

**QUARTERLY STATEMENT
OF THE
Volunteer State Health Plan, Inc.**

**of
Chattanooga
in the state of
Tennessee**

**TO THE
Insurance Department
OF THE STATE OF
Tennessee**

**FOR THE QUARTER ENDED
MARCH 31, 2017**

2017



QUARTERLY STATEMENT
AS OF MARCH 31, 2017
OF THE CONDITION AND AFFAIRS OF THE
Volunteer State Health Plan, Inc.

NAIC Group Code 3498 , 3498 NAIC Company Code 14046 Employer's ID Number 62-1656610
(Current Period) (Prior Period)

Organized under the Laws of Tennessee , State of Domicile or Port of Entry TN

Country of Domicile United States

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

Incorporated/Organized 07/11/1996 Commenced Business 11/01/1996

Statutory Home Office 1 Cameron Hill Circle , Chattanooga, TN, US 37402-0001
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Cameron Hill Circle
(Street and Number)

Chattanooga, TN, US 37402-0001 (423)535-5600
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1 Cameron Hill Circle , Chattanooga, TN, US 37402-0001
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Cameron Hill Circle
(Street and Number)

Chattanooga, TN, US 37402-0001 (423)535-5600
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.bluecare.bcbst.com

Statutory Statement Contact Joseph DeWayne Moser (423)535-6894
(Name) (Area Code)(Telephone Number)(Extension)

Joseph_Moser@bcbst.com (423)535-8331
(E-Mail Address) (Fax Number)

CORPORATE OFFICERS

Name	Title
Amber Jeanine Cambron	President & CEO
Vacant	Treasurer
Shelia Dian Clemons	Secretary
James Kertz Rochat	Assistant Treasurer
Kristy Leanne White	Assistant Secretary

ADMINISTRATIVE OFFICERS

Jeanne James MD, VP, Chief Medical Officer
 James Howard Srite, Actuary
 Joshua Trey White, Controller & Chief Accounting Officer

Jeremy John Martinez, VP, Chief Financial Officer
 Patrick Timothy Sullivan, VP, Chief Operating Officer

DIRECTORS OR TRUSTEES

Jason David Hickey, Chairperson
 Scott Christian Pierce

John Francis Giblin

State of Tennessee
 County of Hamilton 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.

Amber Jeanine Cambron
(Signature)
 Amber Jeanine Cambron
(Printed Name)
 1.
 President & Chief Executive Officer
(Title)

Jeremy John Martinez
(Signature)
 Jeremy John Martinez
(Printed Name)
 2.
 VP & Chief Financial Officer
(Title)

Shelia Dian Clemons
(Signature)
 Shelia Dian Clemons
(Printed Name)
 3.
 Secretary
(Title)

Subscribed and sworn to before me this 10th day of May, 2017

Amanda Poe
(Notary Public Signature)

