JENRETTE		355,114	350,000.00	2,977
06051G-GF-0	BANK OF AMERICA CORP		10/16/2019	HSBC SECURITIES		322,401	300,000.00	2,804
06051G-GR-4	BANK OF AMERICA CORP		02/21/2019	Morgan Stanley		1,711,395	1,750,000.00	5,938
06406H-CX-5	BANK OF NEW YORK MELLON CORP		04/11/2019	US Bancorp Piper-DTC		1,014,280	1,000,000.00	3,069
06406R-AB-3	BANK OF NEW YORK MELLON CORP		10/16/2019	First Boston Corp		424,188	400,000.00	2,715
06738E-AW-5	BARCLAYS PLC	C	02/14/2019	CREDIT USA		659,995	700,000.00	9,403
07274N-AY-9	BAYER US FINANCE II LLC		10/25/2019	BNP Paribas		114,671	103,000.00	1,164
05531F-BB-8	BB&T CORP		04/11/2019	DONALDSON LUFKIN & JENRETTE		844,144	850,000.00	11,372
110122-BZ-0	BRISTOL-MYERS SQUIBB CO		05/07/2019	Morgan Stanley		1,668,501	1,675,000.00	
11134L-AF-6	BROADCOM CORP		04/10/2019	GOLDMAN		495,130	500,000.00	4,380
11134L-AH-2	BROADCOM CORP		10/16/2019	Montgomery		600,270	600,000.00	6,006
14040H-BN-4	CAPITAL ONE FINANCIAL CORP		02/21/2019	Montgomery		481,270	500,000.00	8,646
14040H-BT-1	CAPITAL ONE FINANCIAL CORP		04/12/2019	Merrill Lynch		198,716	200,000.00	3,043
125039-AF-4	CD 17CD6 A5 - CMBS		02/13/2019	Morgan Stanley		2,483,789	2,500,000.00	3,360
12513G-BC-2	CDW LLC		02/14/2019	Barclays Bank		644,192	640,000.00	14,933
15135B-AQ-4	CENTENE CORP		11/21/2019	Barclays Bank		19,832	20,000.00	

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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
15137T-AA-8	CENTENE ESCROW I CORP		02/28/2019	DONALDSON LUFKIN & JENRETTE		587,205	565,000.00	7,845
12529M-AF-5	CF 19CF1 A5 - CMBS		10/23/2019	GOLDMAN		2,197,969	2,000,000.00	5,679
12527G-AC-7	CF INDUSTRIES INC		02/14/2019	DONALDSON LUFKIN & JENRETTE		667,368	690,000.00	5,158
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC		02/21/2019	Morgan Stanley		628,336	650,000.00	12,133
16411Q-AE-1	CHENIERE ENERGY PARTNERS LP		11/04/2019	DONALDSON LUFKIN & JENRETTE		112,371	110,000.00	743
17275R-BC-5	CISCO SYSTEMS INC		02/21/2019	Morgan Stanley		492,670	500,000.00	7,252
125581-GX-0	CIT GROUP INC		02/27/2019	Barclays Bank		655,488	600,000.00	17,558
172967-KN-0	CITIGROUP INC		02/21/2019	TORONTO DOMINION SECURITIES (USA) INC		729,975	750,000.00	8,075
20030N-CT-6	COMCAST CORP		02/21/2019	BNP Paribas		1,288,650	1,250,000.00	20,174
74977R-DF-8	COOPERATIEVE RABOBANK UA	C	07/15/2019	GOLDMAN		821,049	823,000.00	
225433-AC-5	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	C	02/21/2019	Morgan Stanley		245,970	250,000.00	3,880
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP		02/21/2019	US Bancorp Piper-DTC		869,457	850,000.00	1,051
126307-AZ-0	CSC HOLDINGS LLC		03/22/2019	Wachovia Bank		436,691	410,000.00	4,146
126650-CF-5	CVS CAREMARK CORP		04/11/2019	Merrill Lynch		323,876	325,000.00	1,920
126650-CW-8	CVS HEALTH CORP		10/16/2019	HSBC SECURITIES		428,404	400,000.00	1,048
126650-CX-6	CVS HEALTH CORP		03/04/2019	First Boston Corp		801,408	800,000.00	15,384
260543-CJ-0	DOW CHEMICAL CO		04/11/2019	Merrill Lynch		203,064	200,000.00	272
260543-CQ-4	DOW CHEMICAL CO		03/04/2019	Merrill Lynch		311,670	300,000.00	3,840
26078J-AC-4	DOWDUPONT INC		02/21/2019	First Boston Corp		417,136	400,000.00	4,343
233331-BB-2	DTE ENERGY CO		06/10/2019	SALOMON BROTHERS INC		104,882	105,000.00	
26441C-AX-3	DUKE ENERGY CORP		03/04/2019	DONALDSON LUFKIN & JENRETTE		575,448	600,000.00	1,103
26442U-AH-7	DUKE ENERGY PROGRESS LLC		03/04/2019	Barclays Bank		190,213	191,000.00	
290015-AA-4	EAM 1 A - CDO		02/14/2019	SALOMON BROTHERS INC		1,240,000	1,240,000.00	
29273R-BD-0	ENERGY TRANSFER PARTNERS LP		03/08/2019	VARIOUS		1,146,357	1,150,000.00	21,465
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		02/14/2019	Merrill Lynch		662,864	680,000.00	3,115
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC		02/21/2019	Morgan Stanley		710,108	700,000.00	729
26884A-BG-7	ERP OPERATING LP		10/16/2019	NATIFISE		423,452	400,000.00	2,781
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO		04/10/2019	MITSUBISHI UFJ SECURITIES		655,603	650,000.00	7,394
31428X-BR-6	FEDEX CORP		02/21/2019	First Boston Corp		306,240	300,000.00	4,480
31620M-AM-8	FIDELITY NATIONAL INFORMATION SERVICES I		04/15/2019	US Bancorp Piper-DTC		1,132,373	1,100,000.00	15,629
337932-AH-0	FIRSTENERGY CORP		03/04/2019	Merrill Lynch		497,510	500,000.00	2,763
337738-AT-5	FISERV INC		06/10/2019	CHASE SECURITIES INC		234,984	235,000.00	
35671D-BL-8	FREEMPORT-MCMORAN INC		02/27/2019	CHASE SECURITIES INC		664,131	670,000.00	9,061
302970-AG-3	FRESB 19SB59 A1F - CMBS		02/13/2019	DONALDSON LUFKIN & JENRETTE		236,152	235,000.00	589
302970-AH-1	FRESB 19SB59 A1H - CMBS		03/01/2019	VARIOUS		425,081	423,000.00	1,103
302970-AF-5	FRESB 19SB59 A7H - CMBS		02/13/2019	DONALDSON LUFKIN & JENRETTE		329,557	328,000.00	789
361448-BD-4	GATX CORP		03/01/2019	GOLDMAN		254,518	250,000.00	604
370334-BT-0	GENERAL MILLS INC		04/12/2019	Merrill Lynch		203,918	200,000.00	1,237
370334-CF-9	GENERAL MILLS INC		02/21/2019	Wachovia Bank		505,620	500,000.00	7,111
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC		02/21/2019	Merrill Lynch		950,710	1,000,000.00	4,592
375558-BF-9	GILEAD SCIENCES INC		03/08/2019	Wachovia Bank		400,624	400,000.00	446
38381R-QR-3	GNR 1923J NE - CMO/RMBS		06/01/2019	Amherst Pierpont Securities			(3,115,000.00)	
38141G-WB-6	GOLDMAN SACHS GROUP INC		12/18/2019	DONALDSON LUFKIN & JENRETTE		2,128,060	2,000,000.00	30,800

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38869P-AM-6	GRAPHIC PACKAGING HOLDING CO		02/27/2019	DONALDSON LUFKIN & JENRETTE		685,279	700,000.00	1,283
36254C-AV-2	GSMS 17GS7 A4 - CMBS		02/13/2019	Morgan Stanley		2,475,684	2,500,000.00	3,335
36261P-AT-9	GSMS 19GSA1 A4 - CMBS		10/30/2019	GOLDMAN		2,004,366	1,946,000.00	1,153
413875-AR-6	HARRIS CORP		02/21/2019	Wachovia Bank		602,334	600,000.00	7,536
404119-BW-8	HCA INC		02/08/2019	Morgan Stanley		667,712	640,000.00	1,253
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY INC		02/08/2019	DONALDSON LUFKIN & JENRETTE		651,755	650,000.00	9,346
436440-AM-3	HOLOGIC INC		02/08/2019	Merrill Lynch		663,802	680,000.00	961
437076-BN-1	HOME DEPOT INC		02/21/2019	US Bancorp Piper-DTC		695,198	750,000.00	7,083
437076-BY-7	HOME DEPOT INC		06/03/2019	Morgan Stanley		243,594	245,000.00	
404280-AW-9	HSBC HOLDINGS PLC	C	03/01/2019	VARIOUS		2,041,010	2,000,000.00	41,089
449934-AD-0	IMS HEALTH INC		03/22/2019	JEFFERIES & COMPANY, INC.		428,316	420,000.00	9,392
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP		03/08/2019	Merrill Lynch		351,089	350,000.00	771
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP		10/16/2019	Merrill Lynch		423,448	400,000.00	5,610
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC		02/21/2019	SALOMON BROTHERS INC		404,628	400,000.00	7,957
24422E-UX-5	JOHN DEERE CAPITAL CORP		06/04/2019	SALOMON BROTHERS INC		194,667	195,000.00	
46647P-AP-1	JPMORGAN CHASE & CO		12/18/2019	Merrill Lynch		1,560,135	1,500,000.00	8,453
46647P-AV-8	JPMORGAN CHASE & CO		02/21/2019	DEUTSCHE BANK ALEX BROWN		1,791,248	1,750,000.00	6,538
49456B-AP-6	KINDER MORGAN INC		02/21/2019	Stifel Nicolaus & Co.		505,005	500,000.00	10,392
482480-AE-0	KLA-TENCOR CORP		04/10/2019	GOLDMAN		671,100	625,000.00	12,997
482598-AA-7	KNDL 19KNSQ A - CMBS		05/10/2019	DEUTSCHE BANK ALEX BROWN		344,000	344,000.00	
512807-AN-8	LAM RESEARCH CORP		02/22/2019	Barclays Bank		352,804	350,000.00	5,948
526057-CV-4	LENNAR CORP		02/08/2019	SALOMON BROTHERS INC		669,107	690,000.00	5,463
53944Y-AH-6	LLOYDS BANKING GROUP PLC	C	04/10/2019	VARIOUS		907,372	900,000.00	1,300
548661-DD-6	LOWES CO INC		04/11/2019	JEFFERIES & COMPANY, INC.		754,928	750,000.00	1,953
565849-AL-0	MARATHON OIL CORP		02/21/2019	GOLDMAN		494,625	500,000.00	4,492
55336V-AJ-9	MARKWEST ENERGY PARTNERS LP		03/08/2019	Morgan Stanley		653,813	625,000.00	8,548
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		10/16/2019	VARIOUS		783,296	750,000.00	7,286
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II		03/05/2019	CHASE SECURITIES INC		798,368	800,000.00	
58013M-EY-6	MCDONALD'S CORP		02/21/2019	DONALDSON LUFKIN & JENRETTE		758,513	750,000.00	1,927
585055-BS-4	MEDTRONIC INC	C	02/21/2019	Morgan Stanley		508,455	500,000.00	7,778
552953-CE-9	MGM RESORTS INTERNATIONAL		02/14/2019	DONALDSON LUFKIN & JENRETTE		661,570	650,000.00	6,644
594918-BL-7	MICROSOFT CORP		02/21/2019	Montgomery		603,152	550,000.00	7,614
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	03/01/2019	Merrill Lynch		507,045	500,000.00	214
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/10/2019	Montgomery		657,995	650,000.00	2,153
61744Y-AK-4	MORGAN STANLEY		02/21/2019	Merrill Lynch		1,217,163	1,250,000.00	4,115
61746B-EF-9	MORGAN STANLEY		10/16/2019	Warburg Dillon Reed		317,880	300,000.00	2,658
78442F-EQ-7	NAVIENT CORP		02/08/2019	Merrill Lynch		663,748	680,000.00	1,766
62886H-AP-6	NCL CORPORATION LTD		12/02/2019	CHASE SECURITIES INC		305,000	305,000.00	
64110L-AR-7	NETFLIX INC		02/14/2019	Barclays Bank		655,836	620,000.00	12,406
65474V-AQ-4	NMOTR 19A A - ABS		03/05/2019	Montgomery		3,020,000	3,020,000.00	
655844-BH-0	NORFOLK SOUTHERN CORP		02/21/2019	SALOMON BROTHERS INC		264,535	250,000.00	4,837
666807-BM-3	NORTHROP GRUMMAN CORP		04/11/2019	Merrill Lynch		296,748	300,000.00	2,198
666807-BN-1	NORTHROP GRUMMAN CORP		03/04/2019	First Boston Corp		479,680	500,000.00	2,302

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67066G-AE-4	NVIDIA CORP		03/04/2019	GOLDMAN		487,525	500,000.00	7,556
62947Q-AX-6	NXP BV	C	03/01/2019	Morgan Stanley		524,615	500,000.00	297
674599-CP-8	OCCIDENTAL PETROLEUM CORP		08/06/2019	Montgomery		194,791	195,000.00	
68389X-BM-6	ORACLE CORP		02/21/2019	Merrill Lynch		238,040	250,000.00	736
70450Y-AC-7	PAYPAL HOLDINGS INC		09/19/2019	GOLDMAN		229,860	230,000.00	
709599-AX-2	PENSKE TRUCK LEASING CO LP		02/21/2019	US Bancorp Piper-DTC		293,937	300,000.00	5,040
69353R-FG-8	PNC BANK NA		02/21/2019	DONALDSON LUFKIN & JENRETTE		341,523	350,000.00	3,617
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC		04/11/2019	Montgomery		563,585	550,000.00	4,385
745867-AX-9	PULTEGROUP INC		02/14/2019	Morgan Stanley		667,437	690,000.00	3,258
747525-AT-0	QUALCOMM INC		04/12/2019	VARIOUS		569,485	575,000.00	6,642
756109-AV-6	REALTY INCOME CORP		04/16/2019	Merrill Lynch		207,656	200,000.00	65
760759-AR-1	REPUBLIC SERVICES INC		03/01/2019	US Bancorp Piper-DTC		478,475	500,000.00	2,578
780097-BJ-9	ROYAL BANK OF SCOTLAND GROUP PLC	C	04/12/2019	SALOMON BROTHERS INC		257,030	250,000.00	3,483
78355H-KK-4	RYDER SYSTEM INC		02/21/2019	Montgomery		760,815	750,000.00	8,799
78355H-KL-2	RYDER SYSTEM INC		04/11/2019	GOLDMAN		204,182	200,000.00	973
785592-AM-8	SABINE PASS LIQUEFACTION LLC		02/21/2019	CHASE SECURITIES INC		323,394	300,000.00	8,156
81211K-AK-6	SEALED AIR CORPORATION		02/28/2019	GOLDMAN		682,500	650,000.00	6,082
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	03/01/2019	Merrill Lynch		554,118	600,000.00	5,483
82967N-BA-5	SIRIUS XM RADIO INC		02/08/2019	CHASE SECURITIES INC		664,953	690,000.00	1,054
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		04/12/2019	Barclays Bank		212,338	200,000.00	818
853496-AD-9	STANDARD INDUSTRIES INC		08/02/2019	Merrill Lynch		388,144	390,000.00	1,081
857477-AW-3	STATE STREET CORP		02/21/2019	Merrill Lynch		240,095	250,000.00	1,767
865622-BJ-2	SUMITOMO MITSUI BANKING CORP	C	04/10/2019	DONALDSON LUFKIN & JENRETTE		835,800	800,000.00	8,076
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROUP INC	C	03/01/2019	DONALDSON LUFKIN & JENRETTE		374,832	400,000.00	1,491
867914-BS-1	SUNTRUST BANKS INC		10/16/2019	Montgomery		650,022	600,000.00	11,133
871503-AU-2	SYMANTEC CORP		02/14/2019	Morgan Stanley		658,337	660,000.00	11,367
874060-AR-7	TAKEDA PHARMACEUTICAL CO LTD	C	04/12/2019	DONALDSON LUFKIN & JENRETTE		209,506	200,000.00	3,422
874060-AU-0	TAKEDA PHARMACEUTICAL CO LTD	C	03/01/2019	Nomura International Trust Co		419,688	400,000.00	5,500
878742-AZ-8	TECK RESOURCES LTD	C	02/08/2019	Dain Rauscher		670,110	700,000.00	1,155
880779-AZ-6	TEREX CORP		02/08/2019	Montgomery		667,782	690,000.00	1,186
88104L-AE-3	TERRAFORM POWER OPERATING LLC		02/14/2019	Dain Rauscher		663,250	700,000.00	1,847
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	02/27/2019	Barclays Bank		657,912	790,000.00	10,369
883556-BF-8	THERMO FISHER SCIENTIFIC INC		04/12/2019	Barclays Bank		182,826	175,000.00	1,513
883556-BR-2	THERMO FISHER SCIENTIFIC INC		03/01/2019	Merrill Lynch		472,235	500,000.00	6,801
88947E-AT-7	TOLL BROTHERS FINANCE CORP		02/14/2019	DONALDSON LUFKIN & JENRETTE		669,384	720,000.00	348
89236T-DR-3	TOYOTA MOTOR CREDIT CORP	C	02/21/2019	US Bancorp Piper-DTC		496,675	500,000.00	1,956
89352H-AK-5	TRANSCANADA PIPELINES LTD	C	04/12/2019	Morgan Stanley		205,034	200,000.00	
893647-BE-6	TRANSDIGM INC		02/08/2019	Morgan Stanley		670,032	660,000.00	
91159H-HR-4	U.S. BANCORP		02/21/2019	GOLDMAN		394,620	400,000.00	4,130
907818-EV-6	UNION PACIFIC CORP		02/21/2019	SALOMON BROTHERS INC		251,278	250,000.00	7,808
907818-FB-9	UNION PACIFIC CORP		02/11/2019	Morgan Stanley		704,697	705,000.00	
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC		02/08/2019	Montgomery		651,061	630,000.00	11,603
91324P-CW-0	UNITEDHEALTH GROUP INC		02/21/2019	US Bancorp Piper-DTC		402,744	400,000.00	1,533

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91324P-CY-6	UNITEDHEALTH GROUP INC		10/16/2019	NATIFISE		637,098	600,000.00	169
92343V-CX-0	VERIZON COMMUNICATIONS INC		02/21/2019	CHASE SECURITIES INC		676,501	700,000.00	14,068
92343V-DY-7	VERIZON COMMUNICATIONS INC		03/08/2019	SALOMON BROTHERS INC		206,194	200,000.00	4,033
927804-FS-8	VIRGINIA ELECTRIC AND POWER CO		03/08/2019	SCOTIA MCLEOD INC		395,840	400,000.00	4,030
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO		10/16/2019	Merrill Lynch		362,950	350,000.00	4,388
92857W-BU-3	VODAFONE GROUP PLC	C	09/10/2019	Morgan Stanley		338,722	340,000.00	
92917J-AA-5	VOYA 182 A1 - CDO		02/12/2019	CHASE SECURITIES INC		924,061	935,000.00	2,951
929089-AB-6	VOYA FINANCIAL INC		02/21/2019	Wachovia Bank		339,420	350,000.00	2,484
931142-EE-9	WALMART INC		02/21/2019	First Boston Corp		1,182,752	1,150,000.00	6,973
254687-FL-5	WALT DISNEY CO		09/03/2019	CHASE SECURITIES INC		261,070	265,000.00	
949746-RW-3	WELLS FARGO & CO		10/16/2019	Wachovia Bank		307,560	300,000.00	4,400
95000U-2A-0	WELLS FARGO & CO		02/21/2019	MIZUHO SECURITES FIXED		1,728,755	1,750,000.00	16,203
962166-BX-1	WEYERHAEUSER CO		02/21/2019	GOLDMAN		318,278	320,000.00	
96949L-AD-7	WILLIAMS PARTNERS LP		02/21/2019	GOLDMAN		486,285	500,000.00	3,646
96950F-AM-6	WILLIAMS PARTNERS LP		04/11/2019	GOLDMAN		521,465	500,000.00	2,449
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	112,787,020	108,763,000.00	856,833
46431W-50-7	ISHARES:SHORT MAT BD		12/27/2019	Northern Trust		20,007,802		
8099999	Subtotal - Bonds - SVO Identified Funds				X X X	20,007,802		
8399997	Subtotal - Bonds - Part 3				X X X	277,148,358	252,427,690.91	1,007,935
8399998	Summary Item from Part 5 for Bonds				X X X	40,383,778	29,584,000.00	19,916
8399999	Total - Bonds				X X X	317,532,136	282,011,691	1,027,851
31338#-10-4	Federal Home Loan Bank - Boston		10/01/2019	FHLB BANK	3,569,000	356,900		
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	356,900	X X X	
024524-12-6	AM BEACON:BW LC VAL INST		04/23/2019	Reliance Trust	17.573	438		
024524-12-6	AM BEACON:BW LC VAL INST		12/31/2019	Reliance Trust	61.715	1,648		
649280-83-1	AMERICAN FUNDS NWLD R5		04/23/2019	Reliance Trust	15.868	1,005		
649280-83-1	AMERICAN FUNDS NWLD R5		12/31/2019	Reliance Trust	46.835	3,214		
19248B-40-4	COHEN&STEERS GL INFR I		12/04/2019	Northern Trust	283,329.360	5,709,198		
19247N-40-9	COHEN&STEERS GL RLTY I		02/05/2019	Northern Trust	98,894.130	5,455,000		
19247N-40-9	COHEN&STEERS GL RLTY I		12/04/2019	Northern Trust	8,530.350	482,132		
233203-84-3	DFA US SMALL CAP I		03/28/2019	Northern Trust	104,846.370	3,498,705		
233203-84-3	DFA US SMALL CAP I		12/16/2019	Northern Trust	10,736.890	350,425		
41665H-78-9	HARTFD:SCHR EM E SDR		12/27/2019	Northern Trust	35,726.310	548,281		
41665H-78-9	HARTFD:SCHR EM EQ SDR		02/05/2019	Northern Trust	369,576.550	5,673,000		

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464287-20-0	ISHARES:CORE S&P 500		02/05/2019	First Boston Corp	89,476.000	24,590,510		
464287-20-0	ISHARES:CORE S&P 500		06/17/2019	BURNS FRY HOARE GOVETT INC	899.000	260,570		
57629E-15-9	MASSMUTUAL P:CR B R5		04/23/2019	Reliance Trust	4,891.143	51,947		
57629E-15-9	MASSMUTUAL P:CR B R5		12/31/2019	Reliance Trust	14,378.428	160,712		
57629E-30-8	MASSMUTUAL P:INTL R5		04/23/2019	Reliance Trust	110.431	1,273		
57629E-30-8	MASSMUTUAL P:INTL R5		12/31/2019	Reliance Trust	363.583	4,535		
57629S-73-7	MASSMUTUAL S:BL CH R5		04/23/2019	Reliance Trust	176.728	3,774		
57629S-73-7	MASSMUTUAL S:BL CH R5		12/31/2019	Reliance Trust	544.809	12,639		
57629S-68-7	MASSMUTUAL S:S&P500 R5		04/23/2019	Reliance Trust	780.276	12,866		
57629S-68-7	MASSMUTUAL S:S&P500 R5		12/31/2019	Reliance Trust	2,384.779	43,107		
552966-80-6	MFS INSTL:INTL EQUITY	C	02/05/2019	Northern Trust	670,000.000	16,147,000		
552966-80-6	MFS INSTL:INTL EQUITY		12/12/2019	Northern Trust	20,820.740	566,949		
665130-10-0	NORTHERN FDS:MID CAP IDX		04/23/2019	Reliance Trust	147.353	2,603		
665130-10-0	NORTHERN FDS:MID CAP IDX		12/31/2019	Reliance Trust	326.570	6,094		
665162-72-3	NORTHERN FDS:SM CAP IDX		04/23/2019	Reliance Trust	113.939	1,386		
665162-72-3	NORTHERN FDS:SM CAP IDX		12/31/2019	Reliance Trust	222.930	2,819		
704329-24-2	PAYDEN:EM MKT BD SI		12/30/2019	VARIOUS	876,661.470	11,624,798		
779546-10-0	T ROWE PRICE DIV GR		04/23/2019	Reliance Trust	35.061	1,592		
779546-10-0	T ROWE PRICE DIV GR		12/31/2019	Reliance Trust	106.691	5,423		
779562-10-7	T ROWE PRICE NEW HZNS		04/23/2019	Reliance Trust	81.599	4,536		
779562-10-7	T ROWE PRICE NEW HZNS		12/31/2019	Reliance Trust	327.841	20,100		
74149P-20-0	T ROWE PRICE RET:2020		04/23/2019	Reliance Trust	253.518	5,293		
74149P-20-0	T ROWE PRICE RET:2020		12/31/2019	Reliance Trust	610.515	13,487		
74149P-78-8	T ROWE PRICE RET:2025		04/23/2019	Reliance Trust	574.793	9,549		
74149P-78-8	T ROWE PRICE RET:2025		12/31/2019	Reliance Trust	2,287.335	40,648		
74149P-30-9	T ROWE PRICE RET:2030		04/23/2019	Reliance Trust	841.747	20,344		
74149P-30-9	T ROWE PRICE RET:2030		12/31/2019	Reliance Trust	2,352.229	60,523		
74149P-77-0	T ROWE PRICE RET:2035		04/23/2019	Reliance Trust	396.714	7,063		
74149P-77-0	T ROWE PRICE RET:2035		12/31/2019	Reliance Trust	944.770	17,825		
74149P-40-8	T ROWE PRICE RET:2040		04/23/2019	Reliance Trust	321.558	8,107		
74149P-40-8	T ROWE PRICE RET:2040		12/31/2019	Reliance Trust	986.028	26,553		
74149P-76-2	T ROWE PRICE RET:2045		04/23/2019	Reliance Trust	274.647	4,719		
74149P-76-2	T ROWE PRICE RET:2045		12/31/2019	Reliance Trust	874.345	16,099		
921908-87-7	VANGUARD RE IDX ADM		03/28/2019	DIVIDEND REINVESTMENT	0.406	50		
921908-87-7	VANGUARD RE IDX ADM		12/18/2019	DIVIDEND REINVESTMENT	1.639	207		
9499999	Common Stocks - Mutual Funds				X X X	75,478,746	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	75,835,646	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	1,246,859	X X X	
9799999	Total - Common Stocks				X X X	77,082,505	X X X	

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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
9899999	Total - Preferred and Common Stocks				X X X	77,082,505	X X X	
9999999	Totals				X X X	394,614,641	X X X	1,027,851

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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
02265Q-AA-6	AMAL LTD	C	04/01/2019	VARIOUS		480,650	478,075.32	491,543	487,817		(1,055)		(1,055)		486,762		(6,112)	(6,112)	4,687	08/21/2021
36202E-NA-3	G2 003985 - RMBS		12/01/2019	Paydown		15,058	15,057.70	15,194	15,158		(100)		(100)		15,058				361	05/20/2037
36202E-ZG-7	G2 004343 - RMBS		12/01/2019	Paydown		18,092	18,092.37	18,644	18,610		(517)		(517)		18,092				433	01/20/2039
36179R-VB-2	G2 MA3310 - RMBS		12/01/2019	Paydown		216,271	216,270.75	228,335	227,452		(11,167)		(11,167)		216,271				3,801	12/20/2045
36179R-VD-8	G2 MA3312 - RMBS		12/01/2019	Paydown		172,895	172,894.82	184,552	184,615		(11,710)		(11,710)		172,895				3,291	12/20/2045
36179S-QX-8	G2 MA4070 - RMBS		12/01/2019	Paydown		242,834	242,834.27	257,101	255,462		(12,617)		(12,617)		242,834				4,858	11/20/2046
36179T-4N-2	G2 MA5329 - RMBS		12/01/2019	Paydown		316,843	316,842.50	324,665			(7,764)		(7,764)		316,843				2,229	07/20/2048
36205R-XM-4	GN 398584 - RMBS		12/01/2019	Paydown		2,413	2,413.34	2,352	2,363		50		50		2,413				47	06/15/2029
36207J-2F-9	GN 433774 - RMBS		12/01/2019	Paydown		9,665	9,665.40	9,865	9,795		(129)		(129)		9,665				292	05/15/2028
36210B-WF-8	GN 487646 - RMBS		12/01/2019	Paydown		131	130.96	129	129		2		2		131				4	09/15/2029
36211R-MX-4	GN 520674 - RMBS		04/15/2019	Paydown		10,900	10,900.25	10,958	10,940		(40)		(40)		10,900				289	04/15/2030
36200R-LW-0	GN 570141 - RMBS		12/01/2019	Paydown		669	669.15	669	669						669				22	12/15/2031
36225A-D2-3	GN 780121 - RMBS		12/01/2019	Paydown		729	729.02	784	734		(4)		(4)		729				14	04/15/2025
38376G-A7-5	GNR 1110 AC - CMBS		04/01/2019	VARIOUS		509,986	507,034.27	517,231	504,895		34		34		504,929		5,057	5,057	3,894	11/16/2044
38378B-AA-7	GNR 11165 A - CMBS		12/01/2019	Paydown		144,845	147,472.90	147,797	147,617		(133)		(133)		147,473		(2,628)	(2,628)	1,722	10/16/2037
38378X-FJ-5	GNR 14112 AD - CMBS		04/01/2019	VARIOUS		345,092	354,879.36	354,220	347,303		120		120		347,423		(2,331)	(2,331)	1,379	02/16/2040
38378N-WU-3	GNR 1417A AM - CMBS		12/01/2019	Paydown		56,375	53,109.61	86,250	86,156		(3,045)		(3,045)		83,110		(26,735)	(26,735)	1,188	06/16/2048
38378N-H8-9	GNR 1440 AC - CMBS		12/01/2019	Paydown		146,895	146,894.79	148,915	148,218		(1,260)		(1,260)		146,895				2,306	11/16/2041
38378N-3G-6	GNR 1467 AE - CMBS		12/01/2019	Paydown		129,864	129,863.86	132,096	131,202		(1,267)		(1,267)		129,864				257	05/16/2039
38378N-3N-1	GNR 1475 AC - CMBS		12/01/2019	Paydown		252,462	252,461.88	254,809	254,392		(1,847)		(1,847)		252,462				2,256	06/16/2053
38379K-FK-9	GNR 1537 A - CMBS		04/01/2019	VARIOUS		452,102	457,607.72	459,263	453,347		71		71		453,419		(1,317)	(1,317)	2,571	12/16/2050
38379K-LJ-5	GNR 1575 AB - CMBS		12/01/2019	Paydown		61,981	63,513.02	64,962	64,280		(705)		(705)		63,513		(1,533)	(1,533)	525	11/16/2044
38379K-KZ-0	GNR 1578 A - CMBS		04/01/2019	VARIOUS		447,515	451,504.84	454,418	446,624		39		39		446,663		852	852	2,845	06/16/2040
38379U-K5-4	GNR 16131 A - CMBS		12/01/2019	Paydown		15,563	15,563.48	15,500	15,507		56		56		15,563				110	04/16/2057
38379R-TQ-6	GNR 1751 AB - CMBS		12/01/2019	Paydown		26,182	26,182.13	26,182	26,179		4		4		26,182				171	04/16/2057
38380M-JL-6	GNR 18117 AC - CMBS		12/01/2019	Paydown		27,165	27,164.78	26,694	26,747		403		403		27,165				242	07/16/2046
38381R-QR-3	GNR 1923J NE - CMO/RMBS		12/01/2019	Paydown		131,494	131,494.31	132,578			(1,075)		(1,075)		131,494				1,985	11/20/2048
62888V-AA-6	NGN 10R1 1A - CMO/RMBS		04/01/2019	VARIOUS		1,023,734	1,022,823.94	1,023,785	1,023,785		(110)		(110)		1,023,675		59	59	5,597	10/07/2020
62888W-AB-2	NGN 10R3 2A - CMO/RMBS		04/01/2019	VARIOUS		1,466,291	1,463,147.91	1,467,728	1,467,728		(357)		(357)		1,467,371		(1,080)	(1,080)	8,397	12/08/2020
62888W-AC-0	NGN 10R3 3A - CMO/RMBS		04/01/2019	VARIOUS		277,946	278,574.56	282,488	278,575						278,575		(628)	(628)	1,389	12/08/2020
62889C-AA-7	NGN 11R2 NTS - CMO/RMB		04/01/2019	VARIOUS		487,648	487,355.13	486,769	487,501		(21)		(21)		487,481		167	167	2,633	02/06/2020
690353-V3-8	OVERSEAS PRIVATE INVE		03/01/2019	CHASE SECURITIES INC		939,985	925,000.00	921,763	922,555		163		163		922,717		17,268	17,268		08/21/2021
690353-U9-6	OVERSEAS PRIVATE INVE		03/08/2019	CHASE SECURITIES INC		816,860	790,000.00	790,000	790,000						790,000		26,860	26,860		10/24/2022
74046B-AA-4	PARCFT 1003 N - ABS	C	11/06/2019	Paydown		264,450	264,450.16	270,160	270,767		(6,461)		(6,461)		264,450				2,364	02/06/2022
83162C-WK-5	SBAP 1420G A - ABS		04/01/2019	VARIOUS		1,162,786	1,169,442.91	1,189,817	1,200,186		(2,791)		(2,791)		1,197,395		(34,608)	(34,608)	24,115	07/01/2034
83162C-XB-4	SBAP 1520F A - ABS		04/01/2019	VARIOUS		397,097	398,092.55	407,423	411,415		(20)		(20)		411,394		(14,297)	(14,297)	3,361	06/01/2035
83162C-XE-8	SBAP 1520H H - ABS		04/01/2019	VARIOUS		374,381	379,214.37	382,532	383,767		126		126		383,893		(9,512)	(9,512)	6,673	08/01/2035
83162C-YQ-0	SBAP 1720E CTF - ABS		04/01/2019	VARIOUS		907,473	916,376.78	916,377	916,377						916,377		(8,904)	(8,904)	9,677	05/01/2037
83162C-ZT-3	SBAP 1810E E - ABS		04/01/2019	VARIOUS		653,399	650,000.00	650,000	650,000						650,000		3,399	3,399	10,232	09/01/2028
83162C-ZJ-5	SBAP 1820D C - ABS		04/01/2019	VARIOUS		362,175	359,033.62	359,034	359,034						359,034		3,142	3,142	5,348	04/01/2038
83162C-ZP-1	SBAP 1820G CRT - ABS		04/01/2019	VARIOUS		254,349	250,000.00	250,000	250,000						250,000		4,349	4,349	5,913	07/01/2038
831641-EV-3	SBIC 1110B B - ABS		08/01/2019	VARIOUS		894,716	895,916.30	895,777	895,775		68		68		895,843		(1,127)	(1,127)	13,301	09/10/2021
831641-EW-1	SBIC 1210A A - ABS		04/01/2019	VARIOUS		598,054	599,761.01	593,014	593,261		1,856		1,856		595,117		2,937	2,937	8,640	03/10/2022

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-EY-7	SBIC 1310A A - ABS		04/01/2019	VARIOUS		982,611	993,912.71	983,321	983,684		1,845		1,845		985,529		(2,918)	(2,918)	12,216	03/10/2023
831641-FA-8	SBIC 1410A A - ABS		12/01/2019	VARIOUS		1,162,418	1,159,248.10	1,159,628	1,159,628		48		48		1,159,677		2,741	2,741	16,722	03/10/2024
831641-FB-6	SBIC 1410B A - ABS		04/01/2019	VARIOUS		475,000	474,519.65	482,935	483,829		(521)		(521)		483,308		(8,308)	(8,308)	7,530	09/10/2024
831641-FC-4	SBIC 1510A A - ABS		08/01/2019	VARIOUS		1,469,829	1,490,452.00	1,459,542	1,459,125		3,260		3,260		1,462,385		7,444	7,444	19,687	03/10/2025
831641-FE-0	SBIC 1510B A - ABS		04/01/2019	VARIOUS		1,386,397	1,394,623.31	1,375,900	1,375,900		(229)		(229)		1,375,672		10,726	10,726	17,835	09/10/2025
831641-FH-3	SBIC 1710A A - ABS		08/01/2019	VARIOUS		1,384,195	1,393,235.63	1,345,125	1,344,187		(2,879)		(2,879)		1,341,308		42,887	42,887	20,886	03/10/2027
831641-FL-4	SBIC 1810B B - ABS		04/01/2019	VARIOUS		1,066,968	1,045,000.00	1,045,000	1,045,000						1,045,000		21,968	21,968	17,717	09/10/2028
912810-QX-9	UNITED STATES TREASUR		10/07/2019	VARIOUS		1,772,311	1,750,000.00	1,672,962			474		474		1,673,436		98,875	98,875	11,362	08/15/2042
912810-SF-6	UNITED STATES TREASUR		05/06/2019	VARIOUS		582,021	575,000.00	570,374			15		15		570,390		11,632	11,632	3,077	02/15/2049
912828-2L-3	UNITED STATES TREASUR		02/07/2019	GOLDMAN		448,855	463,279.50	441,652	452,764	(11,133)	243		(10,890)		441,874		6,982	6,982	986	07/15/2027
912828-3F-5	UNITED STATES TREASUR		04/12/2019	GOLDMAN		1,077,439	1,100,000.00	1,036,406	1,038,950		1,756		1,756		1,040,706		36,733	36,733	10,324	11/15/2027
912828-3R-9	UNITED STATES TREASUR		02/07/2019	Morgan Stanley		372,570	382,860.00	367,161	372,187	(5,044)	177		(4,867)		367,320		5,250	5,250	1,087	01/15/2028
912828-5N-6	UNITED STATES TREASUR		03/08/2019	JP Morgan		1,660,226	1,625,000.00	1,619,858	1,619,912		139		139		1,620,051		40,175	40,175	12,963	11/30/2025
912828-6D-7	UNITED STATES TREASUR		12/20/2019	VARIOUS		1,030,508	1,020,000.00	1,020,918			(109)		(109)		1,020,809		9,699	9,699	6,924	02/28/2021
912828-6F-2	UNITED STATES TREASUR		06/11/2019	JP Morgan		1,543,181	1,500,000.00	1,498,919			108		108		1,499,027		44,153	44,153	10,598	02/28/2026
912828-6G-0	UNITED STATES TREASUR		04/16/2019	SALOMON BROTHERS INC		199,937	200,000.00	199,485			10		10		199,494		443	443	620	02/29/2024
912828-B9-0	UNITED STATES TREASUR		02/28/2019	CREDIT USA		396,046	400,000.00	393,281	394,807		378		378		395,185		861	861	4,000	02/28/2021
912828-C2-4	UNITED STATES TREASUR		02/07/2019	HARRIS NESBITT CORP BOND		10,993,966	11,000,000.00	10,906,809	10,984,380		10,234		10,234		10,994,614		(648)	(648)	73,384	02/28/2019
912828-F6-2	UNITED STATES TREASUR		02/07/2019	Dain Rauscher		893,389	900,000.00	891,783	891,783		1,036		1,036		892,819		570	570	3,729	10/31/2019
912828-G6-1	UNITED STATES TREASUR		02/07/2019	Nomura International Trust Co		867,889	875,000.00	874,663	866,049		1,019		1,019		867,068		821	821	2,524	11/30/2019
912828-MP-2	UNITED STATES TREASUR		03/01/2019	GOLDMAN		757,352	750,000.00	760,840	758,482		(1,256)		(1,256)		757,226		126	126	14,871	02/15/2020
912828-N3-0	UNITED STATES TREASUR		03/04/2019	Nomura International Trust Co		1,427,625	1,450,000.00	1,416,242	1,421,698		1,180		1,180		1,422,878		4,746	4,746	5,448	12/31/2022
912828-PC-8	UNITED STATES TREASUR		02/07/2019	Morgan Stanley		2,504,879	2,500,000.00	2,377,132	2,504,775		(253)		(253)		2,504,522		356	356	15,409	11/15/2020
912828-Q3-7	UNITED STATES TREASUR		03/04/2019	Societe Generale		12,715,759	13,050,000.00	12,754,400	12,829,053		14,849		14,849		12,843,902		(128,142)	(128,142)	66,004	03/31/2021
912828-T6-7	UNITED STATES TREASUR		02/07/2019	JP Morgan		290,507	300,000.00	299,959	290,037		359		359		290,396		111	111	1,036	10/31/2021
912828-TJ-9	UNITED STATES TREASUR		02/27/2019	Nomura International Trust Co		3,207,053	3,300,000.00	3,132,165	3,141,624		6,590		6,590		3,148,213		58,840	58,840	28,738	08/15/2022
912828-TY-6	UNITED STATES TREASUR		03/04/2019	Morgan Stanley		4,661,219	4,818,000.00	4,729,358	4,748,728		3,012		3,012		4,751,740		(90,521)	(90,521)	23,791	11/15/2022
912828-V3-1	UNITED STATES TREASUR		03/01/2019	HSBC SECURITIES		6,723,874	6,791,000.00	6,663,346	6,710,822		13,074		13,074		6,723,895		(21)	(21)	59,070	01/15/2020
912828-V4-9	UNITED STATES TREASUR		02/07/2019	SALOMON BROTHERS INC		1,008,991	1,042,550.00	995,100	1,032,773	(37,730)	523		(37,207)		995,567		13,424	13,424	2,219	01/15/2027
912828-VZ-0	UNITED STATES TREASUR		02/07/2019	Montgomery		2,032,108	2,049,000.00	2,031,051	2,031,051		1,067		1,067		2,032,118		(9)	(9)	14,748	09/30/2020
912828-WN-6	UNITED STATES TREASUR		03/04/2019	GOLDMAN		5,394,727	5,460,000.00	5,380,873	5,400,113		4,211		4,211		5,404,323		(9,596)	(9,596)	28,500	05/31/2021
912828-WY-2	UNITED STATES TREASUR		02/07/2019	Morgan Stanley		1,855,308	1,865,000.00	1,854,873	1,854,873		412		412		1,855,285		23	23	21,909	07/31/2021
912828-X8-8	UNITED STATES TREASUR		04/12/2019	SALOMON BROTHERS INC		1,580,854	1,595,000.00	1,606,970	1,605,287		(305)		(305)		1,604,982		(24,129)	(24,129)	15,801	05/15/2027
912828-XH-8	UNITED STATES TREASUR		02/07/2019	CHASE SECURITIES INC		12,742,760	12,900,000.00	12,802,431	12,727,269		11,964		11,964		12,739,233		3,526	3,526	22,584	06/30/2020
912828-Y9-5	UNITED STATES TREASUR		09/12/2019	BNP Paribas		2,730,159	2,700,000.00	2,694,310			89		89		2,694,399		35,759	35,759	6,053	07/31/2026
912828-YF-1	UNITED STATES TREASUR		10/31/2019	VARIOUS		1,705,864	1,700,000.00	1,695,421			39		39		1,695,460		10,404	10,404	1,710	09/15/2022
98913L-AA-1	ZARAPL 1 A2 - RMBS		11/20/2019	Paydown		132,326	132,326.29	131,334	131,345		980		980		132,326				1,344	08/20/2026
0599999	Subtotal - Bonds - U.S. Governments				X X X	106,353,136	107,273,519.23	105,923,900	96,427,052	(53,907)	12,336		(41,571)		106,194,876		158,261	158,261	732,825	X X X
71654Q-BC-5	PETROLEOS MEXICANOS	C	04/01/2019	VARIOUS		834,063	850,000.00	839,545	841,396		369		369		841,765		(7,702)	(7,702)	3,542	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	C	04/01/2019	VARIOUS		1,095,989	1,118,000.00	1,104,799	1,105,138		416		416		1,105,554		(9,565)	(9,565)	4,542	12/20/2022
00254E-ML-3	SWEDISH EXPORT CREDIT	C	02/08/2019	TORONTO DOMINION SECURTI		991,840	1,000,000.00	1,001,394	990,020		1,713		1,713		991,733		107	107	5,125	08/28/2019