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

Yes[X] No[]
0
0



ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	367,784,301	0	367,784,301	371,409,880
2. Stocks:				
2.1 Preferred stocks	20,799,636	0	20,799,636	11,655,049
2.2 Common stocks	94,816,321	0	94,816,321	53,261,476
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances)	0	0	0	0
5. Cash (\$.....88,804,330), cash equivalents (\$.....0) and short-term investments (\$.....110,260,295)	199,064,625	0	199,064,625	162,612,824
6. Contract loans (including \$.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	960,747	0	960,747	32,268
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	683,425,630	0	683,425,630	598,971,498
13. Title plants less \$.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	2,765,059	0	2,765,059	2,873,270
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	20,729,180	0	20,729,180	94,811,946
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums (\$.....7,983,292) and contracts subject to redetermination (\$.....0)	7,983,292	0	7,983,292	5,008,197
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	22,606,883	0	22,606,883	29,845,882
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	5,828,085	0	5,828,085	4,934,358
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0)	0	0	0	0
22. Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care (\$.....3,694,449) and other amounts receivable	6,815,026	3,120,577	3,694,449	1,126,545
25. Aggregate write-ins for other-than-invested assets	322,617	322,617	0	0
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	750,475,772	3,443,194	747,032,578	737,571,696
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. TOTAL (Lines 26 and 27)	750,475,772	3,443,194	747,032,578	737,571,696
DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Prepays and Other Miscellaneous	322,617	322,617	0	0
2502.	0	0	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	322,617	322,617	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	181,691,960	0	181,691,960	192,440,111
2. Accrued medical incentive pool and bonus amounts	800,687	0	800,687	679,589
3. Unpaid claims adjustment expenses	7,365,883	0	7,365,883	7,165,761
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	0	0	0	0
5. Aggregate life policy reserves	0	0	0	0
6. Property/casualty unearned premium reserve	0	0	0	0
7. Aggregate health claim reserves	0	0	0	0
8. Premiums received in advance	22,262,115	0	22,262,115	0
9. General expenses due or accrued	21,075,214	0	21,075,214	25,946,207
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses))	0	0	0	0
10.2 Net deferred tax liability	0	0	0	0
11. Ceded reinsurance premiums payable	0	0	0	0
12. Amounts withheld or retained for the account of others	11,886	0	11,886	7,165
13. Remittances and items not allocated	3,793,549	0	3,793,549	4,126,600
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current)	0	0	0	0
15. Amounts due to parent, subsidiaries and affiliates	33,475,655	0	33,475,655	44,917,028
16. Derivatives	0	0	0	0
17. Payable for securities	5,055,141	0	5,055,141	48,274
18. Payable for securities lending	0	0	0	0
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and \$.....0 certified reinsurers)	0	0	0	0
20. Reinsurance in unauthorized and certified (\$.....0) companies	0	0	0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22. Liability for amounts held under uninsured plans	157,189	0	157,189	245,130
23. Aggregate write-ins for other liabilities (including \$.....0 current)	39,361,328	0	39,361,328	41,161,047
24. Total liabilities (Lines 1 to 23)	315,050,607	0	315,050,607	316,736,912
25. Aggregate write-ins for special surplus funds	X X X	X X X	10,770,586	0
26. Common capital stock	X X X	X X X	10	10
27. Preferred capital stock	X X X	X X X	0	0
28. Gross paid in and contributed surplus	X X X	X X X	155,299,990	155,299,990
29. Surplus notes	X X X	X X X	0	0
30. Aggregate write-ins for other-than-special surplus funds	X X X	X X X	0	0
31. Unassigned funds (surplus)	X X X	X X X	265,911,385	265,534,784
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$.....0)	X X X	X X X	0	0
32.2 .....0 shares preferred (value included in Line 27 \$.....0)	X X X	X X X	0	0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	431,981,971	420,834,784
34. Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	747,032,578	737,571,696
DETAILS OF WRITE-INS				
2301. Insured Premium Tax Payable	38,971,666	0	38,971,666	40,798,221
2302. Pending Escheatment to State	389,662	0	389,662	362,826
2303.	0	0	0	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)	39,361,328	0	39,361,328	41,161,047
2501. ACA 1st Qtr Amount of 2018 Annual Assessment Fee	X X X	X X X	10,770,586	0
2502.	X X X	X X X	0	0
2503.	X X X	X X X	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X	10,770,586	0
3001.	X X X	X X X	0	0
3002.	X X X	X X X	0	0
3003.	X X X	X X X	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X	0	0
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	X X X	1,624,792	1,606,359	6,558,189
2. Net premium income (including \$.....0 non-health premium income)	X X X	604,788,353	628,255,859	2,440,423,200
3. Change in unearned premium reserves and reserves for rate credits	X X X	0	200,000	400,000
4. Fee-for-service (net of \$.....0 medical expenses)	X X X	0	0	0
5. Risk revenue	X X X	0	0	0
6. Aggregate write-ins for other health care related revenues	X X X	0	0	0
7. Aggregate write-ins for other non-health revenues	X X X	0	0	0
8. Total revenues (Lines 2 to 7)	X X X	604,788,353	628,455,859	2,440,823,200
Hospital and Medical:				
9. Hospital/medical benefits	0	376,556,407	368,005,698	1,379,901,712
10. Other professional services	0	99,043,532	99,919,237	418,219,494
11. Outside referrals	0	0	0	0
12. Emergency room and out-of-area	0	27,462,246	6,829,722	111,123,805
13. Prescription drugs	0	6,178,395	2,410,497	12,327,154
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts	0	543,763	93,330	2,523,271
16. Subtotal (Lines 9 to 15)	0	509,784,343	477,258,484	1,924,095,436
Less:				
17. Net reinsurance recoveries	0	0	0	0
18. Total hospital and medical (Lines 16 minus 17)	0	509,784,343	477,258,484	1,924,095,436
19. Non-health claims (net)	0	0	0	0
20. Claims adjustment expenses, including \$.....16,178,441 cost containment expenses	0	29,162,680	26,337,428	133,997,335
21. General administrative expenses	0	55,285,805	86,650,439	221,632,999
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only)	0	0	0	0
23. Total underwriting deductions (Lines 18 through 22)	0	594,232,828	590,246,351	2,279,725,770
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	10,555,525	38,209,508	161,097,430
25. Net investment income earned	0	2,558,654	1,999,594	8,440,672
26. Net realized capital gains (losses) less capital gains tax of \$.....0	0	(1,006,894)	(790,517)	(2,359,237)
27. Net investment gains or (losses) (Lines 25 plus 26)	0	1,551,760	1,209,077	6,081,435
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]	0	0	0	0
29. Aggregate write-ins for other income or expenses	0	0	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	12,107,285	39,418,585	167,178,865
31. Federal and foreign income taxes incurred	X X X	5,942,781	12,822,189	57,624,096
32. Net income (loss) (Lines 30 minus 31)	X X X	6,164,504	26,596,396	109,554,769
DETAILS OF WRITE-INS				
0601.	X X X	0	0	0
0602.	X X X	0	0	0
0603.	X X X	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	X X X	0	0	0
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X	0	0	0
0701.	X X X	0	0	0
0702.	X X X	0	0	0
0703.	X X X	0	0	0
0798. Summary of remaining write-ins for Line 7 from overflow page	X X X	0	0	0
0799. TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	X X X	0	0	0
1401.	0	0	0	0
1402.	0	0	0	0
1403.	0	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	0	0	0
2901.	0	0	0	0
2902.	0	0	0	0
2903.	0	0	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	420,834,784	330,831,416	330,831,416
34. Net income or (loss) from Line 32	6,164,504	26,596,396	109,554,769
35. Change in valuation basis of aggregate policy and claim reserves	0	0	0
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	3,237,595	1,455,683	6,509,589
37. Change in net unrealized foreign exchange capital gain or (loss)	0	0	0
38. Change in net deferred income tax	893,727	(11,995,817)	(13,534,686)
39. Change in nonadmitted assets	851,361	(749,853)	(526,304)
40. Change in unauthorized and certified reinsurance	0	0	0
41. Change in treasury stock	0	0	0
42. Change in surplus notes	0	0	0
43. Cumulative effect of changes in accounting principles	0	0	0
44. Capital Changes:			
44.1 Paid in	0	0	0
44.2 Transferred from surplus (Stock Dividend)	0	0	0
44.3 Transferred to surplus	0	0	0
45. Surplus adjustments:			
45.1 Paid in	0	0	0
45.2 Transferred to capital (Stock Dividend)	0	0	0
45.3 Transferred from capital	0	0	0
46. Dividends to stockholders	0	0	(12,000,000)
47. Aggregate write-ins for gains or (losses) in surplus	0	0	0
48. Net change in capital and surplus (Lines 34 to 47)	11,147,187	15,306,409	90,003,368
49. Capital and surplus end of reporting period (Line 33 plus 48)	431,981,971	346,137,825	420,834,784
DETAILS OF WRITE-INS			
4701.	0	0	0
4702.	0	0	0
4703.	0	0	0
4798. Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above)	0	0	0

Report #2A: TennCare Select Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	190,333	190,333	849,391
Estimated Revenues:			
1. TennCare Capitation	109,151,232	109,151,232	425,094,591
2. Investment	-	-	-
3. Other Revenues	-	-	-
4. Total Estimated Revenues (Lines 1 to 3)	109,151,232	109,151,232	425,094,591
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	240,622	240,622	1,047,557
6. Fee-for Service Physician Services	12,474,343	12,474,343	47,293,794
7. Inpatient Hospital Services	15,273,141	15,273,141	57,529,443
8. Outpatient Hospital Services	6,933,263	6,933,263	27,397,248
9. Emergency Room Services	1,792,757	1,792,757	7,307,663
10. Dental Services	-	-	103
11. Vision Services	115,083	115,083	482,722
12. Pharmacy Services	-	-	-
13. Home Health Services	32,349,075	32,349,075	129,907,381
14. Chiropractic Services	-	-	-
15. Radiology Services	302,895	302,895	1,256,759
16. Laboratory Services	207,729	207,729	882,214
17. Durable Medical Equipment Services	7,164,351	7,164,351	25,039,381
18. Transportation Services	1,067,710	1,067,710	4,536,485
19. Outside Referrals	-	-	-
20. Medical Incentive Pool and Withhold Adj	28,231	28,231	160,102
21. Occupancy, Depreciation and Amortization	-	-	-
22. Nursing Facility Care	146,887	146,887	812,936
23. HCBS Services	368	368	4,125
24. Other Medical and Hospital Services - Write-Ins	1,964,705	1,964,705	5,729,969
25. Subtotal Medical and Hospital (Lines 5 to 24)	80,061,160	80,061,160	309,387,882
Mental Health and Substance Abuse Services			
26. Inpatient Psychiatric Facility Services	1,903,430	1,903,430	8,254,970
27. Inpatient Substance Abuse Treatment and Detox	12,335	12,335	158,603
28. Outpatient Mental Health Services	6,063,891	6,063,891	24,154,048
29. Outpatient Substance Abuse Treatment and Detox	-	-	-
30. Housing/Residential Treatment	3,220,936	3,220,936	11,847,117
31. Specialized Crisis Services	269,615	269,615	1,178,860
32. Psychiatric Rehab and Support Services	97,879	97,879	420,587
33. Case Management	238,601	238,601	6,828,923
34. Forensics	-	-	-
35. Other Judicial	-	-	-
36. Pharmacy	-	-	-
37. Lab Services	18,531	18,531	103,743
38. Transportation	-	-	-
39. Medical Incentive Pool and Withhold Adjustments	-	-	-
40. Occupancy, Depreciation and Amortization	-	-	-
41. Other Mental Health and Substance Abuse Services	2,102,817	2,102,817	1,307,199
42. PCP and Specialist Services	-	-	-
43. Other Mental Health Services - Write-Ins	-	-	-
44. Subtotal MH & SAS (Lines 26 to 43)	13,928,035	13,928,035	54,254,050
45. Value Based Payouts	143,051	143,051	419,747
46. Value Based Recoveries	-	-	-
47. Subtotal Hospital, Medical, MH&SAS (Lines 25, 44, 45 and 46)	94,132,246	94,132,246	364,061,679
LESS:			
48. Net Reinsurance Recoveries Incurred	-	-	-
49. Copayments	530	530	21,045
50. Subrogation and Coordination of Benefits	-	-	-
51. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	530	530	21,045
52. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	94,131,716	94,131,716	364,040,634
Administration:			
53. Compensation	5,239,293	5,239,293	19,208,997
54. Marketing	59,592	59,592	218,483
55. Interest Expense	-	-	-
56. Premium Tax Expense	6,549,074	6,549,074	25,505,676
57. Occupancy, Depreciation, and Amortization	311,388	311,388	1,141,652
58. Other Administration - Write-Ins	2,115,219	2,115,219	7,755,106
59. Total Administration Expenses (Lines 53 to 58)	14,274,566	14,274,566	53,829,914
60. Total Expenses (Lines 52 and 59)	108,406,282	108,406,282	417,870,548
61. Extraordinary Item	-	-	-
62. Provision for Income Tax	365,654	365,654	2,035,344
63. Net Income (Loss) (Line 4 Less Lines 60, 61 and 62)	379,296	379,296	5,188,699
Write-Ins for Other Expense			
Detail of Other Revenues			
0301.	-	-	-
0399. Total Other Revenues	-	-	-
Detail of Other Medical and Hospital:			
2401. PT/OT/ST, Supplies, Prosthetics, etc.	1,543,103	1,543,103	5,253,334
2402. Bad Debt Expense	421,602	421,602	476,635
2403. Out of Area Claims Expense	-	-	-
2499. Total Other Medical and Hospital	1,964,705	1,964,705	5,729,969
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5801. Equipment Rental	992,852	992,852	3,640,135
5802. Auditing, Actuarial, and Other Consulting	358,916	358,916	1,315,906
5803. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	279,570	279,570	1,024,996
5804. Outsourced Services	232,380	232,380	851,981
5805. Postage/Telephone	176,826	176,826	648,303
5806. Printing and Stationary	74,675	74,675	273,785
5899. Total Other Administration	2,115,219	2,115,219	7,755,106

Report #2A: BlueCare West Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	449,124	449,124	1,766,682
Estimated Revenues:			
1. TennCare Capitation	153,441,189	153,441,189	601,157,972
2. Investment	459,244	459,244	1,752,043
3. Other Revenues	-	-	12,768,107
4. Total Estimated Revenues (Lines 1 to 3)	153,900,433	153,900,433	615,678,122
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	21,389,262	21,389,262	95,354,533
7. Inpatient Hospital Services	27,093,834	27,093,834	80,111,209
8. Outpatient Hospital Services	12,800,585	12,800,585	41,195,695
9. Emergency Room Services	8,336,565	8,336,565	33,287,235
10. Dental Services	-	-	48
11. Vision Services	103,887	103,887	543,212
12. Pharmacy Services	-	-	-
13. Home Health Services	5,865,260	5,865,260	23,099,789
14. Chiropractic Services	-	-	-
15. Radiology Services	1,057,542	1,057,542	4,274,818
16. Laboratory Services	815,846	815,846	3,723,238
17. Durable Medical Equipment Services	1,670,867	1,670,867	7,888,351
18. Transportation Services	2,753,132	2,753,132	13,305,774
19. Outside Referrals	-	-	-
20. Medical Incentive Pool and Withhold Adj	146,548	146,548	793,664
21. Occupancy, Depreciation and Amortization	-	-	-
22. Nursing Facility Care	19,316,742	19,316,742	84,543,273
23. HCBS Services	13,220,728	13,220,728	48,978,252
24. ECF	340,350	340,350	117,095
25. Other Medical and Hospital Services - Write-Ins	3,076,704	3,076,704	13,380,835
26. Subtotal Medical and Hospital (Lines 5 to 25)	117,987,852	117,987,852	450,597,021
Mental Health and Substance Abuse Services			
27. Inpatient Psychiatric Facility Services	2,634,120	2,634,120	9,573,418
28. Inpatient Substance Abuse Treatment and Detox	178,327	178,327	817,440
29. Outpatient Mental Health Services	2,394,133	2,394,133	8,587,046
30. Outpatient Substance Abuse Treatment and Detox	-	-	-
31. Housing/Residential Treatment	3,315,025	3,315,025	13,684,063
32. Specialized Crisis Services	410,085	410,085	1,811,577
33. Psychiatric Rehab and Support Services	254,731	254,731	1,158,410
34. Case Management	83,655	83,655	5,082,508
35. Forensics	-	-	-
36. Other Judicial	-	-	-
37. Pharmacy	-	-	-
38. Lab Services	28,097	28,097	134,489
39. Transportation	-	-	-
40. Medical Incentive Pool and Withhold Adjustments	-	-	-
41. Occupancy, Depreciation and Amortization	-	-	-
42. Other Mental Health and Substance Abuse Services	1,042,530	1,042,530	705,887
43. PCP and Specialist Services	-	-	-
44. Other Mental Health Services - Write-Ins	-	-	-
45. Subtotal MH & SAS (Lines 27 to 44)	10,340,703	10,340,703	41,554,838
46. Value Based Payouts	310,509	310,509	82,719
47. Value Based Recoveries	-	-	-
48. Subtotal Hospital, Medical, MH&SAS (Lines 26, 45, 46 and 47)	128,639,064	128,639,064	492,234,578
LESS:			
49. Net Reinsurance Recoveries Incurred	-	-	-
50. Copayments	4,225	4,225	31,909
51. Subrogation and Coordination of Benefits	-	-	-
52. Subtotal Reinsurance, Copay, Subrogation (Lines 49 to 51)	4,225	4,225	31,909
53. Total Hospital, Medical, MH&SAS (Lines 48 and 52)	128,634,839	128,634,839	492,202,669
Administration:			
54. Compensation	9,234,016	9,234,016	36,211,656
55. Marketing	105,028	105,028	411,872
56. Health Insurer Fee	-	-	7,801,314
57. Premium Tax Expense	9,206,471	9,206,471	36,835,565
58. Occupancy, Depreciation, and Amortization	548,808	548,808	2,152,175
59. Other Administration - Write-Ins	3,727,985	3,727,985	14,619,469
60. Total Administration Expenses (Lines 54 to 59)	22,822,308	22,822,308	98,032,051
61. Total Expenses (Lines 53 and 60)	151,457,147	151,457,147	590,234,720
62. Extraordinary Item	-	-	-
63. Provision for Income Tax	1,199,271	1,199,271	9,826,440
64. Net Income (Loss) (Line 4 Less Lines 61, 62 and 63)	1,244,015	1,244,015	15,616,962
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Insurer Provider Revenue	-	-	12,768,107
0302.	-	-	-
0399. Total Other Revenues	-	-	12,768,107
Detail of Other Medical and Hospital:			
2501. PT/OT/ST, Supplies, Prosthetics, etc.	2,890,395	2,890,395	13,524,861
2502. Bad Debt Expense	186,309	186,309	(144,026)
2503. Out of Area Claims Expense	-	-	-
2599. Total Other Medical and Hospital	3,076,704	3,076,704	13,380,835
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5901. Equipment Rental	1,749,867	1,749,867	6,862,172
5902. Auditing, Actuarial, and Other Consulting	632,572	632,572	2,480,667
5903. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	492,729	492,729	1,932,263
5904. Outsourced Services	409,558	409,558	1,606,103
5905. Postage/Telephone	311,647	311,647	1,222,141
5906. Printing and Stationary	131,612	131,612	516,123
5999. Total Other Administration	3,727,985	3,727,985	14,619,469