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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	Forfeign	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
31407X-XZ-9	FN 844096 - RMBS		12/01/2019	Paydown		50,570	50,569.52	50,886	50,840		(269)		(269)		50,570				1,616	11/01/2035
31417G-F2-7	FN AB9184 - RMBS		12/01/2019	Paydown		49,472	49,471.99	50,709	50,639		(1,165)		(1,165)		49,472				716	04/01/2043
3138E0-KJ-7	FN AJ7496 - RMBS		12/01/2019	Paydown		132,747	132,746.72	137,061	135,406		(2,641)		(2,641)		132,747				1,520	12/01/2026
3138ET-J2-3	FN AL8380 - RMBS		04/01/2019	VARIOUS		347,216	337,761.59	351,460	350,289		(856)		(856)		349,434		(2,218)	(2,218)	3,911	09/01/2025
3138ET-NT-9	FN AL8501 - RMBS		04/01/2019	VARIOUS		995,822	994,006.71	1,032,423	993,125		31		31		993,156		2,666	2,666	6,375	12/01/2030
3138L6-KZ-0	FN AM5711 - CMBS/RMBS		12/26/2019	Paydown		1,100,000	1,100,000.00	1,096,348	1,096,411		3,589		3,589		1,100,000				32,566	06/01/2021
3138LJ-VF-4	FN AN6013 - CMBS/RMBS		12/01/2019	Paydown		14,852	14,852.23	14,931	14,902		(45)		(45)		14,852				93	03/01/2022
3138LJ-3P-3	FN AN6205 - CMBS/RMBS		12/01/2019	Paydown		11,651	11,651.10	11,717	11,703		(49)		(49)		11,651				93	08/01/2024
3138LJ-4T-4	FN AN6233 - CMBS/RMBS		12/01/2019	Paydown		6,200	6,200.32	6,334	6,310		(105)		(105)		6,200				52	12/01/2024
3138LK-TE-7	FN AN6848 - CMBS/RMBS		12/01/2019	Paydown		695	694.86	711	708		(11)		(11)		695				4	07/01/2023
3138WB-UK-9	FN AS2385 - RMBS		12/01/2019	Paydown		88,685	88,684.65	93,701	93,421		(4,730)		(4,730)		88,685				2,029	05/01/2044
3138WC-WA-	FN AS3340 - RMBS		04/01/2019	VARIOUS		386,920	390,616.98	395,660	384,673		222		222		384,895		2,025	2,025	1,924	09/01/2024
3138WD-BZ-3	FN AS3655 - RMBS		12/01/2019	Paydown		196,896	196,895.61	213,663	213,167		(16,252)		(16,252)		196,896				4,987	10/01/2044
3138WE-KK-4	FN AS4797 - RMBS		12/01/2019	Paydown		157,020	157,019.82	162,761	162,461		(5,434)		(5,434)		157,020				3,089	04/01/2045
3138WG-DN-	FN AS6408 - RMBS		12/01/2019	Paydown		80,933	80,932.87	85,612	85,291		(4,352)		(4,352)		80,933				1,531	01/01/2046
3138WG-FT-6	FN AS6477 - RMBS		12/01/2019	Paydown		41,927	41,926.69	42,185			(259)		(259)		41,927				457	01/01/2046
3138WG-G6-5	FN AS6520 - RMBS		12/01/2019	Paydown		80,210	80,209.65	84,439	84,187		(3,972)		(3,972)		80,210				1,538	01/01/2046
3138WL-CM-3	FN AS9975 - RMBS		12/01/2019	Paydown		43,804	43,803.67	45,823	45,676		(1,866)		(1,866)		43,804				1,047	07/01/2047
3138Y4-6V-6	FN AX3583 - RMBS		12/01/2019	Paydown		133,435	133,435.04	139,231	138,816		(5,371)		(5,371)		133,435				2,011	07/01/2042
3140FE-5K-6	FN BD7149 - RMBS		12/01/2019	Paydown		796,327	829,234.60	836,183			(6,941)		(6,941)		829,235		(32,908)	(32,908)	8,855	04/01/2047
3140FX-DM-1	FN BF0107 - RMBS		12/01/2019	Paydown		139,231	139,231.49	149,927	149,912		(10,674)		(10,674)		139,231				3,004	06/01/2056
3140FX-D7-4	FN BF0125 - RMBS		12/01/2019	Paydown		39,674	39,673.70	41,942	41,934		(2,259)		(2,259)		39,674				740	07/01/2056
3140FX-EE-8	FN BF0132 - RMBS		12/01/2019	Paydown		43,803	43,803.34	46,288	46,278		(2,473)		(2,473)		43,803				817	07/01/2056
3140FX-E4-0	FN BF0154 - RMBS		12/01/2019	Paydown		78,982	78,981.67	82,079	81,965		(2,976)		(2,976)		78,982				1,282	11/01/2046
3140FX-FN-7	FN BF0172 - RMBS		12/01/2019	Paydown		23,741	23,741.21	24,502	24,496		(753)		(753)		23,741				480	01/01/2041
3140FX-GG-1	FN BF0198 - RMBS		12/01/2019	Paydown		121,361	121,361.43	124,977	124,967		(3,596)		(3,596)		121,361				2,332	11/01/2040
3140FX-GK-2	FN BF0201 - RMBS		12/01/2019	Paydown		91,136	91,136.07	92,614	92,616		(1,477)		(1,477)		91,136				1,783	08/01/2051
3140FX-GL-0	FN BF0202 - RMBS		12/01/2019	Paydown		72,748	72,747.96	75,780	75,794		(3,043)		(3,043)		72,748				1,597	01/01/2051
3140GT-V3-1	FN BH5133 - RMBS		12/01/2019	Paydown		44,297	44,296.51	45,236	45,298		(1,018)		(1,018)		44,297				701	09/01/2047
3140GU-KS-5	FN BH5704 - RMBS		12/01/2019	Paydown		54,427	54,426.80	55,477	55,359		(926)		(926)		54,427				807	10/01/2032
3140H1-VX-5	FN BJ0629 - RMBS		12/01/2019	Paydown		406,347	406,346.99	418,657			(12,249)		(12,249)		406,347				6,131	03/01/2048
3140HE-AJ-1	FN BK0908 - RMBS		12/01/2019	Paydown		64,503	64,503.18	66,549			(2,046)		(2,046)		64,503				937	07/01/2048
3140HM-ZD-9	FN BK7939 - RMBS		12/01/2019	Paydown		57,454	57,453.66	59,022	59,000		(1,534)		(1,534)		57,454				1,506	11/01/2048
3140HP-S9-9	FN BK9543 - RMBS		12/01/2019	Paydown		2,885	2,885.10	3,011			(126)		(126)		2,885				55	11/01/2048
3140HS-JK-8	FN BL1165 - CMBS/RMBS		12/01/2019	Paydown		3,156	3,156.38	3,157	3,157		(1)		(1)		3,156				35	01/01/2026
3140HS-JL-6	FN BL1166 - CMBS/RMBS		12/01/2019	Paydown		2,841	2,840.75	2,842	2,842		(1)		(1)		2,841				31	01/01/2026
3140J5-FG-9	FN BM1066 - RMBS		12/01/2019	Paydown		31,002	31,001.67	32,455	32,434		(1,430)		(1,430)		31,002				635	02/01/2047
3140J7-VZ-5	FN BM3331 - RMBS		12/01/2019	Paydown		1,294,638	1,294,638.20	1,301,241			(6,598)		(6,598)		1,294,638				16,165	08/01/2047
3140J8-MN-0	FN BM3964 - RMBS		12/01/2019	Paydown		132,491	132,490.69	133,795			(1,302)		(1,302)		132,491				1,402	07/01/2046
3140J9-ME-8	FN BM4856 - RMBS		12/01/2019	Paydown		1,559,897	1,559,897.25	1,609,500			(49,587)		(49,587)		1,559,897				22,790	04/01/2047
3140J9-T9-2	FN BM5075 - RMBS		12/01/2019	Paydown		583,815	583,815.02	575,834			7,973		7,973		583,815				6,292	08/01/2046
3140JA-CQ-9	FN BM5478 - RMBS		12/01/2019	Paydown		395,162	424,880.78	444,996			(19,939)		(19,939)		424,881		(29,718)	(29,718)	5,789	01/01/2049
3140JA-EU-8	FN BM5546 - RMBS		12/01/2019	Paydown		133,887	133,887.38	135,561			(1,670)		(1,670)		133,887				1,270	05/01/2044

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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
3140JA-GD-4	FN BM5595 - RMBS		12/01/2019	Paydown		49,124	49,123.59	49,661			(536)		(536)		49,124				494	08/01/2045
3140QA-NJ-5	FN CA3092 - RMBS		12/01/2019	Paydown		553,732	553,731.60	578,303			(24,115)		(24,115)		553,732				10,453	02/01/2049
3140QB-3Q-9	FN CA4406 - RMBS		12/01/2019	Paydown		27,513	27,513.20	28,066			(553)		(553)		27,513				69	10/01/2049
3140X4-H6-6	FN FM1152 - RMBS		12/01/2019	Paydown		44,754	44,754.10	45,342			(587)		(587)		44,754				93	07/01/2033
31418A-X5-2	FN MA1599 - RMBS		12/01/2019	Paydown		91,926	91,926.43	95,675	95,518		(3,584)		(3,584)		91,926				1,597	09/01/2043
31418C-NT-7	FN MA3101 - RMBS		12/01/2019	Paydown		30,792	30,791.76	32,803	32,632		(1,834)		(1,834)		30,792				745	08/01/2047
31418C-QC-1	FN MA3150 - RMBS		12/01/2019	Paydown		38,294	38,294.24	40,851	40,603		(2,299)		(2,299)		38,294				914	10/01/2047
3136A0-YR-2	FNR 1187A JA - CMO/RMBS		12/01/2019	Paydown		248,725	248,725.02	249,386	249,276		(522)		(522)		248,725				3,407	06/25/2040
302970-AG-3	FRESB 19SB59 A1F - CMBS		12/01/2019	Paydown		912	912.25	917			(2)		(2)		912				8	01/25/2029
302970-AH-1	FRESB 19SB59 A1H - CMBS		12/01/2019	Paydown		2,169	2,169.04	2,180			(5)		(5)		2,169				18	11/25/2038
302970-AF-5	FRESB 19SB59 A7H - CMBS		12/01/2019	Paydown		1,146	1,146.46	1,152			(3)		(3)		1,146				9	11/25/2038
373541-X3-0	GEORGIA MUN ELEC AUTH		01/01/2019	Maturity @ 100.00		450,000	450,000.00	474,453	450,000					450,000					8,033	01/01/2019
560420-AB-7	MAINE FIN AUTH WASTE M		10/01/2019	Call @ 100.00		155,000	155,000.00	165,419	157,340		(2,340)		(2,340)		155,000				8,990	10/01/2019
57419R-PL-3	MARYLAND ST CMNTY DEV		06/28/2019	Call @ 100.00		35,000	35,000.00	34,738	34,751		3		3		34,754		246	246	312	09/01/2040
586108-AK-8	MEMPHIS-SHELBY CNTY T		11/01/2019	Maturity @ 100.00		950,000	950,000.00	950,000	950,000					950,000					19,000	11/01/2019
64469D-B9-1	NEW HAMPSHIRE ST HSG		11/01/2019	Call @ 100.00		20,000	20,000.00	20,000	20,000					20,000					650	07/01/2040
655162-FH-3	NOBLESVILLE IND MULTI S		07/15/2019	Call @ 100.00		125,000	125,000.00	137,710	132,532		(713)		(713)		131,824		(6,824)	(6,824)	5,102	01/15/2022
665250-BS-4	NORTHERN ILL MUN PWR		01/01/2019	Maturity @ 100.00		825,000	825,000.00	900,917	825,000					825,000					24,907	01/01/2019
76116F-AA-5	RESOLUTION FUNDING CO		03/01/2019	DEUTSCHE BANK ALEX BROW		1,476,000	1,500,000.00	1,452,660	1,469,191		6,656		6,656	1,475,847		153	153			10/15/2019
76218N-AS-6	RHODE IS COMM CORP AR		07/01/2019	Maturity @ 100.00		350,000	350,000.00	350,000	350,000					350,000					8,575	07/01/2019
35563P-GG-8	SCRT 183SC MA - CMO		12/01/2019	Paydown		11,154	11,153.63	11,093	11,093		60		60		11,154				193	08/27/2057
83756C-SA-4	SOUTH DAKOTA HSG DEV		12/01/2019	Call @ 100.00		15,000	15,000.00	15,000	15,000					15,000					254	11/01/2037
91754R-YH-4	USBR 151 A - ABS		12/26/2019	Paydown		63,896	63,896.47	63,757	63,748		150		150		63,896				474	02/25/2043
91754R-YG-6	UTSHGR 141 NTS - ABS		12/26/2019	Paydown		53,641	53,641.15	53,365	53,418		215		215		53,641				384	12/26/2038
924279-AE-2	VTSHGR 131 A - ABS		04/01/2019	VARIOUS		329,098	333,926.40	333,115	333,209		38		38		333,247		(4,149)	(4,149)	2,088	04/30/2035
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar.				X X X	23,166,769	23,240,918.82	23,648,491	15,480,195		(221,576)		(221,576)		23,240,347		(73,577)	(73,577)	323,888	X X X
048312-AD-4	ACETF 021 A4 - ABS		08/01/2019	VARIOUS		825,312	799,115.37	827,459	828,591		(2,083)		(2,083)		826,508		(1,196)	(1,196)	16,439	10/20/2023
00507V-AL-3	ACTIVISION BLIZZARD INC		03/04/2019	DONALDSON LUFKIN & JENRE		98,122	100,000.00	99,689	99,784		11		11		99,795		(1,673)	(1,673)	585	06/15/2022
00510R-AC-7	ACUITY BRANDS LIGHTING		03/04/2019	DONALDSON LUFKIN & JENRE		560,918	550,000.00	608,168	568,654		(3,422)		(3,422)		565,232		(4,315)	(4,315)	7,425	12/15/2019
008686-AA-5	ADNA 01 A1 - CMBS		04/01/2019	Paydown		163,662	163,661.77	177,573	163,661		(19)		(19)		163,662					01/02/2020
13976A-AE-0	AFIN 163 A4 - ABS		12/20/2019	Paydown		1,036,000	1,036,000.00	1,024,091	1,030,005		5,995		5,995	1,036,000					11,218	03/22/2021
015271-AM-1	ALEXANDRIA REAL ESTAT		03/04/2019	DONALDSON LUFKIN & JENRE		40,650	40,000.00	39,973	39,977		1		1		39,977		673	673	1,133	01/15/2024
02007C-AD-4	ALLYA 161 A3 - ABS		04/01/2019	VARIOUS		55,608	55,610.81	55,557	55,557		51		51		55,608		(1)	(1)	91	04/15/2020
03065V-AD-9	AMCAR 161 A3 - ABS		04/01/2019	Paydown		1,743	1,743.25	1,743	1,743		1		1		1,743				3	10/08/2020
02665W-BE-0	AMERICAN HONDA FINANC		02/07/2019	GOLDMAN		149,051	150,000.00	151,498	148,899		235		235		149,134		(84)	(84)	1,045	07/12/2019
026874-CU-9	AMERICAN INTERNATIONAL		03/04/2019	DONALDSON LUFKIN & JENRE		209,878	200,000.00	212,146	209,875		(482)		(482)		209,392		486	486	2,573	06/01/2022
03076C-AD-8	AMERIPRISE FINANCIAL IN		03/01/2019	CHASE SECURITIES INC		760,343	750,000.00	800,625	767,743		(6,280)		(6,280)		761,463		(1,121)	(1,121)	10,190	06/28/2019
035242-AJ-5	ANHEUSER-BUSCH INBEV		10/29/2019	VARIOUS		415,741	417,000.00	426,105	422,114		(949)		(949)		421,166		(6,635)	(6,635)	9,379	02/01/2021
04685A-2B-6	ATHENE GLOBAL FUNDING		03/04/2019	BAIRD (ROBERT W.) & CO. INC.		304,413	300,000.00	299,907	299,949		3		3		299,952		4,461	4,461	7,367	01/25/2022
049560-AJ-4	ATMOS ENERGY CORP		02/07/2019	DONALDSON LUFKIN & JENRE		603,318	600,000.00	606,582	606,582		(3,697)		(3,697)		602,885		433	433	20,683	03/15/2019
05964H-AB-1	BANCO SANTANDER SA		03/08/2019	Merrill Lynch		394,688	400,000.00	420,048	417,581		(339)		(339)		417,237		(22,549)	(22,549)	7,131	04/11/2027

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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
06744C-FV-8	BARCLAYS BANK PLC	C	03/01/2019	CHASE SECURITIES INC		749,658	750,000.00	754,622	753,092				(334)		752,759		(3,101)	(3,101)	8,044	08/07/2020
05568Y-AA-6	BNSF 071 PTC - ABS		10/01/2019	Paydown		92,865	92,865.27	102,275	101,978				(9,290)		92,865				2,841	04/01/2024
05566S-AA-1	BNSF RAILWAY CO PASS T		04/01/2019	VARIOUS		295,070	289,724.10	295,765	295,765				(430)		295,335		(265)	(265)	7,739	01/15/2023
12189P-AG-7	BNSF RAILWAY CO PASS T		04/01/2019	VARIOUS		456,067	442,178.44	456,527	455,997				(1,529)		454,468		1,599	1,599	19,782	01/15/2021
12189P-AK-8	BNSF RAILWAY CO PASS T		04/01/2019	VARIOUS		340,340	335,426.29	344,443	348,370				(1,552)		346,819		(6,479)	(6,479)	11,634	01/15/2021
11133T-AB-9	BROADRIDGE FINANCIAL S		03/04/2019	TORONTO DOMINION SECURITI		883,873	875,000.00	899,885	891,131				(1,690)		889,441		(5,568)	(5,568)	17,761	09/01/2020
118230-AQ-4	BUCKEYE PARTNERS LP		02/07/2019	Morgan Stanley		113,571	125,000.00	124,735	110,050				172		110,222		3,349	3,349	960	12/01/2026
126802-CY-1	CABMT 142 A - ABS		07/15/2019	VARIOUS		1,000,000	1,000,000.00	988,438	998,894				1,106		1,000,000				16,997	07/15/2022
12802R-AA-3	CAL DIVE I-TITLE XI INC		08/01/2019	VARIOUS		477,652	456,988.38	484,408	484,446				(540)		483,907		(6,255)	(6,255)	13,290	02/01/2027
136385-AT-8	CANADIAN NATURAL RESO	C	03/08/2019	NETBANK GROUP INC		756,788	750,000.00	767,160	763,487				(461)		763,026		(6,239)	(6,239)	11,638	04/15/2024
136385-AW-1	CANADIAN NATURAL RESO	C	03/08/2019	NBCN CLEARING INC.		117,779	120,000.00	119,824	119,873				6		119,879		(2,101)	(2,101)	2,331	01/15/2023
14314W-AD-3	CARMX 173 A3 - ABS		12/15/2019	Paydown		192,857	192,857.15	192,820	192,840				14		192,857				1,459	04/15/2022
12479R-AD-9	CAUTO 171 A1 - ABS		04/01/2019	VARIOUS		195,746	196,666.67	196,610	196,616				3		196,619		(873)	(873)	1,690	04/15/2047
12505J-AD-5	CBL & ASSOCIATES LP		03/22/2019	DONALDSON LUFKIN & JENRE		190,675	250,000.00	246,413	191,875	55,139			80		247,094		(56,419)	(56,419)	4,173	12/15/2026
12503M-AA-6	CBOE HOLDINGS INC		03/01/2019	DONALDSON LUFKIN & JENRE		493,495	500,000.00	498,795	499,011				20		499,031		(5,536)	(5,536)	11,812	01/12/2027
20267U-AA-7	CBSLT 16B A1 - ABS		08/01/2019	VARIOUS		134,689	136,924.14	136,887	136,963				(2)		136,961		(2,272)	(2,272)	744	10/25/2040
15135U-AM-1	CENOVUS ENERGY INC	C	03/08/2019	First Boston Corp		595,494	625,000.00	624,894	624,949				19		624,969		(29,475)	(29,475)	10,846	04/15/2027
17252M-AM-2	CINTAS CORPORATION NO		03/04/2019	DONALDSON LUFKIN & JENRE		169,711	170,000.00	173,043	172,110				(112)		171,998		(2,287)	(2,287)	2,123	04/01/2022
172967-EV-9	CITIGROUP INC		05/22/2019	Maturity @ 100.00		525,000	525,000.00	622,498	536,972				(11,972)		525,000				22,313	05/22/2019
17401Q-AB-7	CITIZENS BANK NA		12/04/2019	Maturity @ 100.00		250,000	250,000.00	249,765	249,956				44		250,000				6,125	12/04/2019
189054-AV-1	CLOROX CO		03/01/2019	GOLDMAN		52,833	55,000.00	54,981	54,983				1		54,985		(2,152)	(2,152)	729	10/01/2027
12593N-AD-9	CNH 15C A3 - ABS		04/01/2019	VARIOUS		189,586	189,966.00	189,811	189,286				99		189,385		202	202	479	11/16/2020
12594D-AD-0	CNH 16B A3 - ABS		04/01/2019	VARIOUS		493,942	496,195.20	495,486	492,494				(414)		492,079		1,862	1,862	1,224	08/16/2021
12637B-AD-3	CNH 17B A3 - ABS		02/12/2019	BNP Paribas		529,316	535,000.00	527,959	527,959				860		528,819		496	496	1,631	09/15/2022
15200N-AC-9	CNP 1 A3 - ABS		04/01/2019	VARIOUS		1,003,832	983,348.93	1,008,124	1,010,032				821		1,010,853		(7,021)	(7,021)	23,087	08/15/2023
200340-AS-6	COMERICA INC		03/08/2019	GOLDMAN		122,096	120,000.00	119,989	119,990						119,991		2,106	2,106	2,738	07/31/2023
12591R-AX-8	COMM 14RE15 A2 - CMBS		04/01/2019	VARIOUS		561,863	565,674.24	553,589	564,843				(61,878)		502,964		58,898	58,898	3,028	02/12/2047
12631D-AX-1	COMM 14RE17 A2 - CMBS		05/10/2019	Paydown		702,802	702,802.09	723,881	703,514				(711)		702,802				6,221	05/10/2047
228023-AB-3	CROWLEY CONRO LLC		08/15/2019	Call @ 100.00		6,600	6,600.00	6,600	6,600						6,600				41	08/15/2043
126410-LM-9	CSX TRANSPORTATION IN		07/15/2019	Paydown		33,806	33,805.77	38,454	37,603				(3,739)		33,806				1,057	01/15/2023
23307D-AW-3	DBGS 18C1 A1 - CMBS		12/01/2019	Paydown		85,837	85,836.61	85,836	85,836				5		85,837				951	10/17/2051
254683-CB-9	DCENT 176 A - ABS		02/08/2019	SALOMON BROTHERS INC		444,252	450,000.00	443,286	443,286				443		443,729		523	523	1,340	02/15/2023
25389J-AT-3	DIGITAL REALTY TRUST LP		03/01/2019	GOLDMAN		101,037	100,000.00	99,852	99,861				3		99,864		1,173	1,173	3,140	07/15/2028
06742L-AE-3	DROCK 143 A - ABS		02/11/2019	Barclays Bank		1,411,294	1,414,000.00	1,398,174	1,407,892				1,007		1,408,899		2,395	2,395	5,490	07/15/2022
06742L-AM-5	DROCK 161 A - ABS		07/15/2019	VARIOUS		1,050,000	1,050,000.00	1,043,271	1,047,480				2,520		1,050,000				9,310	05/16/2022
26444H-AD-3	DUKE ENERGY FLORIDA LL		04/01/2019	VARIOUS		748,050	750,000.00	746,475	747,519				170		747,689		361	361	3,500	12/15/2019
26818L-AB-6	DY9 LEASING LLC		12/19/2019	Paydown		159,058	159,058.02	156,976	157,118				1,893		159,058				1,415	03/19/2027
263534-CL-1	E I DU PONT DE NEMOURS		02/21/2019	VARIOUS		730,035	735,000.00	726,899	727,712				807		728,518		1,517	1,517	5,044	05/01/2020
29365Y-AA-1	EAI 1 A1 - ABS		04/01/2019	VARIOUS		261,029	262,196.74	266,021	260,867				35		260,902		127	127	1,709	08/01/2021
278062-AG-9	EATON CORP	C	01/10/2019	Morgan Stanley		94,818	100,000.00	100,000	100,000						100,000		(5,182)	(5,182)	1,026	09/15/2027
29366A-AA-2	ELL 1 A1 - ABS		04/01/2019	VARIOUS		624,776	631,859.68	628,567	627,782				182		627,964		(3,188)	(3,188)	3,437	09/01/2023
26867L-AE-0	EMD FINANCE LLC	C	03/01/2019	Barclays Bank		198,612	200,000.00	201,299	200,565				(85)		200,480		(1,868)	(1,868)	2,213	03/19/2020
294429-AK-1	EQUIFAX INC		03/05/2019	GOLDMAN		215,871	220,000.00	219,045	219,415				43		219,459		(3,588)	(3,588)	1,349	06/01/2021