Report #2A: BlueCare East Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	624,367	624,367	2,513,665
Estimated Revenues:			
1. TennCare Capitation	222,397,772	222,397,772	876,913,305
2. Investment	641,704	641,704	2,399,509
3. Other Revenues	-	-	19,429,538
4. Total Estimated Revenues (Lines 1 to 3)	223,039,476	223,039,476	898,742,352
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	40,421,572	40,421,572	155,974,854
7. Inpatient Hospital Services	41,440,730	41,440,730	142,436,188
8. Outpatient Hospital Services	18,684,243	18,684,243	63,347,416
9. Emergency Room Services	8,585,229	8,585,229	34,528,884
10. Dental Services	588	588	10,265
11. Vision Services	167,529	167,529	741,483
12. Pharmacy Services	-	-	-
13. Home Health Services	6,555,719	6,555,719	27,413,287
14. Chiropractic Services	-	-	-
15. Radiology Services	1,595,196	1,595,196	6,177,987
16. Laboratory Services	1,284,098	1,284,098	4,800,480
17. Durable Medical Equipment Services	3,683,719	3,683,719	14,509,973
18. Transportation Services	4,036,605	4,036,605	18,177,826
19. Outside Referrals	-	-	-
20. Medical Incentive Pool and Withhold Adj	346,833	346,833	1,458,681
21. Occupancy, Depreciation and Amortization	-	-	-
22. Nursing Facility Care	29,359,448	29,359,448	118,263,372
23. HCBS Services	11,263,488	11,263,488	39,995,708
24. ECF	575,088	575,088	220,509
25. Other Medical and Hospital Services - Write-Ins	5,091,369	5,091,369	17,239,929
26. Subtotal Medical and Hospital (Lines 5 to 25)	173,091,454	173,091,454	645,296,842
Mental Health and Substance Abuse Services			
27. Inpatient Psychiatric Facility Services	1,973,390	1,973,390	6,831,288
28. Inpatient Substance Abuse Treatment and Detox	153,839	153,839	660,729
29. Outpatient Mental Health Services	3,568,613	3,568,613	15,391,277
30. Outpatient Substance Abuse Treatment and Detox	-	-	-
31. Housing/Residential Treatment	2,780,438	2,780,438	12,212,872
32. Specialized Crisis Services	714,865	714,865	3,121,903
33. Psychiatric Rehab and Support Services	739,752	739,752	2,754,975
34. Case Management	529,524	529,524	13,578,133
35. Forensics	-	-	-
36. Other Judicial	-	-	-
37. Pharmacy	-	-	-
38. Lab Services	51,605	51,605	218,996
39. Transportation	-	-	-
40. Medical Incentive Pool and Withhold Adjustments	-	-	-
41. Occupancy, Depreciation and Amortization	-	-	-
42. Other Mental Health and Substance Abuse Services	3,610,235	3,610,235	1,778,930
43. PCP and Specialist Services	-	-	-
44. Other Mental Health Services - Write-Ins	-	-	-
45. Subtotal MH & SAS (Lines 27 to 44)	14,122,261	14,122,261	56,549,103
46. Value Based Payouts	524,401	524,401	203,891
47. Value Based Recoveries	-	-	-
48. Subtotal Hospital, Medical, MH&SAS (Lines 26, 45, 46 and 47)	187,738,116	187,738,116	702,049,836
LESS:			
49. Net Reinsurance Recoveries Incurred	-	-	-
50. Copayments	9,517	9,517	71,824
51. Subrogation and Coordination of Benefits	-	-	-
52. Subtotal Reinsurance, Copay, Subrogation (Lines 49 to 51)	9,517	9,517	71,824
53. Total Hospital, Medical, MH&SAS (Lines 48 and 52)	187,728,599	187,728,599	701,978,012
Administration:			
54. Compensation	12,411,533	12,411,533	46,596,588
55. Marketing	141,170	141,170	529,991
56. Health Insurer Fee	-	-	11,871,448
57. Premium Tax Expense	13,343,866	13,343,866	53,780,571
58. Occupancy, Depreciation, and Amortization	737,657	737,657	2,769,385
59. Other Administration - Write-Ins	5,010,820	5,010,820	18,812,103
60. Total Administration Expenses (Lines 54 to 59)	31,645,046	31,645,046	134,360,086
61. Total Expenses (Lines 53 and 60)	219,373,645	219,373,645	836,338,098
62. Extraordinary Item	-	-	-
63. Provision for Income Tax	1,799,349	1,799,349	21,641,282
64. Net Income (Loss) (Line 4 Less Lines 61, 62 and 63)	1,866,482	1,866,482	40,762,972
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Insurer Provider Revenue	-	-	19,429,538
0302.	-	-	-
0399. Total Other Revenues	-	-	19,429,538
Detail of Other Medical and Hospital:			
2501. PT/OT/ST, Supplies, Prosthetics, etc.	4,637,549	4,637,549	17,153,592
2502. Bad Debt Expense	453,820	453,820	86,337
2503. Out of Area Claims Expense	-	-	-
2599. Total Other Medical and Hospital	5,091,369	5,091,369	17,239,929
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5901. Equipment Rental	2,352,009	2,352,009	8,830,131
5902. Auditing, Actuarial, and Other Consulting	850,248	850,248	3,192,085
5903. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	662,282	662,282	2,486,406
5904. Outsourced Services	550,492	550,492	2,066,710
5905. Postage/Telephone	418,888	418,888	1,572,632
5906. Printing and Stationary	176,901	176,901	664,139
5999. Total Other Administration	5,010,820	5,010,820	18,812,103