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SCHEDULE D - PART 4

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

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										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
28108Q-AA-2	ESLFT 121 A - ABS		12/26/2019	Paydown		79,328	79,327.86	79,576	79,516		(178)		(178)		79,328				670	09/25/2030
30216N-AA-4	EXPORT LEASE ELEVEN C		08/01/2019	VARIOUS		812,050	812,540.69	815,303	815,056		(150)		(150)		814,906		(2,856)	(2,856)	8,062	07/30/2025
30231G-AD-4	EXXON MOBIL CORP		02/07/2019	DONALDSON LUFKIN & JENRE		199,896	200,000.00	199,264	199,636		204		204		199,840		56	56	1,475	03/15/2019
35104V-AB-8	FCRT 161 A2 - ABS		12/15/2019	Paydown		236,772	236,771.76	236,191	236,422		346		346		236,772				2,851	10/15/2021
31331F-AX-9	FEDERAL EXPRESS CORP		04/01/2019	VARIOUS		861,277	833,757.58	867,104	869,192		(2,807)		(2,807)		866,386		(5,108)	(5,108)	30,931	07/15/2023
313747-AT-4	FEDERAL REALTY INVEST		03/04/2019	DONALDSON LUFKIN & JENRE		194,820	200,000.00	196,794	197,571		92		92		197,664		(2,844)	(2,844)	1,451	06/01/2023
337158-AF-6	FIRST TENNESSEE BANK N		03/04/2019	Morgan Stanley		674,048	675,000.00	680,515	677,500		(526)		(526)		676,975		(2,926)	(2,926)	5,255	12/01/2019
337738-AN-8	FISERV INC		03/01/2019	Morgan Stanley		745,373	750,000.00	752,493	751,315		(171)		(171)		751,144		(5,772)	(5,772)	5,288	06/01/2020
302445-AD-3	FLIR SYSTEMS INC		03/05/2019	Wachovia Bank		743,978	750,000.00	741,495	743,214		482		482		743,697		281	281	5,339	06/15/2021
34531D-AE-8	FORDL 17B A4 - ABS		12/15/2019	Paydown		12,451	12,450.90	12,416	12,432		5		5		12,451				68	02/15/2021
34529S-AA-7	FORDR 17REV2 A - ABS		03/05/2019	CREDIT USA		218,936	225,000.00	224,975	224,983		1		1		224,984		(6,048)	(6,048)	1,210	03/15/2029
34532R-AA-4	FORDR 18REV1 A - ABS		03/05/2019	TORONTO DOMINION SECURTI		171,350	175,000.00	174,939	174,947		2		2		174,949		(3,599)	(3,599)	1,272	07/15/2031
34959J-AE-8	FORTIVE CORP		02/08/2019	DONALDSON LUFKIN & JENRE		69,587	70,000.00	69,171	69,171		211		211		69,382		205	205	200	06/15/2019
34959J-AF-5	FORTIVE CORP		03/05/2019	DONALDSON LUFKIN & JENRE		968,383	985,000.00	972,576	975,921		647		647		976,568		(8,185)	(8,185)	5,272	06/15/2021
34964C-AC-0	FORTUNE BRANDS HOME		03/04/2019	GOLDMAN		111,463	110,000.00	109,918	109,922		6		6		109,928		1,535	1,535	2,017	09/21/2023
302970-AG-3	FRESB 19SB59 A1F - CMBS		11/01/2019	Paydown		609	608.55	612			(5)		(5)		609				11	01/25/2029
302970-AH-1	FRESB 19SB59 A1H - CMBS		11/01/2019	Paydown		1,477	1,476.78	1,484			(12)		(12)		1,477				28	11/25/2038
302970-AF-5	FRESB 19SB59 A7H - CMBS		11/01/2019	Paydown		746	745.91	749			(6)		(6)		746				13	11/25/2038
36733P-AA-0	GATE CAPITAL (CAYMAN)		08/01/2019	VARIOUS		934,320	945,955.49	934,226	936,538		472		472		937,009		(2,689)	(2,689)	3,334	03/27/2021
36159J-CV-1	GEMNT 122 A - ABS		04/01/2019	VARIOUS		775,000	775,000.00	774,713	774,713		287		287		775,000				1,434	01/18/2022
36159J-DL-2	GEMNT 127 A - ABS		09/16/2019	VARIOUS		1,000,000	1,000,000.00	986,055	993,313		6,687		6,687		1,000,000				13,200	09/15/2022
36962G-2T-0	GENERAL ELECTRIC CO		02/07/2019	Morgan Stanley		163,933	160,000.00	162,771	162,771		(228)		(228)		162,544		1,389	1,389	2,393	05/04/2020
37045X-BR-6	GENERAL MOTORS FINAN		03/01/2019	DONALDSON LUFKIN & JENRE		501,839	500,000.00	511,200	507,936		(451)		(451)		507,485		(5,647)	(5,647)	8,112	01/14/2022
377372-AL-1	GLAXOSMITHKLINE CAPIT	C	03/04/2019	GOLDMAN		81,007	80,000.00	79,625	79,669		13		13		79,682		1,325	1,325	833	05/15/2023
377372-AM-9	GLAXOSMITHKLINE CAPIT	C	03/01/2019	DONALDSON LUFKIN & JENRE		142,400	140,000.00	139,059	139,134		23		23		139,157		3,242	3,242	1,551	05/15/2025
38013M-AD-8	GMALT 172 A3 - ABS		12/20/2019	Paydown		1,295,000	1,295,000.00	1,291,241	1,293,715		1,285		1,285		1,295,000				17,385	09/21/2020
36254U-AD-2	GMCAR 172 A3 - ABS		02/08/2019	TORONTO DOMINION SECURTI		223,154	225,000.00	222,518	222,518		255		255		222,773		381	381	651	12/16/2021
38145G-AJ-9	GOLDMAN SACHS GROUP I		11/13/2019	Call @ 100.00		1,125,000	1,125,000.00	1,126,028	1,124,491		303		303		1,124,794		206	206	23,719	12/13/2019
40139L-AC-7	GUARDIAN LIFE GLOBAL F		03/05/2019	RBS GREENWICH CAPITAL		174,551	180,000.00	176,735	177,868		133		133		178,001		(3,450)	(3,450)	1,268	10/27/2021
40139L-AD-5	GUARDIAN LIFE GLOBAL F		03/04/2019	GOLDMAN		153,215	157,000.00	157,088	157,065		(2)		(2)		157,063		(3,848)	(3,848)	1,287	05/08/2022
44932G-AD-7	HART 17B A3 - ABS		02/08/2019	Barclays Bank		341,051	345,000.00	340,826	340,826		393		393		341,218		(167)	(167)	967	01/18/2022
41284B-AE-6	HDMOT 151 A4 - ABS		04/01/2019	VARIOUS		1,101,534	1,101,577.27	1,096,653	1,098,638		2,035		2,035		1,100,673		861	861	3,465	08/15/2022
42225U-AE-4	HEALTHCARE TRUST OF A		03/04/2019	GOLDMAN		39,039	40,000.00	39,975	39,983		1		1		39,984		(945)	(945)	803	07/01/2022
42328B-AA-0	HELIOS LEASING I LLC		11/29/2019	Paydown		112,375	112,374.95	112,154	112,193		177		177		112,375				852	05/29/2024
42328B-AC-6	HELIOS LEASING I LLC		12/28/2019	Paydown		58,963	58,962.89	57,601	57,858		1,063		1,063		58,963				346	09/28/2024
436106-AA-6	HOLLYFRONTIER CORP		03/01/2019	DONALDSON LUFKIN & JENRE		263,655	250,000.00	268,048	267,031		(349)		(349)		266,683		(3,028)	(3,028)	6,283	04/01/2026
47788B-AD-6	JDOT 17B A3 - ABS		02/12/2019	CHASE SECURITIES INC		346,842	350,000.00	346,119	346,119		481		481		346,599		243	243	1,044	10/15/2021
24422E-TP-4	JOHN DEERE CAPITAL CO		03/01/2019	Dain Rauscher		600,945	600,000.00	601,920	600,940		(135)		(135)		600,804		141	141	4,208	03/13/2020
46643T-AZ-5	JPMBB 14C26 A2 - CMBS		12/01/2019	Paydown		805,187	805,186.87	829,339	809,013		(2,998)		(2,998)		805,187				7,781	01/17/2048
46634S-AD-7	JPMCC 12C6 ASB - CMBS		12/01/2019	Paydown		245,566	245,566.23	247,658	247,168		(1,500)		(1,500)		245,566				2,954	05/17/2045
46625H-JD-3	JPMORGAN CHASE & CO		01/08/2019	Morgan Stanley		164,758	160,000.00	173,237	168,907		(68)		(68)		168,839		(4,081)	(4,081)	3,320	01/24/2022
485134-BL-3	KANSAS CITY POWER & LI		04/01/2019	Maturity @ 100.00		725,000	725,000.00	758,633	732,743		(7,743)		(7,743)		725,000				25,919	04/01/2019
50117N-AC-8	KCOT 171 A3 - ABS		02/12/2019	MITSUBISHI UFJ SECURITIES		528,793	535,000.00	526,156	526,156		941		941		527,098		1,695	1,695	1,648	08/16/2021

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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.						
49446R-AL-3	KIMCO REALTY CORP		03/05/2019	DONALDSON LUFKIN & JENRE		169,618	170,000.00	173,550	172,083		(167)		(167)		171,916		(2,298)	(2,298)	1,904	05/01/2021
50077L-AS-5	KRAFT HEINZ FOODS CO		03/04/2019	DONALDSON LUFKIN & JENRE		91,121	90,000.00	89,823	89,840		7		7		89,847		1,274	1,274	810	06/15/2023
53117C-AN-2	LIBERTY PROPERTY LP		03/08/2019	DONALDSON LUFKIN & JENRE		178,834	175,000.00	184,571	181,627		(382)		(382)		181,245		(2,411)	(2,411)	1,745	06/15/2022
53944V-AM-1	LLOYDS BANK PLC	C	01/22/2019	Maturity @ 100.00		625,000	625,000.00	626,381	625,028		(28)		(28)		625,000				6,406	01/22/2019
565849-AN-6	MARATHON OIL CORP		03/01/2019	Morgan Stanley		693,651	700,000.00	695,303	698,596		173		173		698,768		(5,117)	(5,117)	4,935	06/01/2020
57772K-AD-3	MAXIM INTEGRATED PROD		03/08/2019	Merrill Lynch		75,003	80,000.00	79,939	79,947		2		2		79,949		(4,946)	(4,946)	667	06/15/2027
579780-AM-9	MCCORMICK & COMPANY I		03/04/2019	DONALDSON LUFKIN & JENRE		136,294	140,000.00	139,912	139,928		3		3		139,932		(3,637)	(3,637)	2,462	08/15/2024
58507L-AB-5	MEDTRONIC GLOBAL HOL	C	03/28/2019	Maturity @ 100.00		630,000	630,000.00	626,289	629,237		763		763		630,000				5,355	03/28/2019
61205P-AK-5	MHESA 12 A2 - ABS		12/20/2019	Paydown		79,519	79,519.04	80,041	79,921		(385)		(385)		79,519				769	05/20/2030
60700D-AD-0	MMAF 18A A4 - ABS		03/05/2019	DEUTSCHE BANK ALEX BROW		120,745	120,000.00	119,983	119,975		2		2		119,976		769	769	983	01/10/2025
60871R-AG-5	MOLSON COORS BREWIN		03/08/2019	CHASE SECURITIES INC		139,391	150,000.00	149,768	149,823		4		4		149,828		(10,437)	(10,437)	2,963	07/15/2026
60920L-AA-2	MONDELEZ INTERNATIONAL		02/07/2019	DONALDSON LUFKIN & JENRE		940,814	950,000.00	950,923	936,966		1,789		1,789		938,755		2,059	2,059	4,417	10/28/2019
61746B-DR-4	MORGAN STANLEY		03/01/2019	BANK OF NEW YORK		948,499	950,000.00	953,506	950,519		(160)		(160)		950,359		(1,860)	(1,860)	13,914	07/23/2019
61762X-AS-6	MSBAM 13C12 ASB - CMBS		12/01/2019	Paydown		85,834	85,833.53	90,558	88,866		(2,844)		(2,844)		85,834				931	10/17/2046
62854A-AM-6	MYLAN NV		03/01/2019	DONALDSON LUFKIN & JENRE		396,620	400,000.00	399,536	399,773		18		18		399,790		(3,170)	(3,170)	2,800	06/15/2021
62854A-AN-4	MYLAN NV		03/01/2019	DONALDSON LUFKIN & JENRE		233,713	250,000.00	242,133	243,628		129		129		243,757		(10,045)	(10,045)	2,194	06/15/2026
65479A-AB-8	NALT 17A A2A - ABS		04/01/2019	VARIOUS		145,734	145,766.96	145,576	145,576		39		39		145,615		119	119	308	09/16/2019
63254A-AR-9	NATIONAL AUSTRALIA BAN	C	02/07/2019	GOLDMAN		485,390	500,000.00	499,961	481,365		808		808		482,173		3,217	3,217	5,443	07/12/2021
651229-AT-3	NEWELL RUBBERMAID INC		02/07/2019	DONALDSON LUFKIN & JENRE		140,849	141,000.00	138,934	140,773		107		107		140,880		(31)	(31)	1,344	03/29/2019
68268N-AN-3	ONEOK PARTNERS LP		03/01/2019	US Bancorp Piper-DTC		352,132	350,000.00	361,015	355,195		(804)		(804)		354,391		(2,260)	(2,260)	6,281	03/15/2020
685218-AC-3	ORANGE SA	C	03/01/2019	TORONTO DOMINION SECURTI		178,483	180,000.00	178,481	179,473		110		110		179,582		(1,100)	(1,100)	991	11/03/2019
694308-HW-0	PACIFIC GAS AND ELECTRI		07/24/2019	Barclays Bank		265,293	275,000.00	225,918	225,918		2,460		2,460		228,378		36,915	36,915		12/01/2027
695156-AS-8	PACKAGING CORP OF AME		12/06/2019	VARIOUS		25,192	25,000.00	24,973	24,982		9		9		24,991		9	9	789	12/15/2020
695156-AT-6	PACKAGING CORP OF AME		03/08/2019	SALOMON BROTHERS INC		47,818	50,000.00	49,836	49,851		3		3		49,854		(2,036)	(2,036)	411	12/15/2027
709604-AA-0	PENTA AIRCRAFT LEASING		04/01/2019	VARIOUS		739,034	766,571.70	768,111	739,101		784		784		739,885		(851)	(851)	3,657	04/29/2025
709604-AB-8	PENTA AIRCRAFT LEASING		11/25/2019	Paydown		72,358	72,358.28	73,164	73,030		(651)		(651)		72,358				719	11/25/2025
71654Q-BF-8	PETROLEOS MEXICANOS	C	04/01/2019	VARIOUS		311,850	320,000.00	312,477	312,477		161		161		312,638		(788)	(788)	771	12/20/2022
69340J-AA-0	PHEAA 143 A - ABS		04/01/2019	VARIOUS		395,190	400,796.46	398,245	398,342		74		74		398,416		(3,225)	(3,225)	2,456	08/25/2040
719160-AA-1	PHOENIX 2012 LLC		10/03/2019	Paydown		132,873	132,872.71	127,788	128,212		4,496		4,496		132,873				535	07/03/2024
693476-BJ-1	PNC FUNDING CORP		03/01/2019	Morgan Stanley		510,155	500,000.00	586,195	514,633		(2,232)		(2,232)		512,401		(2,246)	(2,246)	14,734	02/08/2020
740189-AG-0	PRECISION CASTPARTS C		03/04/2019	Wachovia Bank		614,625	625,000.00	602,925	603,119		900		900		604,019		10,606	10,606	10,026	01/15/2023
742741-AA-9	PROCTER & GAMBLE PRO		07/01/2019	Paydown		258,900	258,900.00	276,125	277,113		(17,922)		(17,922)		258,900				6,202	01/01/2021
69363P-AB-6	PSNH 181 A2 - ABS		03/06/2019	Barclays Bank		101,688	100,000.00	99,996	100,015		4		4		100,019		1,668	1,668	2,922	08/01/2028
744448-CD-1	PUBLIC SERVICE CO OF C		02/07/2019	GOLDMAN		170,505	170,000.00	170,782	170,782		(63)		(63)		170,719		(214)	(214)	1,300	11/15/2020
75625Q-AD-1	RECKITT BENCKISER TREA	C	03/01/2019	Morgan Stanley		194,004	200,000.00	199,784	199,827		6		6		199,833		(5,829)	(5,829)	1,054	06/26/2024
75884R-AV-5	REGENCY CENTERS LP		03/01/2019	Merrill Lynch		261,824	270,000.00	269,301	269,422		11		11		269,433		(7,609)	(7,609)	5,778	02/01/2027
759470-AU-1	RELIANCE INDUSTRIES LT	C	04/01/2019	VARIOUS		633,560	652,500.00	624,312	625,610		2,303		2,303		627,913		5,647	5,647	8,463	01/15/2026
759470-AV-9	RELIANCE INDUSTRIES LT	C	07/15/2019	Paydown		142,105	142,105.26	139,044	138,968		3,167		3,167		142,105				664	01/15/2026
74949L-AB-8	RELX CAPITAL INC	C	03/04/2019	GOLDMAN		89,648	90,000.00	89,620	89,676		15		15		89,691		(43)	(43)	1,488	03/16/2023
773903-AF-6	ROCKWELL AUTOMATION I		02/07/2019	DONALDSON LUFKIN & JENRE		688,516	695,000.00	687,369	687,369		757		757		688,126		389	389	6,332	03/01/2020
797224-AA-0	SAN CLEMENTE LEASING L		11/27/2019	Paydown		675,613	675,613.36	691,504	687,827		(11,695)		(11,695)		675,613				13,333	08/27/2021
80685P-AA-6	SCHLUMBERGER NORGE	C	12/19/2019	VARIOUS		169,363	165,000.00	175,791	170,792		(3,095)		(3,095)		167,696		(2,696)	(2,696)	14,257	01/15/2021
816851-BF-5	SEMPRA ENERGY		03/04/2019	DONALDSON LUFKIN & JENRE		38,713	40,000.00	39,848	39,876		5		5		39,881		(1,168)	(1,168)	693	02/01/2023