Report #2A: BlueCare Middle Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	509,203	509,203	2,069,657
Estimated Revenues:			
1. TennCare Capitation	178,596,557	178,596,557	763,353,258
2. Investment	518,439	518,439	1,983,408
3. Other Revenues	-	-	15,965,080
4. Total Estimated Revenues (Lines 1 to 3)	179,114,996	179,114,996	781,301,746
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	27,631,320	27,631,320	112,615,692
7. Inpatient Hospital Services	35,072,275	35,072,275	116,756,493
8. Outpatient Hospital Services	11,258,564	11,258,564	40,941,550
9. Emergency Room Services	8,295,256	8,295,256	37,319,419
10. Dental Services	1,694	1,694	763
11. Vision Services	116,505	116,505	548,630
12. Pharmacy Services	-	-	-
13. Home Health Services	2,449,238	2,449,238	7,872,999
14. Chiropractic Services	-	-	-
15. Radiology Services	1,501,566	1,501,566	6,345,666
16. Laboratory Services	661,292	661,292	2,562,300
17. Durable Medical Equipment Services	1,918,870	1,918,870	7,000,532
18. Transportation Services	3,144,423	3,144,423	15,037,810
19. Outside Referrals	-	-	-
20. Medical Incentive Pool and Withhold Adj	21,693	21,693	12,812
21. Occupancy, Depreciation and Amortization	-	-	-
22. Nursing Facility Care	34,028,671	34,028,671	149,129,116
23. HCBS Services	7,874,344	7,874,344	29,462,798
24. ECF	541,684	541,684	276,172
25. Other Medical and Hospital Services - Write-Ins	3,565,041	3,565,041	15,632,942
26. Subtotal Medical and Hospital (Lines 5 to 25)	138,082,436	138,082,436	541,515,694
Mental Health and Substance Abuse Services			
27. Inpatient Psychiatric Facility Services	2,947,288	2,947,288	11,381,389
28. Inpatient Substance Abuse Treatment and Detox	411,802	411,802	1,447,448
29. Outpatient Mental Health Services	3,726,830	3,726,830	22,208,309
30. Outpatient Substance Abuse Treatment and Detox	-	-	-
31. Housing/Residential Treatment	1,985,021	1,985,021	7,206,266
32. Specialized Crisis Services	909,653	909,653	3,923,579
33. Psychiatric Rehab and Support Services	456,342	456,342	1,864,740
34. Case Management	82,469	82,469	5,162,618
35. Forensics	-	-	-
36. Other Judicial	-	-	-
37. Pharmacy	-	-	-
38. Lab Services	33,537	33,537	124,475
39. Transportation	-	-	-
40. Medical Incentive Pool and Withhold Adjustments	-	-	-
41. Occupancy, Depreciation and Amortization	-	-	-
42. Other Mental Health and Substance Abuse Services	3,644,605	3,644,605	1,228,526
43. PCP and Specialist Services	-	-	-
44. Other Mental Health Services - Write-Ins	-	-	-
45. Subtotal MH & SAS (Lines 27 to 44)	14,197,547	14,197,547	54,547,350
46. Value Based Payouts	305,300	305,300	28,110
47. Value Based Recoveries	-	-	-
48. Subtotal Hospital, Medical, MH&SAS (Lines 26, 45, 46 and 47)	152,585,283	152,585,283	596,091,154
LESS:			
49. Net Reinsurance Recoveries Incurred	-	-	-
50. Copayments	2,745	2,745	32,865
51. Subrogation and Coordination of Benefits	-	-	-
52. Subtotal Reinsurance, Copay, Subrogation (Lines 49 to 51)	2,745	2,745	32,865
53. Total Hospital, Medical, MH&SAS (Lines 48 and 52)	152,582,538	152,582,538	596,058,289
Administration:			
54. Compensation	10,960,635	10,960,635	37,937,228
55. Marketing	124,666	124,666	431,498
56. Health Insurer Fee	-	-	9,754,664
57. Premium Tax Expense	10,715,793	10,715,793	46,759,100
58. Occupancy, Depreciation, and Amortization	651,426	651,426	2,254,731
59. Other Administration - Write-Ins	4,425,062	4,425,062	15,316,122
60. Total Administration Expenses (Lines 54 to 59)	26,877,582	26,877,582	112,453,343
61. Total Expenses (Lines 53 and 60)	179,460,120	179,460,120	708,511,632
62. Extraordinary Item	-	-	-
63. Provision for Income Tax	(169,402)	(169,402)	23,840,030
64. Net Income (Loss) (Line 4 Less Lines 61, 62 and 63)	(175,722)	(175,722)	48,950,084
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Insurer Provider Revenue	-	-	15,965,080
0302.	-	-	-
0399. Total Other Revenues	-	-	15,965,080
Detail of Other Medical and Hospital:			
2501. PT/OT/ST, Supplies, Prosthetics, etc.	3,381,051	3,381,051	15,315,431
2502. Bad Debt Expense	183,990	183,990	317,511
2503. Out of Area Claims Expense	-	-	-
2599. Total Other Medical and Hospital	3,565,041	3,565,041	15,632,942
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5901. Equipment Rental	2,077,062	2,077,062	7,189,169
5902. Auditing, Actuarial, and Other Consulting	750,855	750,855	2,598,878
5903. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	584,862	584,862	2,024,339
5904. Outsourced Services	486,140	486,140	1,682,639
5905. Postage/Telephone	369,921	369,921	1,280,379
5906. Printing and Stationary	156,222	156,222	540,718
5999. Total Other Administration	4,425,062	4,425,062	15,316,122