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
82481L-AA-7	SHIRE ACQUISITIONS INVE	C	02/07/2019	DONALDSON LUFKIN & JENRE		347,379	350,000.00	350,147	345,160		764		764		345,924		1,455	1,455	2,549	09/23/2019
78447Y-AC-6	SLMA 133 A3 - ABS		12/26/2019	Paydown		55,058	55,058.00	54,968	54,989		69		69		55,058				373	04/26/2027
78448B-AC-5	SLMA 135 A3 - ABS		12/26/2019	Paydown		61,701	61,700.61	61,869	61,852		(144)		(144)		61,701				446	10/25/2027
832248-AY-4	SMITHFIELD FOODS INC	C	03/05/2019	DONALDSON LUFKIN & JENRE		191,254	200,000.00	202,274	201,540		(86)		(86)		201,454		(10,200)	(10,200)	4,020	02/01/2022
842400-FY-4	SOUTHERN CALIFORNIA E		03/04/2019	Morgan Stanley		275,568	280,000.00	293,325	290,034		(368)		(368)		289,666		(14,098)	(14,098)	4,219	10/01/2023
85208N-AA-8	SPRNTS 161 A1 - ABS		12/20/2019	Paydown		68,750	68,750.00	68,749	68,750						68,750				1,299	03/20/2023
87166P-AA-9	SYNIT 181 A - ABS		03/05/2019	TORONTO DOMINION SECURTI		833,186	825,000.00	824,975	824,979		3		3		824,982		8,204	8,204	6,352	09/16/2024
871829-AX-5	SYSCO CORP		03/04/2019	Morgan Stanley		919,108	925,000.00	924,469	924,149		80		80		924,230		(5,122)	(5,122)	10,355	10/01/2020
873782-AA-4	TAGUA LEASING LLC		04/01/2019	VARIOUS		692,067	710,589.73	712,279	692,759		412		412		693,171		(1,104)	(1,104)	4,418	07/12/2024
89237R-AD-0	TAOT 17C A3 - ABS		02/08/2019	GOLDMAN		563,699	570,000.00	562,003	562,003		728		728		562,731				968	11/15/2021
87233Q-AA-6	TC PIPELINES LP		03/05/2019	TORONTO DOMINION SECURTI		510,220	500,000.00	538,400	511,614		(908)		(908)		510,706		(486)	(486)	5,296	06/15/2021
87236Y-AA-6	TD AMERITRADE HOLDING		03/04/2019	DONALDSON LUFKIN & JENRE		917,622	900,000.00	964,795	925,872		(4,943)		(4,943)		920,930		(3,308)	(3,308)	13,300	12/01/2019
88167A-AC-5	TEVA PHARMACEUTICAL FI	C	02/07/2019	Merrill Lynch		170,800	180,000.00	179,991	165,551		606		606		166,158		4,643	4,643	2,200	07/21/2021
89153V-AM-1	TOTAL CAPITAL INTERNATI	C	02/07/2019	DONALDSON LUFKIN & JENRE		149,696	150,000.00	149,478	149,354		157		157		149,510		185	185	455	06/19/2019
89236T-EC-5	TOYOTA MOTOR CREDIT C	C	01/17/2019	Morgan Stanley		300,120	310,000.00	309,371	309,530		7		7		309,537		(9,417)	(9,417)	2,481	09/08/2022
89417E-AF-6	TRAVELERS CO INC		02/07/2019	TORONTO DOMINION SECURTI		403,720	400,000.00	319,094	405,012		(1,352)		(1,352)		403,660		60	60	4,523	06/02/2019
19864H-AN-7	TRUSTEES OF COLUMBIA		04/01/2019	VARIOUS		457,982	438,709.71	460,610	460,610		(860)		(860)		459,750		(1,768)	(1,768)	4,744	12/15/2020
90265E-AJ-9	UDR INC		03/04/2019	Wachovia Bank		180,131	180,000.00	186,190	184,966		(154)		(154)		184,812		(4,681)	(4,681)	4,594	07/01/2024
906581-AA-1	UNION 11 LEASING LLC		10/23/2019	Paydown		171,095	171,095.17	174,040	172,944		(1,770)		(1,770)		171,095				1,032	01/23/2024
90783T-AA-8	UNION PACIFIC RAILROAD		04/01/2019	VARIOUS		577,699	561,133.01	585,712	577,226		(861)		(861)		576,366		1,334	1,334	17,754	07/02/2025
907833-AE-7	UNION PACIFIC RAILROAD		04/01/2019	VARIOUS		26,513	26,513.29	28,011	26,616		(103)		(103)		26,513				888	02/23/2019
90331H-ML-4	US BANK NA		02/07/2019	TORONTO DOMINION SECURTI		622,244	625,000.00	620,163	620,663		597		597		621,260		984	984	3,800	10/28/2019
90327Q-CY-3	USAA CAPITAL CORP		03/05/2019	Morgan Stanley		317,057	325,000.00	319,085	321,397		261		261		321,658		(4,601)	(4,601)	1,733	06/01/2021
92242V-AB-2	VCK LEASE S A	C	10/24/2019	Paydown		36,146	36,146.18	36,685	36,608		(449)		(449)		36,146				235	07/24/2026
92276M-AZ-8	VENTAS REALTY LP		03/04/2019	GOLDMAN		169,844	170,000.00	173,019	172,121		(102)		(102)		172,019		(2,175)	(2,175)	3,085	08/15/2022
929043-AJ-6	VORNADO REALTY LP		03/01/2019	Merrill Lynch		53,133	55,000.00	54,778	54,807		5		5		54,812		(1,680)	(1,680)	1,230	01/15/2025
929160-AT-6	VULCAN MATERIALS CO		03/01/2019	Stifel Nicolaus & Co.		603,738	625,000.00	622,519	622,905		53		53		622,958		(19,220)	(19,220)	10,427	04/01/2027
92347X-AA-4	VZOT 161 A - ABS		08/01/2019	VARIOUS		196,694	197,154.56	196,435	196,435		169		169		196,604		90	90	388	01/20/2021
92348P-AA-0	VZOT 172 A - ABS		02/12/2019	DONALDSON LUFKIN & JENRE		208,392	210,000.00	207,894	207,894		292		292		208,186		206	206	605	12/20/2021
92348X-AD-7	VZOT 18A C - ABS		03/05/2019	TORONTO DOMINION SECURTI		1,110,313	1,100,000.00	1,099,801	1,099,836		12		12		1,099,848		10,465	10,465	8,352	04/20/2023
937257-AA-1	WASHINGTON AIRCRAFT 2	C	08/01/2019	VARIOUS		689,443	689,873.75	693,496	693,853		(95)		(95)		692,758		(3,315)	(3,315)	4,237	06/26/2024
95040Q-AE-4	WELLTOWER INC		03/04/2019	GOLDMAN		51,028	50,000.00	49,984	49,985		2		2		49,987		1,041	1,041	1,097	09/01/2023
960413-AT-9	WESTLAKE CHEMICAL CO		03/01/2019	Morgan Stanley		331,083	350,000.00	352,230	351,949		(35)		(35)		351,915		(20,832)	(20,832)	7,000	08/15/2026
94989W-AQ-0	WFCM 15C31 A2 - CMBS		12/01/2019	Paydown		165,862	165,861.62	162,713	162,749		2,432		2,432		165,862				1,708	11/18/2048
94989E-AA-5	WFCM 15LC20 A1 - CMBS		04/01/2019	Paydown		495,254	495,254.12	490,321	491,931		3,323		3,323		495,254				1,642	04/15/2050
981464-CW-8	WFNMT 12A A - ABS		02/08/2019	TORONTO DOMINION SECURTI		1,000,430	1,000,000.00	960,545	999,930		40		40		999,970		460	460	4,972	01/17/2023
92939F-AR-0	WFRBS 14C21 A2 - CMBS	C	07/17/2019	Paydown		1,258,293	1,258,292.93	1,263,132	1,259,260		(967)		(967)		1,258,293				23,363	08/16/2047
96221T-AE-7	WFRBS 14LC14 A5 - CMBS		03/15/2019	Wachovia Bank		103,695	100,000.00	106,969	105,490		(187)		(187)		105,303		(1,608)	(1,608)	1,067	03/15/2047
98162E-AC-1	WOART 17A A3 - ABS		12/15/2019	Paydown		464,910	464,910.42	458,227	460,768		3,934		3,934		464,910				2,844	09/15/2022
98161T-AD-7	WOART 17B A3 - ABS		03/05/2019	Wachovia Bank		385,262	390,000.00	389,899	389,944		6		6		389,950		(4,688)	(4,688)	1,732	02/15/2023
983919-AG-6	XILINX INC		02/07/2019	DONALDSON LUFKIN & JENRE		649,695	650,000.00	648,564	648,564		807		807		649,370		324	324	5,602	03/15/2019
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	71,649,748	71,882,289.05	72,377,199	71,948,531	55,139	(116,088)		(60,949)		71,889,616		(245,644)	(245,644)	898,122	X X X

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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.						
8399997	Subtotal - Bonds - Part 4				X X X	205,094,505	206,364,727	205,898,838	187,795,842	1,232	(323,511)		(322,279)		205,266,719		(177,989)	(177,989)	1,979,191	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	40,799,312	29,584,000.00	40,383,778			3,440		3,440		40,387,218		412,093	412,093	281,734	X X X
8399999	Total - Bonds				X X X	245,893,817	235,948,727.10	246,282,616	187,795,842	1,232	(320,071)		(318,839)		245,653,937		234,104	234,104	2,260,925	X X X
05968L-10-2	BANCOLUMBIA ADR REPS	C	01/23/2019	Morgan Stanley	1,187,000	51,897		45,225	45,225						45,225		6,672	6,672	351	
8499999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				X X X	51,897	X X X	45,225	45,225						45,225		6,672	6,672	351	X X X
8999997	Subtotal - Preferred Stocks - Part 4				X X X	51,897	X X X	45,225	45,225						45,225		6,672	6,672	351	X X X
8999999	Total - Preferred Stocks				X X X	51,897	X X X	45,225	45,225						45,225		6,672	6,672	351	X X X
000375-20-4	ABB ADR REP 1 ORD	C	01/23/2019	Morgan Stanley	11,030,000	210,325		209,680	209,680						209,680		645	645		
004498-10-1	ACI WORLDWIDE ORD		01/23/2019	Morgan Stanley	1,893,000	53,386		41,697	52,379	(10,683)		(10,683)		41,697		11,689	11,689			
00687A-10-7	ADIDAS ADR	C	01/23/2019	Morgan Stanley	636,000	74,891		66,360	66,360					66,360		8,531	8,531			
G0084W-10-1	ADIENT ORD	D	04/01/2019	Morgan Stanley	3,738,000	65,426		56,294	56,294					56,294		9,132	9,132			
007973-10-0	ADVANCED ENERGY INDU		01/23/2019	Morgan Stanley	559,000	25,465		23,998	23,998					23,998		1,467	1,467			
00766T-10-0	AECOM ORD		01/23/2019	Morgan Stanley	4,906,000	143,908		130,009	130,009					130,009		13,899	13,899			
N00985-10-6	AERCAP HOLDINGS ORD	C	01/23/2019	Morgan Stanley	4,718,000	211,383		186,833	186,833					186,833		24,551	24,551			
008252-10-8	AFFILIATED MANAGERS G		01/23/2019	Morgan Stanley	1,743,000	183,890		169,838	169,838					169,838		14,052	14,052			
001055-10-2	AFLAC ORD		04/01/2019	Morgan Stanley	11,278,000	535,246		392,500	513,826	(121,326)		(121,326)		392,500		142,746	142,746			
00846U-10-1	AGILENT TECHNOLOGIES		04/01/2019	Morgan Stanley	4,198,000	299,620		208,297	283,197	(74,900)		(74,900)		208,297		91,322	91,322	688		
008492-10-0	AGREE REALTY REIT ORD		01/23/2019	Morgan Stanley	1,804,000	110,619		87,739	106,652	(18,913)		(18,913)		87,739		22,880	22,880	1,001		
001317-20-5	AIA GROUP ADR	C	01/23/2019	Morgan Stanley	7,944,000	276,684		243,443	261,199	(17,756)		(17,756)		243,443		33,240	33,240			
00912X-30-2	AIR LEASE CL A ORD		01/23/2019	Morgan Stanley	6,172,000	221,213		185,028	186,456	(1,428)		(1,428)		185,028		36,185	36,185	421		
009719-50-1	AKBANK TURK ANONIM SIR	C	01/23/2019	Morgan Stanley	7,463,000	21,269		18,471	18,471					18,471		2,798	2,798			
010199-30-5	AKZO NOBEL N V SPONSO	C	04/01/2019	Morgan Stanley	7,036,000	197,709		187,404	187,404					187,404		10,305	10,305	22,121		
012653-10-1	ALBEMARLE ORD		04/01/2019	Morgan Stanley	2,239,000	166,095		172,560	172,560					172,560		(6,464)	(6,464)	750		
015271-10-9	ALEXANDRIA REAL ESTAT		04/01/2019	Morgan Stanley	3,414,000	421,647		390,663	393,429	(2,767)		(2,767)		390,663		30,984	30,984	3,312		
015393-10-1	ALFA LAVAL ADR	C	01/23/2019	Morgan Stanley	4,094,000	88,353		82,953	88,021	(5,068)		(5,068)		82,953		5,400	5,400			
01609W-10-2	ALIBABA GROUP HOLDING	C	01/23/2019	Morgan Stanley	1,199,000	182,872		128,254	164,347	(36,093)		(36,093)		128,254		54,618	54,618			
018805-10-1	ALLIANZ SE ADR	C	01/23/2019	Morgan Stanley	11,868,000	242,691		225,287	234,994	(9,707)		(9,707)		225,287		17,404	17,404			
020002-10-1	ALLSTATE ORD		01/23/2019	Morgan Stanley	1,027,000	87,608		84,664	84,861	(197)		(197)		84,664		2,943	2,943	472		
02319V-10-3	AMBEV ADR REP ONE ORD	C	01/23/2019	Morgan Stanley	16,327,000	73,800		64,002	64,002					64,002		9,799	9,799	1,131		
024835-10-0	AMERICAN CAMPUS COMM		01/23/2019	Morgan Stanley	1,114,000	48,880		45,950	46,108	(158)		(158)		45,950		2,930	2,930			
025816-10-9	AMERICAN EXPRESS ORD		04/01/2019	Morgan Stanley	346,000	34,294		32,924	32,981	(57)		(57)		32,924		1,370	1,370	135		
026874-78-4	AMERICAN INTERNATIONA		01/23/2019	Morgan Stanley	1,645,000	70,180		64,617	64,829	(212)		(212)		64,617		5,563	5,563			
03027X-10-0	AMERICAN TOWER REIT		01/23/2019	Morgan Stanley	1,851,000	305,582		210,023	292,810	(82,787)		(82,787)		210,023		95,559	95,559	1,555		

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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 Ident- ification	Description	F o r 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
03076C-10-6	AMERIPRISE FINANCE OR		04/01/2019	Morgan Stanley	3,936,000	464,447		410,800	410,800						410,800		53,647	53,647		
036752-10-3	ANTHEM ORD		01/23/2019	Morgan Stanley	2,107,000	536,328		352,074	553,361	(201,287)			(201,287)		352,074		184,254	184,254		
G0408V-10-2	AON CL A ORD	C	01/23/2019	Morgan Stanley	188,000	28,821		27,328	27,328						27,328		1,493	1,493		
03748R-10-1	APARTMENT INVST MGT C		01/23/2019	Morgan Stanley	2,437,000	114,649		106,617	106,936	(318)			(318)		106,617		8,032	8,032		
03755L-10-4	APERGY ORD		01/23/2019	Morgan Stanley	1,389,000	45,909		37,614	37,614						37,614		8,295	8,295		
037833-10-0	APPLE ORD		01/23/2019	Morgan Stanley	173,000	26,375		26,851	27,308	(457)			(457)		26,851		(477)	(477)		
03938L-20-3	ARCELORMITTAL ADR	C	07/01/2019	Adjustment																
04269X-10-5	ARRAY BIOPHARMA ORD		01/23/2019	Morgan Stanley	1,567,000	26,705		22,330	22,330						22,330		4,376	4,376		
042735-10-0	ARROW ELECTRONICS OR		01/23/2019	Morgan Stanley	2,895,000	211,234		199,610	199,610						199,610		11,624	11,624		
04280A-10-0	ARROWHEAD PHARMACEU		01/23/2019	Morgan Stanley	2,070,000	26,360		25,709	25,709						25,709		651	651		
00215W-10-0	ASE INDUSTRIAL HOLDIN A	C	01/04/2019	Morgan Stanley	17,390,000	61,132		65,213	65,213						65,213		(4,080)	(4,080)		
04530Y-10-6	ASPEN PHARMACARE HOL	C	01/23/2019	Morgan Stanley	4,325,000	48,504		40,547	40,547						40,547		7,957	7,957		
04621X-10-8	ASSURANT ORD		04/01/2019	Morgan Stanley	1,960,000	185,933		175,302	175,302						175,302		10,631	10,631		
046353-10-8	ASTRAZENECA ADR REP 1.	C	01/23/2019	Morgan Stanley	4,305,000	157,391		137,023	163,504	(26,480)			(26,480)		137,023		20,367	20,367		
049255-70-6	ATLAS COPCO ADR REP C	C	01/23/2019	Morgan Stanley	6,384,000	158,077		149,543	152,769	(3,226)			(3,226)		149,543		8,533	8,533		
052800-10-9	AUTOLIV ORD	C	04/01/2019	Morgan Stanley	338,000	25,809		23,738	23,738						23,738		2,071	2,071		
053484-10-1	AVALONBAY COMMUNITIE		04/01/2019	Morgan Stanley	644,000	118,814		111,929	112,088	(159)			(159)		111,929		6,885	6,885	947	
053774-10-5	AVIS BUDGET GROUP ORD		01/23/2019	Morgan Stanley	2,840,000	69,333		63,843	63,843						63,843		5,490	5,490		
05382A-10-4	AVIVA ADR REP TWO ORD	C	01/23/2019	Morgan Stanley	13,538,000	146,680		127,799	127,799						127,799		18,881	18,881		
G0750C-10-8	AXALTA COATING SYSTEM		01/23/2019	Morgan Stanley	1,511,000	37,945		35,388	35,388						35,388		2,557	2,557		
05501U-10-6	AZUL ADR REP 3 PRF	C	01/23/2019	Morgan Stanley	1,576,000	44,443		30,313	43,639	(13,327)			(13,327)		30,313		14,130	14,130		
056752-10-8	BAIDU ADR REP 1/10 CL A	C	01/23/2019	Morgan Stanley	2,840,000	457,359		450,424	450,424						450,424		6,935	6,935		
05845R-30-6	BALFOUR BEATTY ADR	C	01/23/2019	Morgan Stanley	5,249,000	38,076		33,384	33,384						33,384		4,693	4,693		
05946K-10-1	BANCO BILBAO VIZCAYA A	C	01/23/2019	Morgan Stanley	25,845,000	154,184		136,720	136,720						136,720		17,464	17,464		
059578-10-4	BANCO DO BRASIL ADR	C	04/01/2019	Morgan Stanley	11,704,000	151,565		121,446	139,395	(17,949)			(17,949)		121,446		30,119	30,119	284	
060505-10-4	BANK OF AMERICA ORD		04/01/2019	Morgan Stanley	6,234,000	179,568		149,706	153,606	(3,900)			(3,900)		149,706		29,862	29,862		
06652K-10-3	BANKUNITED ORD		04/01/2019	Morgan Stanley	2,849,000	95,743		85,299	85,299						85,299		10,444	10,444	598	
06738E-20-4	BARCLAYS ADR REP 4 OR	C	01/23/2019	Morgan Stanley	26,073,000	221,279		196,361	196,590	(229)			(229)		196,361		24,917	24,917		
067680-20-7	BARLOWORLD ADR	C	01/23/2019	Morgan Stanley	3,260,000	28,234		27,221	27,221						27,221		1,013	1,013	524	
055262-50-5	BASF SE ADR	C	01/23/2019	Morgan Stanley	12,006,000	215,745		211,186	211,186						211,186		4,559	4,559		
072730-30-2	BAYER AKTIENGESELLSCH	C	01/23/2019	Morgan Stanley	10,806,000	203,150		189,861	189,861						189,861		13,289	13,289		
072743-30-5	BAYERISCHE MOTOREN W	C	04/01/2019	Morgan Stanley	2,841,000	77,798		76,622	76,622						76,622		1,176	1,176		
075887-10-9	BECTON DICKINSON ORD		01/23/2019	Morgan Stanley	1,541,000	366,573		271,791	347,218	(75,427)			(75,427)		271,791		94,782	94,782		
07725L-10-2	BEIGENE ADR REP ORD	C	01/23/2019	Morgan Stanley	304,000	40,631		42,612	42,639	(27)			(27)		42,612		(1,981)	(1,981)	(6)	
084670-70-2	BERKSHIRE HATHWAY CL		01/23/2019	Morgan Stanley	1,242,000	248,228		216,261	253,592	(37,330)			(37,330)		216,261		31,967	31,967		
08579W-10-3	BERRY GLOBAL GROUP O		01/23/2019	Morgan Stanley	1,349,000	67,075		64,118	64,118						64,118		2,957	2,957		
05545E-20-9	BHP GROUP ADR REP 2 O	C	04/01/2019	Morgan Stanley	1,437,000	59,994		51,912	60,196	(8,284)			(8,284)		51,912		8,082	8,082	1,885	
088836-30-9	BIDVEST GROUP ADR	C	01/23/2019	Morgan Stanley	1,619,000	47,307		39,933	45,559	(5,626)			(5,626)		39,933		7,374	7,374		
09215C-10-5	BLACK KNIGHT ORD		07/01/2019	Morgan Stanley	1,583,999	76,638		50,720	71,375	(20,655)			(20,655)		50,720		25,917	25,917		
09609G-10-0	BLUEBIRD BIO ORD		01/23/2019	Morgan Stanley	491,000	58,320		48,707	48,707						48,707		9,613	9,613		
05565A-20-2	BNP PARIBAS ADR	C	04/01/2019	Morgan Stanley	6,252,000	148,501		140,920	140,920						140,920		7,581	7,581		
097023-10-5	BOEING ORD		01/23/2019	Morgan Stanley	368,000	130,945		118,382	118,680	(298)			(298)		118,382		12,564	12,564		
101121-10-1	BOSTON PROPERTIES REI		01/23/2019	Morgan Stanley	1,106,000	133,228		124,480	124,480						124,480		8,748	8,748	1,051	