Report #2A: CoverKids Plan Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	215,882	215,882	856,601
Estimated Revenues:			
1. CoverKids Revenue	41,474,063	41,474,063	153,821,118
2. Investment	-	-	-
3. Other Revenues	-	-	-
4. Total Estimated Revenues (Lines 1 to 3)	41,474,063	41,474,063	153,821,118
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	12,561,006	12,561,006	46,676,422
7. Inpatient Hospital Services	6,942,404	6,942,404	27,525,615
8. Outpatient Hospital Services	2,665,434	2,665,434	10,207,700
9. Emergency Room Services	1,402,016	1,402,016	4,882,895
10. Dental Services	74,136	74,136	285,356
11. Vision Services	276,377	276,377	901,357
12. Pharmacy Services	7,367,006	7,367,006	25,884,965
13. Home Health Services	41,683	41,683	204,271
14. Chiropractic Services	-	-	-
15. Radiology Services	283,699	283,699	951,712
16. Laboratory Services	268,683	268,683	920,768
17. Durable Medical Equipment Services	456,383	456,383	804,331
18. Transportation Services	122,454	122,454	239,726
19. Outside Referrals	-	-	-
20. Medical Incentive Pool and Withhold Adj	-	-	-
21. Occupancy, Depreciation and Amortization	-	-	-
22. Nursing Facility Care	-	-	-
23. HCBS Services	-	-	-
24. Other Medical and Hospital Services - Write-Ins	935,556	935,556	3,568,610
25. Subtotal Medical and Hospital (Lines 5 to 24)	33,396,837	33,396,837	123,053,728
Mental Health and Substance Abuse Services			
26. Inpatient Psychiatric Facility Services	-	-	-
27. Inpatient Substance Abuse Treatment and Detox	-	-	-
28. Outpatient Mental Health Services	-	-	-
29. Outpatient Substance Abuse Treatment and Detox	-	-	-
30. Housing/Residential Treatment	-	-	-
31. Specialized Crisis Services	-	-	-
32. Psychiatric Rehab and Support Services	-	-	-
33. Case Management	-	-	-
34. Forensics	-	-	-
35. Other Judicial	-	-	-
36. Pharmacy	-	-	-
37. Lab Services	-	-	-
38. Transportation	-	-	-
39. Medical Incentive Pool and Withhold Adjustments	-	-	-
40. Occupancy, Depreciation and Amortization	-	-	-
41. Other Mental Health and Substance Abuse Services	-	-	-
42. PCP and Specialist Services	-	-	-
43. Other Mental Health Services - Write-Ins	-	-	-
44. Subtotal MH & SAS (Lines 26 to 43)	-	-	-
45. Value Based Payouts	-	-	-
46. Value Based Recoveries	-	-	-
47. Subtotal Hospital, Medical, MH&SAS (Lines 25, 44, 45 and 46)	33,396,837	33,396,837	123,053,728
LESS:			
48. Net Reinsurance Recoveries Incurred	-	-	-
49. Copayments	486,063	486,063	2,146,746
50. Subrogation and Coordination of Benefits	-	-	-
51. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	486,063	486,063	2,146,746
52. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	32,910,774	32,910,774	120,906,982
Administration:			
53. Compensation	2,860,861	2,860,861	10,271,147
54. Marketing	32,539	32,539	116,824
55. Interest Expense	719	719	33,777
56. Premium Tax Expense	2,483,193	2,483,193	9,229,267
57. Occupancy, Depreciation, and Amortization	170,030	170,030	610,447
58. Other Administration - Write-Ins	1,154,991	1,154,991	4,146,695
59. Total Administration Expenses (Lines 53 to 58)	6,702,333	6,702,333	24,408,157
60. Total Expenses (Lines 52 and 59)	39,613,107	39,613,107	145,315,139
61. Extraordinary Item	-	-	-
62. Provision for Income Tax	913,438	913,438	2,396,524
63. Net Income (Loss) (Line 4 Less Lines 60, 61 and 62)	947,518	947,518	6,109,455
Write-Ins for Other Expense			
Detail of Other Revenues			
0301.	-	-	-
0399. Total Other Revenues	-	-	-
Detail of Other Medical and Hospital:			
2401. PT/OT/ST, Supplies, Prosthetics, etc.	935,556	935,556	3,568,610
2402. Bad Debt Expense	-	-	-
2403. Out of Area Claims Expense	-	-	-
2499. Total Other Medical and Hospital	935,556	935,556	3,568,610
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5801. Equipment Rental	542,136	542,136	1,946,399
5802. Auditing, Actuarial, and Other Consulting	195,982	195,982	703,622
5803. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	152,656	152,656	548,071
5804. Outsourced Services	126,887	126,887	455,558
5805. Postage/Telephone	96,554	96,554	346,651
5806. Printing and Stationary	40,776	40,776	146,394
5899. Total Other Administration	1,154,991	1,154,991	4,146,695

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	698,158,139	390,969,305	2,173,787,751
2. Net investment income	3,508,197	3,152,400	12,391,772
3. Miscellaneous income	0	0	0
4. TOTAL (Lines 1 to 3)	701,666,336	394,121,705	2,186,179,523
5. Benefit and loss related payments	521,805,322	452,414,342	1,923,841,565
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	81,968,298	119,506,987	356,744,151
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	5,942,781	12,822,189	57,624,096
10. TOTAL (Lines 5 through 9)	609,716,401	584,743,518	2,338,209,812
11. Net cash from operations (Line 4 minus Line 10)	91,949,935	(190,621,813)	(152,030,289)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	69,510,138	40,268,998	248,485,723
12.2 Stocks	3,767,551	8,111,400	21,811,311
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	12,867
12.7 Miscellaneous proceeds	4,922,515	839,251	2,027,909
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	78,200,204	49,219,649	272,337,810
13. Cost of investments acquired (long-term only):			
13.1 Bonds	67,341,448	44,677,154	255,282,373
13.2 Stocks	51,699,611	20,619,329	51,558,636
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	765,240	445,843	5,588,182
13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	119,806,299	65,742,326	312,429,191
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(41,606,095)	(16,522,677)	(40,091,381)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	12,000,000
16.6 Other cash provided (applied)	(13,892,039)	25,406,217	7,122,785
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(13,892,039)	25,406,217	(4,877,215)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	36,451,801	(181,738,273)	(196,998,885)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	162,612,824	359,611,709	359,611,709
19.2 End of period (Line 18 plus Line 19.1)	199,064,625	177,873,436	162,612,824

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001	0	0	0
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	551,825	0	0	0	0	0	0	13,494	538,331	0
2. First Quarter	534,881	0	0	0	0	0	0	14,255	520,626	0
3. Second Quarter	0	0	0	0	0	0	0	0	0	0
4. Third Quarter	0	0	0	0	0	0	0	0	0	0
5. Current Year	0	0	0	0	0	0	0	0	0	0
6. Current Year Member Months	1,624,792	0	0	0	0	0	0	42,098	1,582,694	0
Total Member Ambulatory Encounters for Period:										
7. Physician	1,397,581	0	0	0	0	0	0	92,463	1,305,118	0
8. Non-Physician	121,529	0	0	0	0	0	0	8,040	113,489	0
9. Total	1,519,110	0	0	0	0	0	0	100,503	1,418,607	0
10. Hospital Patient Days Incurred	101,670	0	0	0	0	0	0	8,953	92,717	0
11. Number of Inpatient Admissions	14,873	0	0	0	0	0	0	994	13,879	0
12. Health Premiums Written (a)	604,788,353	0	0	0	0	0	0	52,253,274	552,535,079	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	604,788,353	0	0	0	0	0	0	52,253,274	552,535,079	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	521,382,656	0	0	0	0	0	0	42,211,917	479,170,739	0
18. Amount Incurred for Provision of Health Care Services	509,784,343	0	0	0	0	0	0	40,889,070	468,895,273	0

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....52,253,274.