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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.						
055622-10-4	BP ADR EACH REPSTNG SI	C	04/01/2019	Morgan Stanley	4,243.000	169,983		155,615	160,895	(5,280)			(5,280)		155,615		14,368	14,368		
105532-10-5	BRASKEM ADR REP 2 CL A	C	01/23/2019	Morgan Stanley	2,766.000	71,451		61,001	67,656	(6,655)			(6,655)		61,001		10,450	10,450		
109194-10-0	BRIGHT HORIZONS FAMILY		01/23/2019	Morgan Stanley	256.000	29,359		28,531	28,531						28,531		827	827		
110448-10-7	BRITISH AMERICAN TOBAC	C	04/01/2019	Morgan Stanley	6,297.000	203,829		200,622	200,622						200,622		3,206	3,206	3,951	
11135F-10-1	BROADCOM ORD		01/23/2019	Morgan Stanley	2,526.000	646,275		497,596	642,311	(144,715)			(144,715)		497,596		148,678	148,678		
11133T-10-3	BROADRIDGE FINANCIAL S		01/23/2019	Morgan Stanley	790.000	78,534		56,955	76,038	(19,083)			(19,083)		56,955		21,580	21,580	383	
12685J-10-5	CABLE ONE ORD		04/01/2019	Morgan Stanley	57.000	47,894		42,203	46,746	(4,542)			(4,542)		42,203		5,691	5,691		
12803K-10-9	CAIXABANK UNSPONSORE	C	01/23/2019	Morgan Stanley	56,718.000	71,486		64,942	64,942						64,942		6,544	6,544		
133131-10-2	CAMDEN PROPERTY REIT		01/23/2019	Morgan Stanley	1,011.000	92,980		89,019	89,019						89,019		3,962	3,962	778	
136069-10-1	CANADIAN IMPERIAL BANK	C	01/23/2019	Morgan Stanley	694.000	56,627		51,731	51,731						51,731		4,896	4,896	605	
136375-10-2	CANADIAN NATIONAL RAIL	C	01/23/2019	Morgan Stanley	2,283.000	185,887		166,918	169,193	(2,275)			(2,275)		166,918		18,969	18,969		
13645T-10-0	CANADIAN PACIFIC RAILW	C	01/23/2019	Morgan Stanley	151.000	29,652		26,634	26,821	(186)			(186)		26,634		3,018	3,018	63	
142339-10-0	CARLISLE COMPANIES OR		01/23/2019	Morgan Stanley	1,581.000	168,901		158,922	158,922						158,922		9,978	9,978		
14365C-10-3	CARNIVAL ADR REP 1ORD		01/23/2019	Morgan Stanley	2,034.000	109,128		99,117	99,117						99,117		10,011	10,011		
146229-10-9	CARTERS ORD		01/23/2019	Morgan Stanley	2,643.000	214,810		215,722	215,722						215,722		(911)	(911)		
12504L-10-9	CBRE GROUP CL A ORD		01/23/2019	Morgan Stanley	7,195.000	311,180		228,057	288,088	(60,031)			(60,031)		228,057		83,123	83,123		
150870-10-3	CELANESE ORD		04/01/2019	Morgan Stanley	4,327.000	404,241		364,511	389,300	(24,790)			(24,790)		364,511		39,730	39,730		
151290-88-9	CEMEX ADR REP 10 PAR C	C	01/23/2019	Morgan Stanley	4,074.000	21,362		19,637	19,637						19,637		1,725	1,725		
M22465-10-4	CHECK POINT SOFTWARE	C	01/23/2019	Morgan Stanley	2,208.000	235,208		224,151	226,651	(2,500)			(2,500)		224,151		11,057	11,057		
166764-10-0	CHEVRON ORD		01/23/2019	Morgan Stanley	1,405.000	156,176		150,900	152,850	(1,950)			(1,950)		150,900		5,276	5,276		
16941M-10-9	CHINA MOBILE ADR REPS	C	02/01/2019	Morgan Stanley	4,415.000	229,533		208,469	211,920	(3,451)			(3,451)		208,469		21,064	21,064		
16947K-10-7	CHINA NTLN BLDNG MTR A	C	01/23/2019	Morgan Stanley	1,844.000	67,324		64,190	64,190						64,190		3,134	3,134		
H1467J-10-4	CHUBB ORD	D	01/23/2019	Morgan Stanley	646.000	84,870		82,830	83,450	(620)			(620)		82,830		2,040	2,040	472	
17133Q-50-2	CHUNGHWA TELECOM AD	C	01/23/2019	Morgan Stanley	1,345.000	46,472		43,750	48,138	(4,388)			(4,388)		43,750		2,722	2,722		
171484-10-8	CHURCHILL DOWNS ORD		01/23/2019	Morgan Stanley	108.000	28,578		26,346	26,346						26,346		2,232	2,232	176	
125523-10-0	CIGNA ORD		01/23/2019	Morgan Stanley	489.000	95,332		79,330	92,871	(13,541)			(13,541)		79,330		16,002	16,002		
171798-10-1	CIMAREX ENERGY ORD		01/23/2019	Morgan Stanley	404.000	29,171		24,907	24,907						24,907		4,264	4,264		
17275R-10-2	CISCO SYSTEMS ORD		04/01/2019	Morgan Stanley	4,449.000	201,367		155,090	192,775	(37,686)			(37,686)		155,090		46,277	46,277	1,468	
125581-80-1	CIT GROUP ORD		04/01/2019	Morgan Stanley	3,358.000	145,811		128,511	128,511						128,511		17,301	17,301		
172967-42-4	CITIGROUP ORD		01/23/2019	Morgan Stanley	2,605.000	160,632		135,616	135,616						135,616		25,016	25,016		
G25839-10-4	COCA COLA EUROPEAN P	D	01/23/2019	Morgan Stanley	1,036.000	48,144		38,237	47,501	(9,263)			(9,263)		38,237		9,907	9,907		
20030N-10-1	COMCAST CL A ORD		04/01/2019	Morgan Stanley	4,894.000	178,879		166,554	166,641	(87)			(87)		166,554		12,325	12,325	930	
20337X-10-9	COMMSCOPE HOLDING OR		01/23/2019	Morgan Stanley	8,170.000	151,226		133,906	133,906						133,906		17,319	17,319		
204319-10-7	COMPAGNIE FINANCIERE	C	01/23/2019	Morgan Stanley	20,344.000	139,355		131,219	131,219						131,219		8,136	8,136		
20825C-10-4	CONOCOPHILLIPS ORD		04/01/2019	Morgan Stanley	1,292.000	84,834		67,587	80,556	(12,969)			(12,969)		67,587		17,247	17,247		
217204-10-6	COPART ORD		01/23/2019	Morgan Stanley	1,522.000	74,677		48,535	72,721	(24,186)			(24,186)		48,535		26,142	26,142		
21870Q-10-5	CORESITE REALTY REIT O		01/23/2019	Morgan Stanley	410.000	38,194		35,764	35,764						35,764		2,429	2,429	451	
21925Y-10-3	CORNERSTONE ONDEMAN		01/23/2019	Morgan Stanley	480.000	26,032		24,091	24,206	(115)			(115)		24,091		1,941	1,941		
224399-10-5	CRANE ORD		01/23/2019	Morgan Stanley	574.000	44,625		41,431	41,431						41,431		3,194	3,194		
G2519Y-10-8	CREDICORP ORD	C	01/23/2019	Morgan Stanley	308.000	72,491		50,094	68,274	(18,180)			(18,180)		50,094		22,397	22,397		
12626K-20-3	CRH ADR REPSG 1 ORD	C	01/23/2019	Morgan Stanley	1,091.000	30,835		28,748	28,748						28,748		2,087	2,087		
22822V-10-1	CROWN CASTLE INTERNA		01/23/2019	Morgan Stanley	2,042.000	223,844		182,230	221,822	(39,593)			(39,593)		182,230		41,614	41,614		
228368-10-6	CROWN HOLDINGS ORD		01/23/2019	Morgan Stanley	4,805.000	226,045		199,744	199,744						199,744		26,301	26,301		

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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
229663-10-9	CUBESMART REIT ORD		04/01/2019	Morgan Stanley	4,243.000	122,165		111,423	121,732	(10,308)			(10,308)		111,423		10,741	10,741	1,358	
231021-10-6	CUMMINS ORD		04/01/2019	Morgan Stanley	351.000	49,752		46,908	46,908						46,908		2,844	2,844		
126650-10-0	CVS HEALTH ORD		01/23/2019	Morgan Stanley	1,691.000	110,527		109,680	110,794	(1,114)			(1,114)		109,680		847	847		
237545-10-8	DASSAULT SYSTEMES AD	C	01/23/2019	Morgan Stanley	1,366.000	171,091		157,318	160,307	(2,989)			(2,989)		157,318		13,774	13,774		
23304Y-10-0	DBS GROUP HOLDINGS AD	C	01/23/2019	Morgan Stanley	2,893.000	205,816		181,905	201,714	(19,809)			(19,809)		181,905		23,911	23,911		
247361-70-2	Delta Air Lines, Inc.		01/23/2019	Morgan Stanley	1,454.000	68,805		69,841	72,555	(2,714)			(2,714)		69,841		(1,035)	(1,035)		
25157Y-20-2	DEUTSCHE POST ADR	C	01/23/2019	Morgan Stanley	3,796.000	111,651		103,745	103,745						103,745		7,907	7,907		
253868-10-3	DIGITAL REALTY REIT ORD		01/23/2019	Morgan Stanley	765.000	78,995		81,511	81,511						81,511		(2,516)	(2,516)	773	
254709-10-8	DISCOVER FINANCIAL SER		01/23/2019	Morgan Stanley	947.000	62,052		55,854	55,854						55,854		6,198	6,198		
25659T-10-7	DOLBY LABORATORIES CL		01/23/2019	Morgan Stanley	1,148.000	72,106		63,411	70,992	(7,581)			(7,581)		63,411		8,694	8,694		
256746-10-8	DOLLAR TREE ORD		01/15/2019	Morgan Stanley	394.000	37,682		33,104	35,586	(2,482)			(2,482)		33,104		4,578	4,578		
25754A-20-1	DOMINOS PIZZA ORD		01/23/2019	Morgan Stanley	221.000	59,773		47,025	54,806	(7,780)			(7,780)		47,025		12,748	12,748		
260003-10-8	DOVER ORD		01/23/2019	Morgan Stanley	424.000	33,316		30,083	30,083						30,083		3,233	3,233		
265504-10-0	DUNKIN' BRANDS GROUP		01/23/2019	Morgan Stanley	808.000	56,589		42,440	51,809	(9,369)			(9,369)		42,440		14,149	14,149		
23355L-10-6	DXC TECHNOLOGY ORD		08/01/2019	Morgan Stanley	1,264.003	77,811		66,763	67,207	(444)			(444)		66,763		11,048	11,048	202	
273202-10-1	EAST JAPAN RAILWAY ADR	C	02/01/2019	Morgan Stanley	9,450.000	142,625		138,112	138,112						138,112		4,513	4,513		
27579R-10-4	EAST WEST BANCORP OR		01/23/2019	Morgan Stanley	4,626.000	230,797		201,370	201,370						201,370		29,428	29,428		
277276-10-1	EASTGROUP PROPERTIES		01/23/2019	Morgan Stanley	1,580.000	154,449		121,146	144,933	(23,787)			(23,787)		121,146		33,303	33,303	1,138	
G29183-10-3	EATON ORD	C	01/23/2019	Morgan Stanley	686.000	48,051		47,101	47,101						47,101		951	951		
281020-10-7	EDISON INTERNATIONAL O		04/01/2019	Morgan Stanley	740.000	40,297		41,689	42,010	(321)			(321)		41,689		(1,392)	(1,392)	453	
29084Q-10-0	EMCOR GROUP ORD		04/01/2019	Morgan Stanley	3,904.000	247,740		233,030	233,030						233,030		14,710	14,710	312	
292505-10-4	ENCANA ORD	C	01/24/2019	Morgan Stanley	14,354.000	98,682		82,966	82,966						82,966		15,716	15,716		
29286D-10-5	ENGIE SPONSORED ADR	C	01/23/2019	Morgan Stanley	3,679.000	57,993		52,484	52,683	(200)			(200)		52,484		5,509	5,509		
29362U-10-4	ENTEGRIS ORD		01/23/2019	Morgan Stanley	2,087.000	61,594		42,621	58,217	(15,595)			(15,595)		42,621		18,972	18,972		
29404K-10-6	ENVSTNET ORD		01/23/2019	Morgan Stanley	812.000	42,585		39,942	39,942						39,942		2,642	2,642		
26875P-10-1	EOG RESOURCES ORD		04/01/2019	Morgan Stanley	4,447.000	429,435		387,823	387,823						387,823		41,613	41,613	978	
29429L-10-5	EPIROC AKTIEBOLAG UNS	C	01/23/2019	Morgan Stanley	3,212.000	30,642		28,214	30,064	(1,850)			(1,850)		28,214		2,428	2,428		
26884U-10-9	EPR PROPERTIES REIT OR		04/01/2019	Morgan Stanley	1,805.000	126,672		115,207	115,574	(367)			(367)		115,207		11,465	11,465	650	
29444U-70-0	EQUINIX REIT ORD		01/23/2019	Morgan Stanley	1,025.000	373,760		361,374	361,374						361,374		12,386	12,386		
29472R-10-8	EQUITY LIFESTYLE PROP		01/23/2019	Morgan Stanley	998.000	100,749		89,623	96,936	(7,313)			(7,313)		89,623		11,126	11,126	549	
29476L-10-7	EQUITY RESIDENTIAL REIT		01/23/2019	Morgan Stanley	670.000	47,057		44,227	44,227	(3,132)			(3,132)		44,095		5,963	5,963	362	
297178-10-5	ESSEX PROPERTY REIT O		01/23/2019	Morgan Stanley	245.000	63,892		60,076	60,076						60,076		3,815	3,815	456	
29786A-10-6	ETSY ORD		01/23/2019	Morgan Stanley	802.000	43,746		35,799	38,151	(2,352)			(2,352)		35,799		7,947	7,947		
298736-10-9	EURONET WORLDWIDE OR		01/23/2019	Morgan Stanley	3,388.000	385,405		261,106	348,863	(85,757)			(85,757)		261,106		124,299	124,299		
29977A-10-5	EVERCORE CL A ORD		04/01/2019	Morgan Stanley	390.000	32,199		27,908	27,908						27,908		4,290	4,290		
G3223R-10-8	EVEREST RE GROUP ORD	C	01/23/2019	Morgan Stanley	190.000	40,972		41,374	41,374						41,374		(402)	(402)		
30161Q-10-4	EXELIXIS ORD		01/23/2019	Morgan Stanley	2,417.000	52,696		47,542	47,542						47,542		5,154	5,154		
30225T-10-2	EXTRA SPACE STORAGE R		01/23/2019	Morgan Stanley	461.000	42,304		37,343	41,711	(4,369)			(4,369)		37,343		4,961	4,961		
307305-10-2	FANUC ADR	C	01/23/2019	Morgan Stanley	18,015.000	292,772		271,304	271,306	(2)			(2)		271,304		21,469	21,469		
313747-20-6	FEDERAL REIT ORD		01/23/2019	Morgan Stanley	1,109.000	139,350		130,906	130,906						130,906		8,444	8,444	1,131	
31620R-30-3	FIDELITY NATIONAL FINAN		01/23/2019	Morgan Stanley	4,330.000	148,653		111,044	136,135	(25,091)			(25,091)		111,044		37,609	37,609		
32054K-10-3	FIRST INDUSTRIAL REALTY		01/23/2019	Morgan Stanley	4,149.000	129,667		115,663	119,740	(4,077)			(4,077)		115,663		14,003	14,003	902	
33616C-10-0	FIRST REPUBLIC BANK OR		01/23/2019	Morgan Stanley	2,569.000	244,263		223,246	223,246						223,246		21,017	21,017		

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										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r 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
337626-10-5	FIRSTRAND ADR	C	01/23/2019	Morgan Stanley	1,158,000	55,367		44,661	54,658	(9,997)			(9,997)		44,661		10,707	10,707		
Y2573F-10-2	FLEX ORD	C	01/23/2019	Morgan Stanley	16,834,000	134,960		128,107	128,107						128,107		6,853	6,853		
302491-30-3	FMC ORD		04/01/2019	Morgan Stanley	560,000	43,696		41,015	41,418	(402)			(402)		41,015		2,681	2,681	224	
344419-10-6	FOMENTO ECON ADR REP	C	01/23/2019	Morgan Stanley	824,000	76,189		70,905	70,905						70,905		5,284	5,284		
34959E-10-9	FORTINET ORD		01/23/2019	Morgan Stanley	1,217,000	85,344		43,957	85,713	(41,756)			(41,756)		43,957		41,386	41,386		
35952Q-10-6	FUCHS PETROLUB SE UNS	C	01/23/2019	Morgan Stanley	7,252,000	83,179		74,188	74,188						74,188		8,991	8,991		
364097-10-5	GALP ENERGIA ADR	C	04/01/2019	Morgan Stanley	8,195,000	64,442		62,250	63,593	(1,343)			(1,343)		62,250		2,192	2,192		
36467J-10-8	GAMING AND LEISURE PR		01/23/2019	Morgan Stanley	3,172,000	112,936		100,116	102,487	(2,371)			(2,371)		100,116		12,820	12,820		
G3922B-10-7	GENPACT ORD	C	01/23/2019	Morgan Stanley	9,316,000	268,911		236,014	251,439	(15,425)			(15,425)		236,014		32,898	32,898		
375916-10-3	GILDAN ACTIVEWEAR A O	C	04/01/2019	Morgan Stanley	3,631,000	120,598		100,574	110,237	(9,663)			(9,663)		100,574		20,024	20,024		
375558-10-3	GILEAD SCIENCES ORD		01/23/2019	Morgan Stanley	1,059,000	72,045		66,240	66,240						66,240		5,805	5,805		
37636P-10-8	GIVAUDAN ADR	C	01/23/2019	Morgan Stanley	1,494,000	73,121		68,481	69,142	(661)			(661)		68,481		4,640	4,640		
37733W-10-5	GLAXOSMITHKLINE ADR R	C	04/01/2019	Morgan Stanley	1,814,000	70,737		65,677	69,313	(3,636)			(3,636)		65,677		5,060	5,060	1,182	
382550-10-1	GOODYEAR TIRE AND RUB		01/23/2019	Morgan Stanley	7,729,000	153,040		157,749	157,749						157,749		(4,709)	(4,709)		
384109-10-4	GRACO ORD		01/23/2019	Morgan Stanley	1,386,000	57,841		58,004	58,004						58,004		(163)	(163)	222	
398438-40-8	GRIFOLS ADR REP ONE N	C	01/23/2019	Morgan Stanley	3,560,000	68,357		64,241	65,362	(1,120)			(1,120)		64,241		4,116	4,116		
400110-10-2	GRUBHUB ORD		01/23/2019	Morgan Stanley	345,000	25,765		15,545	26,499	(10,954)			(10,954)		15,545		10,220	10,220		
400506-10-1	GRUPO AEROPORTUARIO	C	04/01/2019	Morgan Stanley	358,000	32,170		29,195	29,195						29,195		2,975	2,975		
40052P-10-7	GRUPO FINANCIERO BANO	C	01/23/2019	Morgan Stanley	4,924,000	138,618		120,074	120,613	(539)			(539)		120,074		18,544	18,544		
40054A-10-8	GRUPO SUPERVIELLE ADR	C	01/23/2019	Morgan Stanley	2,639,000	24,191		22,907	22,907						22,907		1,285	1,285		
40171V-10-0	GUIDEWIRE SOFTWARE O		01/23/2019	Morgan Stanley	520,000	43,672		30,049	41,720	(11,671)			(11,671)		30,049		13,623	13,623		
40412C-10-1	HCA HEALTHCARE ORD		01/23/2019	Morgan Stanley	5,061,000	661,927		382,342	629,841	(247,500)			(247,500)		382,342		279,585	279,585		
40415F-10-1	HDFC BANK ADR REP 3 OR	C	01/23/2019	Morgan Stanley	4,352,000	437,356		343,894	450,824	(106,930)			(106,930)		343,894		93,462	93,462		
42330P-10-7	HELIX ENERGY SOLUTION		01/23/2019	Morgan Stanley	2,752,000	18,947		14,888	14,888						14,888		4,059	4,059		
42806J-10-6	HERTZ GLOBAL HOLDINGS		01/23/2019	Morgan Stanley	2,758,000	42,344		37,647	37,647						37,647		4,697	4,697		
428291-10-8	HEXCEL ORD		01/23/2019	Morgan Stanley	4,945,000	301,762		255,840	283,546	(27,706)			(27,706)		255,840		45,922	45,922		
437076-10-2	HOME DEPOT ORD		01/23/2019	Morgan Stanley	169,000	29,732		29,038	29,038						29,038		695	695		
44106M-10-2	HOSPITALITY PROPERTIES		01/23/2019	Morgan Stanley	3,492,000	89,607		83,389	83,389						83,389		6,218	6,218		
44107P-10-4	HOST HOTELS & RESORTS		01/23/2019	Morgan Stanley	7,708,000	131,576		128,492	128,492						128,492		3,084	3,084	1,927	
40434L-10-5	HP ORD		01/23/2019	Morgan Stanley	4,379,000	93,217		84,751	89,594	(4,843)			(4,843)		84,751		8,466	8,466	702	
404280-40-6	HSBC HOLDINGS ADR REP	C	01/23/2019	Morgan Stanley	2,341,000	97,478		96,228	96,239	(10)			(10)		96,228		1,250	1,250		
44332N-10-6	HUAZHU GROUP ADR REP	C	01/23/2019	Morgan Stanley	2,022,000	63,298		43,991	57,890	(13,899)			(13,899)		43,991		19,307	19,307	647	
446150-10-4	HUNTINGTON BANCSHARE		01/23/2019	Morgan Stanley	4,478,000	60,103		53,220	53,378	(158)			(158)		53,220		6,883	6,883	528	
44919P-50-8	IAC INTERACTIVE ORD		01/23/2019	Morgan Stanley	337,000	67,573		26,686	61,684	(34,998)			(34,998)		26,686		40,887	40,887		
45104G-10-4	ICICI BANK ADR REP 2 OR	C	04/01/2019	Morgan Stanley	12,622,000	129,914		105,918	129,880	(23,962)			(23,962)		105,918		23,996	23,996		
G4705A-10-0	ICON ORD	C	01/25/2019	Morgan Stanley	539,000	72,104		44,450	69,644	(25,194)			(25,194)		44,450		27,654	27,654		
45167R-10-4	IDEX ORD		04/01/2019	Morgan Stanley	1,783,000	242,938		162,444	225,122	(62,677)			(62,677)		162,444		80,493	80,493	767	
455807-10-7	INDUSTRIAL COMMERCIAL	C	04/01/2019	Morgan Stanley	13,595,000	201,475		174,502	192,505	(18,003)			(18,003)		174,502		26,973	26,973		
45662N-10-3	INFINEON TECHNOL ADR R	C	01/23/2019	Morgan Stanley	9,433,000	193,896		186,396	188,519	(2,123)			(2,123)		186,396		7,500	7,500		
456788-10-8	INFOSYS ADR REP ONE O	C	01/23/2019	Morgan Stanley	4,109,000	43,192		39,118	39,118						39,118		4,074	4,074		
456837-10-3	ING GROEP ADR REP 1 OR	C	01/23/2019	Morgan Stanley	6,447,000	76,791		68,725	68,725						68,725		8,065	8,065		
46187W-10-7	INVITATION HOMES ORD		01/23/2019	Morgan Stanley	3,913,000	82,140		74,527	78,573	(4,046)			(4,046)		74,527		7,614	7,614		
465562-10-6	ITAU UNIBANCO HOLDING	C	04/01/2019	Morgan Stanley	26,180,000	257,795		220,239	239,285	(19,047)			(19,047)		220,239		37,556	37,556	269	