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 days	6 Over 120 Days	7 Total
0199999 Individually Listed Claims Unpaid	0	0	0	0	0	0
0299999 Aggregate Accounts Not Individually Listed - Uncovered	0	0	0	0	0	0
0399999 Aggregate Accounts Not Individually Listed - Covered	13,716,970	12,351,259	5,781,210	3,058,016	2,161,167	37,068,622
0499999 Subtotals	13,716,970	12,351,259	5,781,210	3,058,016	2,161,167	37,068,622
0599999 Unreported claims and other claim reserves						144,623,338
0699999 Total Amounts Withheld						0
0799999 Total Claims Unpaid						181,691,960
0899999 Accrued Medical Incentive Pool And Bonus Amounts						800,687

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1+3)	6 Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	1	2	3	4		
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year	On Claims Incurred During the Year		
1. Comprehensive (hospital & medical)	0	0	0	0	0	0
2. Medicare Supplement	0	0	0	0	0	0
3. Dental only	0	0	0	0	0	0
4. Vision only	0	0	0	0	0	0
5. Federal Employees Health Benefits Plan	0	0	0	0	0	0
6. Title XVIII - Medicare	13,875,123	28,336,794	1,924,047	17,586,501	15,799,170	18,842,954
7. Title XIX - Medicaid	157,457,845	321,712,894	13,149,086	149,032,326	170,606,931	173,597,157
8. Other health	0	0	0	0	0	0
9. Health subtotal (Lines 1 to 8)	171,332,968	350,049,688	15,073,133	166,618,827	186,406,101	192,440,111
10. Healthcare receivables (a)	1,736,902	4,058,665	142,155	877,303	1,879,057	5,421,100
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	138,893	283,772	46,008	754,679	184,901	679,589
13. Totals (Lines 9 - 10 + 11 + 12)	169,734,959	346,274,795	14,976,986	166,496,203	184,711,945	187,698,600

(a) Excludes \$.....0 loans or advances to providers not yet expensed.

Notes to Financial Statement

1. Summary of Significant Accounting Policies and Going Concern

- A. The accompanying financial statements of Volunteer State Health Plan, Inc. (VSHP or the Company), doing business as BlueCare Tennessee, have been prepared in conformity with statutory accounting principles (SAP) prescribed and permitted by the Tennessee Department of Commerce and Insurance (TDCI).

The TDCI recognizes only statutory accounting practices prescribed or permitted by the State of Tennessee for determining and reporting the financial condition and results of operations of an insurance company. Prescribed accounting practices are those practices which are incorporated directly or by reference to state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in Tennessee. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed practices by the TDCI. All accounting practices that are not prescribed are considered to be permitted accounting practices and require approval of the TDCI.

Tennessee Code Annotated (T.C.A.) § 56-3-303, *Authorized Investments*, prescribes limits on the admission of equity investments according to criteria measuring both the concentration and earnings quality of such assets. As of March 31, 2017 and December 31, 2016, no equity investments were excluded from admitted assets under the concentration test formula developed in accordance with T.C.A. § 56-3-303 and the TDCI.

T.C.A. § 56-3-303 prescribes that bonds with an NAIC Securities Valuation Office (SVO) rating of 4, 5 or 6 shall not be reported as admitted assets. At the request of the Company, effective June 30, 2016, the TDCI has permitted an exception to this prescribed practice whereby the Company can admit bonds with an SVO rating of 4 to the extent the par value of those bonds do not exceed 3% of admitted assets. As of March 31, 2017 and December 31, 2016 the Company had no level 4, 5 or 6 bonds.

The Company has accepted the risk for uninsured claims overpayments for which the Company determined the State was not responsible. At the direction of the TDCI, the Company records the uninsured claims overpayments as claims expense rather than reporting the net gain or loss on the general administrative expense line as required by SAP.

At the direction of the TDCI, the Company does not report the receivables and associated payables related to premium taxes for Administrative Services Only (ASO) and Administrative Services Contract (ASC) plans. This treatment has no impact on net income or surplus.

At the direction of the TDCI, the Company discloses gross transactions with the affiliates listed on Schedule Y of the Annual Statement. This treatment has no impact on net income or surplus.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the State of Tennessee is as follows.

	State of Domicile	SSAP #	F/S Page	F/S Line #	March 31, 2017	December 31, 2016
<u>NET INCOME</u>						
(1) VSHP state basis	TN				\$ 6,164,504	\$ 109,554,769
(2) State prescribed practices that (increase)/decrease NAIC SAP:	TN				0	0
(3) State permitted practices that (increase)/decrease NAIC SAP:	TN				0	0
(4) NAIC SAP (1-2-3=4)	TN				<u>\$ 6,164,504</u>	<u>\$ 109,554,769</u>
<u>SURPLUS</u>						
(5) VSHP state basis	TN				\$431,981,971	\$ 420,834,784
(6) State prescribed practices that (increase)/decrease NAIC SAP:					0	0
(7) State permitted practices that (increase)/decrease NAIC SAP:	TN				0	0
(8) NAIC SAP (5-6-7=8)	TN				<u>\$431,981,971</u>	<u>\$ 420,834,784</u>

- B. No Change

- C. (1) As of March 31, 2017, short-term investments are stated at amortized cost and money market mutual funds included in short-term investments are stated at fair value in accordance with *SSAP No. 2R – Cash, Cash Equivalents, Drafts and Short-term Investments*.

(2)-(5) No Change

(6) Loan-backed securities with an NAIC designation of 1 or 2 are stated at amortized cost net of principal pay-downs. Loan-backed securities with an NAIC designation of 3 or higher are reported at the lower of amortized cost or fair value. The adjustment methodology for loan-backed securities is prospective. Prepayment assumptions for loan-backed securities are obtained from Bloomberg, bond portfolio managers, pricing services and custodians. The assumptions are consistent with current interest rates and the current economic environment.

(7)-(13) No Change

- D. Management has assessed the Company's ability to continue as a going concern and noted no issues.

2. Accounting Changes and Corrections of Errors

No Change

3. Business Combinations and Goodwill

- A. No Change

Notes to Financial Statement

- B. No Change
- C. No Change
- D. No Change

4. Discontinued Operations

- A. No Change
- B. No Change
- C. No Change
- D. No Change

5. Investments

- A. No Change
- B. No Change
- C. No Change

D. (1) Prepayment assumptions for loan-backed securities are consistent with current market and economic conditions and are obtained from Bloomberg, bond portfolio managers, pricing services and custodians. Fair values are obtained from custodians using actual market quotes, if available, or matrix pricing of securities with similar terms.

(2)&(3) For the three months ended March 31, 2017, the Company did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities.

(4) Aggregate unrealized losses and related fair value of loan-backed securities where fair value was less than amortized cost at March 31, 2017 and for which OTTI has not been recognized is as follows:

a. The aggregate amount of unrealized losses:	1. Less than 12 months	\$	234,329
	2. 12 months or longer	\$	9,190
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 months	\$	22,642,831
	2. 12 months or longer	\$	2,412,358

(5) On a quarterly basis, management uses a variety of methods and procedures, both quantitative and qualitative, to review and analyze the Company's investment portfolio to identify securities that management believes to be other-than-temporarily impaired.