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										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
466140-10-0	J G C ADR	C	01/23/2019	Morgan Stanley	2,780.000	84,096		77,910	77,910						77,910		6,186	6,186		
426281-10-1	JACK HENRY AND ASSOCI		01/23/2019	Morgan Stanley	441.000	57,432		55,795	55,795						55,795		1,637	1,637		
469814-10-7	JACOBS ENGINEERING GR		01/23/2019	Morgan Stanley	4,766.000	294,692		265,443	278,620	(13,177)			(13,177)		265,443		29,249	29,249		
471038-10-9	JAPAN AIRLIN UNSPON AD	C	04/01/2019	Morgan Stanley	6,593.000	117,454		111,014	116,564	(5,551)			(5,551)		111,014		6,440	6,440		
G50871-10-5	JAZZ PHARMACEUTICALS	C	01/23/2019	Morgan Stanley	432.000	55,398		53,551	53,551						53,551		1,847	1,847		
47580P-10-3	JELD WEN HOLDING ORD		01/23/2019	Morgan Stanley	1,828.000	28,999		25,449	25,976	(527)			(527)		25,449		3,550	3,550		
476405-10-5	JERNIGAN CAPITAL ORD		01/23/2019	Morgan Stanley	1,851.000	38,512		36,538	36,687	(149)			(149)		36,538		1,974	1,974	648	
478160-10-4	JOHNSON & JOHNSON OR		01/23/2019	Morgan Stanley	1,915.000	245,940		244,622	247,131	(2,509)			(2,509)		244,622		1,319	1,319		
G51502-10-5	JOHNSON CONTROLS INTE	D	01/23/2019	Morgan Stanley	15,219.000	485,670		451,243	451,243						451,243		34,427	34,427	3,957	
46625H-10-0	JPMORGAN CHASE ORD		04/01/2019	Morgan Stanley	1,919.000	196,657		173,161	187,333	(14,172)			(14,172)		173,161		23,496	23,496	1,535	
48238T-10-9	KAR AUCTION SERVICES O		04/01/2019	Morgan Stanley	689.000	35,448		32,879	32,879						32,879		2,568	2,568	241	
485785-10-9	KASIKORNBANK PUBLIC A	C	01/23/2019	Morgan Stanley	1,566.000	37,756		33,777	35,525	(1,747)			(1,747)		33,777		3,978	3,978		
48667L-10-6	KDDI ADR REP 0.5 ORD	C	04/01/2019	Morgan Stanley	15,083.000	185,368		178,734	178,734						178,734		6,634	6,634		
493267-10-8	KEYCORP ORD		01/23/2019	Morgan Stanley	3,486.000	58,535		51,263	51,523	(260)			(260)		51,263		7,272	7,272		
49338L-10-3	KEYSIGHT TECHNOLOGIES		01/23/2019	Morgan Stanley	5,726.000	385,632		209,810	355,470	(145,660)			(145,660)		209,810		175,822	175,822		
49803T-30-0	KITE REALTY GROUP REIT		01/23/2019	Morgan Stanley	3,311.000	50,977		46,652	46,652						46,652		4,325	4,325	1,051	
500458-40-1	KOMATSU ADR	C	01/23/2019	Morgan Stanley	2,727.000	67,639		58,740	58,740						58,740		8,900	8,900		
501173-20-7	KUBOTA ADR REP 5 ORD	C	01/23/2019	Morgan Stanley	1,158.000	90,149		81,581	81,581						81,581		8,568	8,568	773	
009126-20-2	L AIR LIQUIDE ORD ADR	C	01/23/2019	Morgan Stanley	7,543.000	179,772		185,098	186,086	(987)			(987)		185,098		(5,326)	(5,326)		
50540R-40-9	LABORATORY CORPRTN O		01/23/2019	Morgan Stanley	1,508.000	203,785		190,551	190,551						190,551		13,234	13,234		
517834-10-7	LAS VEGAS SANDS ORD		01/23/2019	Morgan Stanley	782.000	44,787		40,686	40,703	(17)			(17)		40,686		4,101	4,101		
524901-10-5	LEGG MASON ORD		01/23/2019	Morgan Stanley	1,594.000	45,692		40,663	40,663						40,663		5,029	5,029	542	
G5480U-12-0	LIBERTY GLOBAL CL C OR	C	01/23/2019	Morgan Stanley	1,147.000	24,700		23,674	23,674						23,674		1,026	1,026		
531229-85-4	LIBERTY MEDIA FORMULA		01/23/2019	Morgan Stanley	1,117.000	34,159		34,292	34,292						34,292		(133)	(133)		
534187-10-9	LINCOLN NATIONAL ORD		04/01/2019	Morgan Stanley	7,048.000	407,735		361,633	361,633						361,633		46,102	46,102	2,608	
G5494J-10-3	LINDE ORD	D	01/23/2019	Morgan Stanley	833.000	131,948		129,981	129,981						129,981		1,966	1,966		
538034-10-9	LIVE NATION ENTERTAINM		01/23/2019	Morgan Stanley	1,696.000	89,462		73,053	83,528	(10,475)			(10,475)		73,053		16,409	16,409		
539439-10-9	LLOYDS BANKING GROUP	C	01/23/2019	Morgan Stanley	40,661.000	119,991		104,092	104,092						104,092		15,899	15,899		
54150E-10-4	LMA NGRA INDS SCD ANM	C	01/23/2019	Morgan Stanley	2,935.000	35,454		32,667	32,667						32,667		2,788	2,788		
54338V-10-1	LONZA GROUP ADR	C	01/23/2019	Morgan Stanley	5,123.000	142,748		133,147	133,147						133,147		9,602	9,602		
502117-20-3	L'OREAL ADR	C	01/23/2019	Morgan Stanley	4,159.000	189,315		171,271	189,900	(18,629)			(18,629)		171,271		18,045	18,045		
548661-10-7	LOWE'S COMPANIES ORD		01/23/2019	Morgan Stanley	394.000	35,823		34,926	36,390	(1,464)			(1,464)		34,926		897	897	189	
548862-10-1	LOXO ONCOLOGY ORD		01/23/2019	Morgan Stanley	181.000	42,294		24,767	25,353	(586)			(586)		24,767		17,527	17,527		
502175-10-2	LTC PROPERTIES REIT OR		01/23/2019	Morgan Stanley	2,041.000	89,532		85,003	85,069	(66)			(66)		85,003		4,529	4,529	388	
502441-30-6	LVMH MOET HENNESSY L	C	01/23/2019	Morgan Stanley	2,089.000	121,986		106,397	122,123	(15,726)			(15,726)		106,397		15,588	15,588		
56501R-10-6	MANULIFE FINANCIAL ORD	C	04/01/2019	Morgan Stanley	12,146.000	191,118		172,352	172,352						172,352		18,767	18,767		
56585A-10-2	MARATHON PETROLEUM O		01/23/2019	Morgan Stanley	1,443.007	91,117		73,978	85,152	(11,173)			(11,173)		73,978		17,138	17,138		
58155Q-10-3	MCKESSON ORD		01/23/2019	Morgan Stanley	410.000	51,289		45,293	45,293						45,293		5,996	5,996	160	
G5960L-10-3	MEDTRONIC ORD	C	01/23/2019	Morgan Stanley	994.000	85,916		90,414	90,414						90,414		(4,498)	(4,498)	497	
58733R-10-2	MERCADOLIBRE ORD	C	01/23/2019	Morgan Stanley	238.000	78,309		51,427	69,698	(18,271)			(18,271)		51,427		26,882	26,882		
594837-30-4	MICRO FOCUS INTERNATI	C	08/01/2019	Morgan Stanley	5,402.000	104,693		92,935	92,968	(33)			(33)		92,935		11,757	11,757		
595017-10-4	MICROCHIP TECHNOLOGY		01/23/2019	Morgan Stanley	7,173.000	530,724		507,266	515,882	(8,616)			(8,616)		507,266		23,458	23,458		
594918-10-4	MICROSOFT ORD		04/01/2019	Morgan Stanley	536.000	56,647		35,280	54,442	(19,161)			(19,161)		35,280		21,367	21,367		

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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
59522J-10-3	MID AMERICA APT COMMU		04/01/2019	Morgan Stanley	3,053.000	303,720		290,149	292,172	(2,023)			(2,023)		290,149		13,571	13,571	2,931	
596278-10-1	MIDDLEBY ORD		01/23/2019	Morgan Stanley	381.000	44,066		39,140	39,140						39,140		4,926	4,926		
608190-10-4	MOHAWK INDUSTRIES OR		01/23/2019	Morgan Stanley	1,196.000	148,466		139,884	139,884						139,884		8,582	8,582		
60921V-10-1	MONDI ADR	C	01/23/2019	Morgan Stanley	1,030.000	48,699		45,516	45,516						45,516		3,183	3,183		
61945C-10-3	MOSAIC ORD		01/23/2019	Morgan Stanley	840.000	25,929		24,536	24,536						24,536		1,392	1,392		
631512-20-9	NASPERS SPON 5 ADR RE	C	01/23/2019	Morgan Stanley	6,556.000	286,302		243,455	259,978	(16,523)			(16,523)		243,455		42,847	42,847		
637071-10-1	NATIONAL OILWELL VARC		01/23/2019	Morgan Stanley	13,714.000	395,345		352,450	352,450						352,450		42,895	42,895		
63938C-10-8	NAVIENT ORD		01/04/2019	Morgan Stanley	2,472.000	24,239		21,778	21,778						21,778		2,461	2,461		
62886E-10-8	NCR ORD		01/23/2019	Morgan Stanley	3,881.000	96,656		89,573	89,573						89,573		7,083	7,083		
641069-40-6	NESTLE ADR	C	01/23/2019	Morgan Stanley	3,353.000	283,829		260,134	271,459	(11,325)			(11,325)		260,134		23,696	23,696		
64110D-10-4	NETAPP ORD		01/23/2019	Morgan Stanley	497.000	30,431		28,996	29,656	(660)			(660)		28,996		1,435	1,435	199	
64110W-10-2	NETEASE ADR	C	04/01/2019	Morgan Stanley	441.000	109,083		101,732	103,798	(2,066)			(2,066)		101,732		7,351	7,351		
647581-10-7	NEW ORIENTL EDUCTN GR	C	01/23/2019	Morgan Stanley	664.000	48,418		34,627	36,394	(1,767)			(1,767)		34,627		13,791	13,791		
64829B-10-0	NEW RELIC ORD		01/23/2019	Morgan Stanley	328.000	30,585		26,558	26,558						26,558		4,027	4,027		
65341D-10-2	NEXPOINT RESIDENTIAL O		01/23/2019	Morgan Stanley	500.000	18,030		16,749	17,525	(776)			(776)		16,749		1,281	1,281		
655044-10-5	NOBLE ENERGY ORD		01/23/2019	Morgan Stanley	1,717.000	37,246		32,211	32,211						32,211		5,035	5,035		
655663-10-2	NORDSON ORD		04/01/2019	Morgan Stanley	464.000	57,696		53,018	55,378	(2,361)			(2,361)		53,018		4,679	4,679	162	
655664-10-0	NORDSTROM ORD		01/23/2019	Morgan Stanley	323.000	14,953		15,055	15,055						15,055		(103)	(103)		
66987V-10-9	NOVARTIS ADR REPSG 1 O	C	01/23/2019	Morgan Stanley	2,630.000	231,803		214,232	225,680	(11,449)			(11,449)		214,232		17,571	17,571		
670100-20-5	NOVO NORDISK ADR REPS	C	01/23/2019	Morgan Stanley	434.000	20,594		19,994	19,994						19,994		600	600		
670108-10-9	NOVOZYMES A S UNSPON	C	01/23/2019	Morgan Stanley	1,881.000	83,271		84,175	84,175						84,175		(904)	(904)		
67059N-10-8	NUTANIX CL A ORD		01/23/2019	Morgan Stanley	1,847.000	92,607		51,976	76,817	(24,841)			(24,841)		51,976		40,632	40,632		
67077M-10-8	NUTRIEN ORD	A	01/23/2019	Morgan Stanley	640.000	32,413		29,401	30,080	(679)			(679)		29,401		3,011	3,011	234	
68389X-10-5	ORACLE ORD		04/01/2019	Morgan Stanley	1,606.000	78,714		72,169	72,511	(342)			(342)		72,169		6,545	6,545	305	
690742-10-1	OWENS CORNING ORD		01/23/2019	Morgan Stanley	633.000	28,919		27,839	27,839						27,839		1,079	1,079	139	
690768-40-3	OWENS ILLINOIS ORD		01/23/2019	Morgan Stanley	5,222.000	100,119		89,919	90,027	(108)			(108)		89,919		10,199	10,199	261	
701491-10-2	PARK 24 SPON ADR REP O	C	01/23/2019	Morgan Stanley	3,390.000	81,427		73,766	73,766						73,766		7,660	7,660	1,748	
709102-10-7	PENNSYLVANIA REIT ORD		01/23/2019	Morgan Stanley	4,153.000	29,576		24,669	24,669						24,669		4,907	4,907		
715347-10-0	PERSPECTA ORD		08/01/2019	Adjustment																
717081-10-3	PFIZER ORD		01/23/2019	Morgan Stanley	4,228.000	177,809		146,358	184,552	(38,195)			(38,195)		146,358		31,451	31,451		
69336V-10-1	PGT INNOVATIONS ORD		01/23/2019	Morgan Stanley	1,315.000	21,113		20,843	20,843						20,843		271	271		
71943U-10-4	PHYSICIANS REALTY REIT		01/23/2019	Morgan Stanley	4,377.000	73,992		69,717	70,163	(446)			(446)		69,717		4,275	4,275	1,007	
69338J-10-6	PICC PROPERTY AND CAS	C	01/23/2019	Morgan Stanley	2,755.000	67,930		69,398	69,398						69,398		(1,468)	(1,468)		
72341E-30-4	PING AN INSURANCE GRO	C	01/23/2019	Morgan Stanley	5,017.000	91,709		87,246	87,246						87,246		4,463	4,463		
723787-10-7	PIONEER NATURAL RESOU		01/23/2019	Morgan Stanley	1,306.000	180,264		171,765	171,765						171,765		8,499	8,499		
69343P-10-5	PJSC LUKOIL SPONSORED	C	04/01/2019	Morgan Stanley	1,811.000	141,159		96,388	129,450	(33,062)			(33,062)		96,388		44,772	44,772	2,160	
739276-10-3	POWER INTEGRATIONS O		04/01/2019	Morgan Stanley	506.000	30,839		30,856	30,856						30,856		(17)	(17)		
74112D-10-1	PRESTIGE CONSUMER HE		01/23/2019	Morgan Stanley	1,046.000	28,684		32,300	32,300						32,300		(3,617)	(3,617)		
742718-10-9	PROCTER & GAMBLE ORD		01/23/2019	Morgan Stanley	1,649.000	155,622		151,576	151,576						151,576		4,046	4,046	1,183	
74435K-20-4	PRUDENTIAL ADR REPSTG	C	01/23/2019	Morgan Stanley	6,323.000	245,696		223,645	223,645						223,645		22,051	22,051		
69367U-10-5	PT BANK MANDIRI PERSER	C	01/23/2019	Morgan Stanley	7,798.000	83,302		67,071	78,838	(11,767)			(11,767)		67,071		16,231	16,231		
715684-10-6	PT TLKMNK TBK ADR REP	C	04/01/2019	Morgan Stanley	2,602.000	72,295		68,198	68,198						68,198		4,097	4,097		
745867-10-1	PULTEGROUP ORD		01/23/2019	Morgan Stanley	597.000	15,868		14,756	15,516	(760)			(760)		14,756		1,112	1,112	66	

SCHEDULE D - PART 4

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

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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.						
693656-10-0	PVH ORD		01/23/2019	Morgan Stanley	2,591,000	269,403		239,303	240,833	(1,531)			(1,531)		239,303		30,100	30,100		
74758T-30-3	QUALYS ORD		01/23/2019	Morgan Stanley	562,000	44,923		42,004	42,004						42,004		2,919	2,919		
74915M-10-0	QURATE RETAIL SRS A OR		01/23/2019	Morgan Stanley	15,073,000	317,207		286,376	294,225	(7,849)			(7,849)		286,376		30,832	30,832		
7591EP-10-0	REGIONS FINANCIAL ORD		04/01/2019	Morgan Stanley	3,078,000	47,129		40,859	41,184	(325)			(325)		40,859		6,270	6,270	315	
759351-60-4	REINSURANCE GROUP OF		04/01/2019	Morgan Stanley	498,000	73,738		62,560	69,835	(7,274)			(7,274)		62,560		11,178	11,178		
767204-10-0	RIO TINTO ADR REP ONE O	C	01/23/2019	Morgan Stanley	551,000	27,401		26,712	26,712						26,712		689	689		
771195-10-4	ROCHE HOLDINGS ADR	C	01/23/2019	Morgan Stanley	11,954,000	387,649		358,145	371,530	(13,385)			(13,385)		358,145		29,504	29,504		
775781-20-6	ROLLS ROYCE HOLDINGS	C	01/23/2019	Morgan Stanley	12,789,000	146,304		133,709	133,709						133,709		12,595	12,595	541	
776696-10-6	ROPER TECHNOLOGIES O		01/23/2019	Morgan Stanley	665,000	183,057		127,304	177,236	(49,932)			(49,932)		127,304		55,753	55,753	308	
778296-10-3	ROSS STORES ORD		01/23/2019	Morgan Stanley	3,836,000	349,587		256,016	319,155	(63,139)			(63,139)		256,016		93,571	93,571		
780259-20-6	ROYAL DUTCH SHELL ADR	C	01/23/2019	Morgan Stanley	1,883,000	110,801		109,722	109,722						109,722		1,078	1,078		
780259-10-7	ROYAL DUTCH SHELL ADR	C	04/01/2019	Morgan Stanley	7,169,000	433,388		416,272	429,710	(13,438)			(13,438)		416,272		17,116	17,116		
78667J-10-8	SAGE THERAPEUTICS ORD		01/23/2019	Morgan Stanley	379,000	49,486		36,304	36,304						36,304		13,182	13,182		
803054-20-4	SAP ADR REP 1 ORD	C	04/01/2019	Morgan Stanley	3,599,000	375,156		354,596	358,280	(3,684)			(3,684)		354,596		20,560	20,560		
803866-30-0	SASOL ADR REP 1 ORD	C	01/23/2019	Morgan Stanley	2,626,000	78,858		76,690	76,916	(225)			(225)		76,690		2,167	2,167		
80585Y-30-8	SBERBANK RUSSIA SPONS	C	01/23/2019	Morgan Stanley	3,849,000	49,867		42,185	42,185						42,185		7,682	7,682		
806857-10-8	SCHLUMBERGER ORD	C	01/23/2019	Morgan Stanley	1,970,000	85,301		85,301	71,078						71,078		14,223	14,223	985	
784117-10-3	SEI INVESTMENTS ORD		01/23/2019	Morgan Stanley	4,307,000	208,116		198,983	198,983						198,983		9,133	9,133	1,421	
82322R-10-9	SHENZHOU INTL GROUP H		01/23/2019	Morgan Stanley	6,501,000	75,216		74,176	74,176						74,176		1,039	1,039		
828806-10-9	SIMON PROP GRP REIT OR		01/23/2019	Morgan Stanley	1,532,000	265,737		256,649	257,361	(712)			(712)		256,649		9,088	9,088		
82937K-10-1	SINOPHARM GROUP ADR	C	01/23/2019	Morgan Stanley	1,505,000	33,727		31,078	31,078						31,078		2,648	2,648		
78440P-10-8	SK TELECOM ADR RPSTNG	C	01/23/2019	Morgan Stanley	6,884,000	182,481		169,652	184,491	(14,839)			(14,839)		169,652		12,828	12,828	4,546	
78440X-10-1	SL GREEN RLTY REIT ORD		01/23/2019	Morgan Stanley	1,546,000	135,814		122,258	122,258						122,258		13,557	13,557	1,314	
83569C-10-2	SONOVA HOLDING ADR	C	01/23/2019	Morgan Stanley	3,431,000	125,514		98,581	112,468	(13,887)			(13,887)		98,581		26,933	26,933		
844741-10-8	SOUTHWEST AIRLINES OR		01/23/2019	Morgan Stanley	1,013,000	51,222		47,084	47,084						47,084		4,138	4,138	162	
848637-10-4	SPLUNK ORD		01/23/2019	Morgan Stanley	707,000	83,903		41,115	74,129	(33,014)			(33,014)		41,115		42,788	42,788		
78467K-10-7	SSE ADR	C	01/23/2019	Morgan Stanley	11,492,000	170,999		158,245	158,245						158,245		12,754	12,754	4,238	
G84720-10-4	STERIS ORD	D	01/23/2019	Morgan Stanley	548,000	62,145		58,554	58,554						58,554		3,591	3,591		
86562M-20-9	SUMITOMO MIT ADR REP 1	C	01/23/2019	Morgan Stanley	13,128,000	94,488		85,463	85,463						85,463		9,024	9,024		
867224-10-7	SUNCOR ENERGY ORD	C	01/23/2019	Morgan Stanley	13,718,000	426,218		383,692	383,692						383,692		42,526	42,526		
868459-10-8	SUPERNUUS PHARMACEUTI		01/23/2019	Morgan Stanley	1,156,000	42,450		31,748	38,402	(6,655)			(6,655)		31,748		10,703	10,703		
87155N-10-9	SYMRISE ADR	C	01/23/2019	Morgan Stanley	5,042,000	105,237		87,485	93,403	(5,918)			(5,918)		87,485		17,752	17,752		
87184P-10-9	SYSMEX UNSPONSORED A	C	01/23/2019	Morgan Stanley	3,077,000	82,170		72,986	72,986						72,986		9,184	9,184		
874039-10-0	TAIWAN SEMICONDUCTOR	C	04/01/2019	Morgan Stanley	17,915,000	652,053		596,974	661,243	(64,269)			(64,269)		596,974		55,079	55,079		
874060-20-5	TAKEDA PHARMACEUTICA	C	01/23/2019	Morgan Stanley	13,130,000	262,310		220,462	220,847	(384)			(384)		220,462		41,848	41,848		
87612E-10-6	TARGET ORD		01/23/2019	Morgan Stanley	681,000	47,656		44,656	45,007	(351)			(351)		44,656		3,000	3,000		
H84989-10-4	TE CONNECTIVITY ORD	C	04/01/2019	Morgan Stanley	290,000	22,148		21,870	21,933	(63)			(63)		21,870		278	278		
878237-10-6	TECHNOLOGY DATA ORD		01/23/2019	Morgan Stanley	1,300,000	118,305		106,353	106,353						106,353		11,952	11,952		
87873R-10-1	TECHTRONIC INDUSTRIES	C	04/01/2019	Morgan Stanley	3,818,000	107,194		77,042	100,223	(23,181)			(23,181)		77,042		30,152	30,152		
87918A-10-5	TELADOC HEALTH ORD		01/23/2019	Morgan Stanley	288,000	17,204		14,276	14,276						14,276		2,927	2,927		
87936R-10-6	TELEFONICA BRASIL ADR	C	07/01/2019	Morgan Stanley	4,676,000	57,912		55,785	55,785						55,785		2,127	2,127		
87974R-20-8	TEMENOS ADR	C	01/23/2019	Morgan Stanley	718,000	96,864		87,075	87,075						87,075		9,789	9,789		
88031M-10-9	TENARIS ADR REP 2 ORD	C	01/23/2019	Morgan Stanley	3,465,000	82,578		73,874	73,874						73,874		8,704	8,704		

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
88032Q-10-9	TENCENT HOLDINGS ADR	C	04/01/2019	Morgan Stanley	7,299.000	308,673		205,511	288,092	(82,581)			(82,581)		205,511		103,162	103,162		21
880349-10-5	TENNECO CL A ORD		01/23/2019	Morgan Stanley	2,707.000	89,409		74,145	74,145						74,145		15,264	15,264		
880890-10-8	TERNIUM ADR REPRESENTATION	C	01/23/2019	Morgan Stanley	2,627.000	133,743		66,564	71,192	(4,628)			(4,628)		66,564		7,179	7,179		
88146M-10-1	TERRENO REALTY REIT O		01/23/2019	Morgan Stanley	3,726.000	143,095		109,093	131,043	(21,951)			(21,951)		109,093		34,002	34,002	894	
889478-10-3	TOLL BROTHERS ORD		01/23/2019	Morgan Stanley	700.000	24,241		22,712	23,051	(339)			(339)		22,712		1,529	1,529	77	
891906-10-9	TOTAL SYSTEM SERVICES		01/23/2019	Morgan Stanley	879.000	76,139		46,487	71,454	(24,967)			(24,967)		46,487		29,651	29,651	114	
892356-10-6	TRACTOR SUPPLY ORD		04/01/2019	Morgan Stanley	752.000	66,684		57,114	62,747	(5,633)			(5,633)		57,114		9,570	9,570		
896945-20-1	TRIPADVISOR ORD		01/23/2019	Morgan Stanley	1,028.000	56,659		48,850	55,450	(6,600)			(6,600)		48,850		7,808	7,808		
902494-10-3	TYSON FOODS CL A ORD		01/23/2019	Morgan Stanley	208.000	12,471		10,635	11,107	(472)			(472)		10,635		1,836	1,836		
90385D-10-7	ULTIMATE SOFTWARE GR		01/23/2019	Morgan Stanley	232.000	61,641		52,779	56,810	(4,030)			(4,030)		52,779		8,862	8,862		
904678-40-6	UNICREDITO SPA UNSPON	C	01/23/2019	Morgan Stanley	38,139.000	225,780		214,311	214,341	(30)			(30)		214,311		11,468	11,468		
904767-70-4	UNILEVER ADR REP 1 ORD	C	01/23/2019	Morgan Stanley	2,535.000	133,759		124,527	132,454	(7,927)			(7,927)		124,527		9,232	9,232		
904784-70-9	UNILEVER ADR REP 1 ORD	C	04/01/2019	Morgan Stanley	1,512.000	81,332		73,946	81,346	(7,399)			(7,399)		73,946		7,386	7,386		
907818-10-8	UNION PACIFIC ORD		01/23/2019	Morgan Stanley	425.000	65,049		58,748	58,748						58,748		6,301	6,301		
911312-10-6	UNITED PARCEL SERVICE		01/23/2019	Morgan Stanley	326.000	32,690		31,795	31,795						31,795		895	895		
911363-10-9	UNITED RENTAL ORD		01/23/2019	Morgan Stanley	536.000	61,599		54,956	54,956						54,956		6,643	6,643		
913017-10-9	UNITED TECHNOLOGIES O		01/23/2019	Morgan Stanley	860.000	100,031		91,573	91,573						91,573		8,458	8,458		
91324P-10-2	UNITEDHEALTH GRP ORD		01/23/2019	Morgan Stanley	136.000	36,062		23,123	33,880	(10,758)			(10,758)		23,123		12,939	12,939		
91879Q-10-9	VAIL RESORTS ORD		01/23/2019	Morgan Stanley	199.000	37,114		40,946	41,953	(1,007)			(1,007)		40,946		(3,832)	(3,832)	293	
92242Y-10-0	VEDANTA ADR REP 4 ORD	C	01/23/2019	Morgan Stanley	5,519.000	59,328		63,689	63,689						63,689		(4,361)	(4,361)		
922475-10-8	VEEVA SYSTEMS CL A OR		01/23/2019	Morgan Stanley	600.000	62,413		39,013	53,592	(14,579)			(14,579)		39,013		23,401	23,401		
92336X-10-9	VEONEER ORD	C	01/23/2019	Morgan Stanley	711.000	20,966		16,758	16,758						16,758		4,208	4,208		
92343V-10-4	VERIZON COMMUNICATIO		04/01/2019	Morgan Stanley	2,413.000	139,039		127,445	135,659	(8,214)			(8,214)		127,445		11,594	11,594	1,454	
92686J-10-6	VIKING THERAPEUTICS OR		01/23/2019	Morgan Stanley	1,928.000	15,661		14,749	14,749						14,749		912	912		
92857W-30-8	VODAFONE GROUP ADR R	D	04/01/2019	Morgan Stanley	5,454.000	106,695		105,153	105,153						105,153		1,542	1,542	2,920	
928662-60-0	VOLKSWAGEN 10 UNSPON	C	01/23/2019	Morgan Stanley	19,288.000	314,969		294,585	300,893	(6,307)			(6,307)		294,585		20,383	20,383		
929042-10-9	VORNADO REALTY REIT O		01/23/2019	Morgan Stanley	1,161.000	76,112		72,017	72,017						72,017		4,096	4,096		
929740-10-8	WABTEC ORD		01/23/2019	Morgan Stanley	1,946.000	137,894		136,707	136,707						136,707		1,187	1,187		
931427-10-8	WALGREEN BOOTS ALLIAN		01/23/2019	Morgan Stanley	755.000	53,937		51,589	51,589						51,589		2,348	2,348		
948596-10-1	WEIBO ADR REP 1 CL A OR	C	01/15/2019	Morgan Stanley	1,931.000	106,983		112,828	112,828						112,828		(5,846)	(5,846)		
948741-10-3	WEINGARTEN RLTY REIT O		01/23/2019	Morgan Stanley	3,016.000	81,121		74,827	74,827						74,827		6,294	6,294		
94946T-10-6	WELLCARE HEALTH ORD		01/23/2019	Morgan Stanley	186.000	50,365		43,913	43,913						43,913		6,452	6,452		
949746-10-1	WELLS FARGO ORD		01/23/2019	Morgan Stanley	3,023.000	150,397		139,300	139,300						139,300		11,098	11,098		
95040Q-10-4	WELLTOWER ORD		01/23/2019	Morgan Stanley	2,032.000	149,352		135,963	141,041	(5,079)			(5,079)		135,963		13,390	13,390		
957638-10-9	WESTERN ALLIANCE ORD		01/23/2019	Morgan Stanley	924.000	41,067		36,489	36,489						36,489		4,578	4,578		
958102-10-5	WESTERN DIGITAL ORD		01/23/2019	Morgan Stanley	8,561.000	319,225		316,500	316,500						316,500		2,725	2,725	4,281	
959802-10-9	WESTERN UNION ORD		01/22/2019	Morgan Stanley	14,527.000	260,589		247,831	247,831						247,831		12,759	12,759		
96145D-10-5	WESTROCK ORD		01/23/2019	Morgan Stanley	731.000	29,459		27,603	27,603						27,603		1,857	1,857		
962166-10-4	WEYERHAEUSER REIT		01/23/2019	Morgan Stanley	6,248.000	152,267		136,581	136,581						136,581		15,686	15,686		
963320-10-6	WHIRLPOOL ORD		01/23/2019	Morgan Stanley	2,074.000	248,390		221,648	221,648						221,648		26,742	26,742		
96812T-10-2	WILDHORSE RESOURCE D		01/23/2019	Morgan Stanley	1,983.000	34,269		27,980	27,980						27,980		6,288	6,288		
G96629-10-3	WILLIS TOWERS WATSON	D	01/23/2019	Morgan Stanley	3,452.000	545,625		432,194	524,221	(92,026)			(92,026)		432,194		113,430	113,430	2,071	
98212B-10-3	WPX ENERGY ORD		01/23/2019	Morgan Stanley	2,683.000	32,557		30,452	30,452						30,452		2,105	2,105		

E14.17

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.						
74149P-40-8 74149P-76-2 922042-85-8	T ROWE PRICE RET:2040 T ROWE PRICE RET:2045 VANGUARD EM ST IDX ETF		12/24/2019 12/24/2019 01/23/2019	Reliance Trust Reliance Trust Morgan Stanley		3,839 1,112 3,618,541														
9499999	Common Stocks - Mutual Funds				X X X	49,279,010	X X X	46,492,115	46,416,859	(780,037)			(780,037)		46,492,115		2,786,892	2,786,892	139,971	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	96,982,308	X X X	88,785,442	92,485,417	(4,555,262)			(4,555,262)		88,785,442		8,196,856	8,196,856	250,788	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	1,290,804	X X X	1,246,859							1,246,859		43,939	43,939	537	X X X
9799999	Total - Common Stocks				X X X	98,273,112	X X X	90,032,301	92,485,417	(4,555,262)			(4,555,262)		90,032,301		8,240,795	8,240,795	251,325	X X X
9899999	Total - Preferred and Common Stocks				X X X	98,325,009	X X X	90,077,526	92,530,642	(4,555,262)			(4,555,262)		90,077,526		8,247,467	8,247,467	251,676	X X X
9999999	Totals					344,218,826	X X X	336,360,142	280,326,484	(4,554,030)	(320,071)		(4,874,101)		335,731,463		8,481,571	8,481,571	2,512,601	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
912810-QX-9	UNITED STATES TREASURY		02/25/2019	CHASE SECURITIES INC	03/12/2019	HSBC SECURITIES	750,000.000	716,984	720,497	717,025		41		41			3,472	3,472	1,481	627
912810-SF-6	UNITED STATES TREASURY		02/25/2019	Montgomery	05/06/2019	VARIOUS	900,000.000	892,760	906,424	892,778		18		18			13,646	13,646	3,804	820
912828-6D-7	UNITED STATES TREASURY		02/27/2019	JP Morgan	03/01/2019	Wachovia Bank	1,000,000.000	999,845	999,334	999,846		1		1			(512)	(512)	272	
912828-6F-2	UNITED STATES TREASURY		03/27/2019	VARIOUS	06/11/2019	VARIOUS	5,250,000.000	5,236,387	5,349,570	5,237,320		933		933			112,250	112,250	29,212	2,840
912828-6G-0	UNITED STATES TREASURY		03/12/2019	VARIOUS	07/31/2019	VARIOUS	10,200,000.000	10,139,959	10,339,331	10,142,628		2,669		2,669			196,703	196,703	69,378	4,666
912828-6Y-1	UNITED STATES TREASURY		06/25/2019	VARIOUS	08/05/2019	Barclays Bank	6,500,000.000	6,511,554	6,535,536	6,511,125		(429)		(429)			24,411	24,411	16,161	3,251
912828-YG-9	UNITED STATES TREASURY		10/04/2019	Dain Rauscher	11/13/2019	GOLDMAN	2,450,000.000	2,479,003	2,422,720	2,478,592		(411)		(411)			(55,872)	(55,872)	4,895	761
912828-YK-0	UNITED STATES TREASURY		11/25/2019	HSBC SECURITIES	12/18/2019	Morgan Stanley	1,475,000.000	1,465,265	1,462,898	1,465,474		209		209			(2,576)	(2,576)	3,602	2,327
0599999	Bonds - U.S. Governments						28,525,000.000	28,441,757	28,736,310	28,444,788		3,031		3,031			291,522	291,522	128,805	15,292
02154C-AE-3	ALTICE FINANCING SA	C	02/08/2019	CHASE SECURITIES INC	03/22/2019	BNP Paribas	700,000.000	663,243	679,875	663,701		458		458			16,174	16,174	10,354	3,938
583491-AC-9	MECCANICA HOLDINGS USA INC		07/24/2019	JEFFERIES & COMPANY	11/20/2019	Northern Trust	359,000.000	365,893	413,748	365,844		(49)		(49)			47,903	47,903	7,791	686
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)						1,059,000.000	1,029,136	1,093,623	1,029,545		409		409			64,077	64,077	18,145	4,624
464288-28-1	ISHARES:JPM USD EM BD		02/05/2019	First Boston Corp	05/22/2019	BARCLAY CAPITAL M		10,912,885	10,969,379	10,912,885							56,494	56,494	134,784	
8099999	Bonds - SVO Identified Funds							10,912,885	10,969,379	10,912,885							56,494	56,494	134,784	
8399998	Subtotal - Bonds						29,584,000.000	40,383,778	40,799,312	40,387,218		3,440		3,440			412,093	412,093	281,734	19,916
8999998	Subtotal - Preferred Stocks						X X X													
000375-20-4	ABB ADR REP 1 ORD	C	01/10/2019	Morgan Stanley	01/23/2019	Morgan Stanley	307.000	6,061	5,854	6,061							(207)	(207)		
00766T-10-0	AECOM ORD		01/08/2019	Morgan Stanley	01/23/2019	Morgan Stanley	40.000	1,141	1,173	1,141							32	32		
009719-50-1	AKBANK TURK ANONIM SIRKETI TU	C	01/11/2019	Morgan Stanley	01/23/2019	Morgan Stanley	4,782.000	12,624	13,629	12,624							1,004	1,004		
010199-30-5	AKZO NOBEL SPON ADR	C	01/10/2019	Morgan Stanley	01/23/2019	Morgan Stanley	450.000	12,151	12,645	12,151							494	494		
018581-10-8	ALLIANCE DATA SYSTEMS ORD		01/11/2019	Morgan Stanley	01/23/2019	Morgan Stanley	1,951.000	325,693	337,467	325,693							11,774	11,774		
026874-78-4	AMERICAN INTERNATIONAL GROU		01/15/2019	Morgan Stanley	01/23/2019	Morgan Stanley	255.000	10,735	10,879	10,735							144	144		
042735-10-0	ARROW ELECTRONICS ORD		01/08/2019	Morgan Stanley	01/23/2019	Morgan Stanley	30.000	2,095	2,189	2,095							94	94		
04621X-10-8	ASSURANT ORD		01/08/2019	Morgan Stanley	01/23/2019	Morgan Stanley	133.000	12,139	12,617	12,139							478	478		
055622-10-4	BP ADR EACH REPSTNG SIX ORD	C	01/10/2019	Morgan Stanley	01/23/2019	Morgan Stanley	143.000	5,749	5,729	5,749							(21)	(21)		
12803K-10-9	CAIXABANK UNSPONSORED SPAIN	C	01/10/2019	Morgan Stanley	01/23/2019	Morgan Stanley	6,256.000	7,567	7,885	7,567							318	318		
136385-10-1	CDN NATURAL RESOURCE ORD	C	01/15/2019	Morgan Stanley	01/23/2019	Morgan Stanley	1,393.000	37,814	35,482	37,814							(2,332)	(2,332)		
150870-10-3	CELANESE ORD		01/08/2019	Morgan Stanley	01/23/2019	Morgan Stanley	101.000	9,439	9,436	9,439							(3)	(3)		
125523-10-0	CIGNA ORD		01/17/2019	Morgan Stanley	01/23/2019	Morgan Stanley	93.000	18,133	18,131	18,133							(3)	(3)		
249034-10-9	DENTSU ADR	C	01/17/2019	Morgan Stanley	01/23/2019	Morgan Stanley	1,468.000	67,940	69,876	67,940							1,936	1,936		
273202-10-1	EAST JAPAN RAILWAY ADR	C	01/11/2019	Morgan Stanley	01/23/2019	Morgan Stanley	450.000	6,899	6,792	6,899							(107)	(107)		
292505-10-4	ENCANA ORD	C	01/23/2019	Morgan Stanley	01/24/2019	Morgan Stanley	7,690.000	50,802	52,868	50,802							2,066	2,066		
26875P-10-1	EOG RESOURCES ORD		01/08/2019	Morgan Stanley	01/23/2019	Morgan Stanley	116.000	11,096	11,202	11,096							106	106		26
307305-10-2	FANUC ADR	C	01/03/2019	Morgan Stanley	01/23/2019	Morgan Stanley	1,118.000	16,840	18,303	16,840							1,463	1,463		

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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	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	Forfeiture	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
Y2573F-10-2	FLEX ORD	C	01/08/2019	Morgan Stanley	01/23/2019	Morgan Stanley	516.000	4,022	4,137	4,022							115	115		
410345-10-2	HANESBRANDS ORD		01/07/2019	Morgan Stanley	01/23/2019	Morgan Stanley	6,614.000	87,946	96,172	87,946							8,225	8,225		
456788-10-8	INFOSYS ADR REP ONE ORD	C	01/09/2019	Morgan Stanley	01/23/2019	Morgan Stanley	876.000	8,614	9,208	8,614							594	594		
493267-10-8	KEYCORP ORD		01/17/2019	Morgan Stanley	01/23/2019	Morgan Stanley	1,050.000	17,124	17,631	17,124							507	507		
501173-20-7	KUBOTA ADR REP 5 ORD	C	01/16/2019	Morgan Stanley	01/23/2019	Morgan Stanley	407.000	30,707	31,685	30,707							977	977		
60871R-20-9	MOLSON COORS BREWING NONVT		01/17/2019	Morgan Stanley	01/23/2019	Morgan Stanley	411.000	25,525	26,327	25,525							802	802		
60921V-10-1	MONDI ADR	C	01/04/2019	Morgan Stanley	01/23/2019	Morgan Stanley	182.000	7,932	8,605	7,932							673	673		
737010-10-8	PORTOLA PHARMACEUTICALS OR		01/07/2019	Morgan Stanley	01/23/2019	Morgan Stanley	1,284.000	27,594	32,233	27,594							4,639	4,639		
74762E-10-2	QUANTA SERVICES ORD		01/23/2019	Morgan Stanley	01/24/2019	Morgan Stanley	5,294.000	172,129	177,495	172,129							5,366	5,366		
867224-10-7	SUNCOR ENERGY ORD	C	01/08/2019	Morgan Stanley	01/23/2019	Morgan Stanley	931.000	27,896	28,926	27,896							1,030	1,030		
874060-20-5	TAKEDA PHARMACEUTICAL ADR R	C	01/10/2019	Morgan Stanley	01/23/2019	Morgan Stanley	607.000	11,856	12,127	11,856							270	270		
902494-10-3	TYSON FOODS CL A ORD		01/07/2019	Morgan Stanley	01/23/2019	Morgan Stanley	189.000	10,689	11,332	10,689							643	643		
904678-40-6	UNICREDITO SPA UNSPONSORED	C	01/10/2019	Morgan Stanley	01/23/2019	Morgan Stanley	1,159.000	6,959	6,861	6,959							(98)	(98)		
92857W-30-8	VODAFONE GROUP ADR REP 10 O	D	01/10/2019	Morgan Stanley	01/23/2019	Morgan Stanley	196.000	3,832	3,834	3,832							2	2		
958102-10-5	WESTERN DIGITAL ORD		01/08/2019	Morgan Stanley	01/23/2019	Morgan Stanley	1,181.000	44,936	44,038	44,936							(898)	(898)		
959802-10-9	WESTERN UNION ORD		01/08/2019	Morgan Stanley	01/22/2019	Morgan Stanley	664.000	11,322	11,993	11,322							671	671		
9099999	Common Stocks - 'Industrial and Miscellaneous (Unaffiliated) Publicly Traded						X X X	1,114,001	1,154,761	1,114,001							40,754	40,754	26	
277923-63-7	EATON VANCE FR AV I		01/03/2019	Morgan Stanley	01/23/2019	Morgan Stanley	12,738.062	132,858	136,043	132,858							3,185	3,185	511	
9499999	Common Stocks - Mutual Funds						X X X	132,858	136,043	132,858							3,185	3,185	511	
9799998	Subtotal - Common Stocks						X X X	1,246,859	1,290,804	1,246,859							43,939	43,939	537	
9899999	Subtotal - Stocks						X X X	1,246,859	1,290,804	1,246,859							43,939	43,939	537	
9999999	Totals						X X X	41,630,637	42,090,116	41,634,077		3,440		3,440			456,032	456,032	282,271	19,916

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										XXX	XXX

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				XXX	XXX

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 F o r e i g n					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
NONE																			
9199999	TOTALS											XXX		XXX	XXX	XXX			

E17

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														
1759999999 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 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																		
1759999999 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 Exercis 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																			
1759999999 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

E23

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 DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
NONE																		
Total									XXX									

E24

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	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	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	0.045	267,963		6,489,837	
CITIZENS BANK - DENTAL UCDS	PROVIDENCE, RI				(492,739)	
CITIZENS BANK - FACETS	PROVIDENCE, RI				(110,954)	
CITIZENS BANK - CLEARCYCLE	PROVIDENCE, RI				(5,954,820)	
CITIZENS BANK - ADMIN	PROVIDENCE, RI				(863,594)	
CITIZENS BANK - CASH BLDG MGMT	PROVIDENCE, RI				(166,618)	
CITIZENS BANK - CERIDIAN	PROVIDENCE, RI				52,975	
CITIZENS BANK - HEALTH EXCHANGE	PROVIDENCE, RI				80,370	
CITIZENS BANK - VALUEPAY	PROVIDENCE, RI				(212)	
RELIANCE TRUST COMPANY	WARRINGTON, PA				1,030	
FHLB BANK BOSTON	BOSTON, MA	1.020	116,411	78,191	31,057,061	
0199998 Deposits in () 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	384,374	78,191	30,092,336	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in () 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	384,374	78,191	30,092,336	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	2,400	X X X
0599999 Total Cash	X X X	X X X	384,374	78,191	30,094,736	X X X

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

1. January	(22,115,682)	4. April	(7,294,325)	7. July	9,389,009	10. October	31,502,659
2. February	(19,999,498)	5. May	78,578,568	8. August	90,624,188	11. November	98,127,406
3. March	(4,312,254)	6. June	27,530,092	9. September	46,336,875	12. December	30,092,336

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					
59. Total						

NONE

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

NONE

OVERFLOW PAGE FOR WRITE-INS

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