- E. The Company had no repurchase agreements or securities lending transactions as of March 31, 2017.
- F. No Change
- G. No Change
- H. No Change
- I. The Company had no working capital finance investments as of March 31, 2017.
- J. The Company did not offset any derivative, repurchase, reverse repurchase, securities borrowing or securities lending assets and liabilities as of March 31, 2017.
- K. No Change
- L. No Change

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. No Change
- B. No Change

7. Investment Income

- A. No Change
- B. No Change

8. Derivative Instruments

- A. No Change
- B. No Change
- C. No Change
- D. No Change
- E. No Change
- F. No Change

9. Income Taxes

- A. No Change
- B. No Change

Notes to Financial Statement

- C. No Change
- D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before taxes. The significant items causing this difference are as follows:

	March 31, 2017	Effective Tax Rate
Provision computed at statutory rate	\$ 4,237,549	35.0%
Change in net deferred income taxes	2,161,869	17.9%
Other permanent differences	(326,145)	-2.7%
Tax exempt interest income	(130,492)	-1.1%
Federal income taxes incurred	\$ 5,942,781	49.1%

- E. No Change
- F. No Change
- G. No Change

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

- A. The Company is a wholly owned subsidiary of Southern Diversified Business Services, Inc. (SDBS), which is a wholly owned subsidiary of BlueCross BlueShield of Tennessee, Inc. (BCBST).

B&C. VSHP paid an ordinary dividend of \$12,000,000 to SDBS on September 26, 2016, of which \$11,000,000 was passed through to BCBST. BCBST transferred \$4,000,000 in capital contributions to SDBS during the period ended December 31, 2016, none of which was passed through to VSHP. No dividends or capital contributions were passed between BCBST, SDBS and VSHP during the three months ended March 31, 2017.

The Company paid BCBST \$65,599,898 and \$204,208,408 for services performed under administrative services and tax sharing agreements for the periods ended March 31, 2017 and December 31, 2016, respectively, net of payments from BCBST.

- D. No Change
- E. No Change
- F. No Change
- G. No Change
- H. No Change
- I. No Change
- J. No Change
- K. No Change
- L. No Change
- M. No Change
- N. No Change

11. Debt

- A. No Change
- B. The Company had no Federal Home Loan Bank agreements as of March 31, 2017 or December 31, 2016.

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

- A. All disclosures related to defined benefit plans are included in the quarterly statement of BCBST.
- B. No Change
- C. No Change
- D. No Change
- E. No Change
- F. No Change
- G. No Change
- H. No Change
- I. No Change

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

- (1) No Change
- (2) No Change
- (3) No Change
- (4) No Change
- (5) No Change

Notes to Financial Statement

- (6) No Change
- (7) No Change
- (8) No Change
- (9) No Change
- (10) No Change
- (11) No Change
- (12) No Change
- (13) No Change

14. Liabilities, Contingencies and Assessments

- A. No Change
- B. No Change
- C. No Change
- D. No Change
- E. No Change
- F. No Change

15. Leases

- A. No Change
- B. No Change

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

No Change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. No Change
- B. The Company had no transfers, servicing or extinguishment of financial assets or liabilities during the three months ended March 31, 2017.
- C. The Company had no wash sales involving transactions for securities with an unrated NAIC designation or a designation of 3 or below during the three months ended March 31, 2017.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

TennCare Select is an ASO arrangement and CoverKids and Dual Special Needs Program (DSNP) are ASC arrangements with the State of Tennessee. Cash and invested assets related to TennCare Select, CoverKids and DSNP are reported in the appropriate categories on the Assets page. Premium tax receivable from the State of Tennessee is netted against premium tax payable to the State of Tennessee for premium taxes related to ASO and ASC plans. Other assets and liabilities related to TennCare Select, CoverKids and DSNP are netted and reported either on page 2, line 17, Amounts receivable relating to uninsured plans, or on page 3, line 22, Liability for amounts held under uninsured plans.

Amounts receivable from ASO and ASC plans at March 31, 2107 as reflected on page 2, line 17, are as follows:

Unbilled expenses (timing differences)	\$ 16,212,136
CMS low income subsidy and reinsurance	3,140,093
Select Community premium accrual	1,092,339
Employment and Community First Choices	594,400
Case management	252,000
CoverKids provider receivables	812,451
Miscellaneous	503,464
Total amounts receivable relating to ASO and ASC plans	<u><u>\$ 22,606,883</u></u>

Notes to Financial Statement

- A. The gain from operations from ASO uninsured plans and the uninsured portion of partially insured plans was as follows during the three months ended March 31, 2017:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$ 744,950	\$ 0	\$ 744,950
b. Total net other income or expenses (including interest paid to or received from plans)	0	0	0
c. Net gain from operations	\$ 744,950	\$ 0	\$ 744,950
d. Total claim payment volume	\$ 92,583,128	\$ 0	\$ 92,583,128

- B. The gain from operations from ASC uninsured plans and the uninsured portion of partially insured plans was as follows during the three months ended March 31, 2017:

	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
a. Gross reimbursement for medical cost incurred	\$ 31,813,300	\$ 13,238,204	\$ 45,051,504
b. Gross administrative fees accrued	8,493,241	0	8,493,241
c. Other income (including interest paid to or received from plans)	0	0	0
d. Gross expenses incurred (claims and administrative)	38,444,866	13,238,204	51,683,070
e. Total net gain from operations	\$ 1,861,675	\$ 0	\$ 1,861,675

- C. No Change

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

No Change

20. Fair Value Measurement

- A&B. (1) The following tables provide information about the Company's financial assets measured and reported at fair value using the hierarchy defined by *SSAP No. 100 — Fair Value*, for the periods ended March 31, 2017 and December 31, 2016:

Description for each class of asset	March 31, 2017			
	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds below investment grade:				
Foreign securities, including Canada	\$ 0	\$ 409,219	\$ 0	\$ 409,219
High yield corporate bonds	0	592,268	0	592,268
Investment grade corporate bonds	157,875	201,250	0	359,125
Stocks:				
Preferred stocks	16,423,506	4,376,130	0	20,799,636
Domestic large capitalization common stocks	94,816,321	0	0	94,816,321
Short-term investments	109,284,946	0	0	109,284,946
Total assets at fair value	\$ 220,682,648	\$ 5,578,867	\$ 0	\$ 226,261,515
b. Liabilities at fair value	\$ 0	\$ 0	\$ 0	\$ 0
Total liabilities at fair value	\$ 0	\$ 0	\$ 0	\$ 0

Notes to Financial Statement

Description for each class of asset	December 31, 2016			
	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds below investment grade:				
High yield corporate bonds	\$ 271,700	\$ 647,442	\$ 0	\$ 919,142
Stocks:				
Preferred stocks	8,680,269	2,974,780	0	11,655,049
Domestic large capitalization common stocks	53,206,370	55,106	0	53,261,476
Short-term investments	102,120,379	633,905	0	102,754,284
Total assets at fair value	<u>\$ 164,278,718</u>	<u>\$ 4,311,233</u>	<u>\$ 0</u>	<u>\$ 168,589,951</u>
b. Liabilities at fair value	\$ 0	\$ 0	\$ 0	\$ 0
Total liabilities at fair value	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>

The following table provides information about the Level 1 and 2 transfers for financial assets measured and reported at fair value:

Type of Financial Instrument	Level 1 to Level 2	Level 2 to Level 1
Preferred Stock	\$ 0	\$ 234,143
Domestic large capitalization common stock	0	39,785
Total transfers	<u>\$ 0</u>	<u>\$ 273,928</u>

Transfers between Level 1 and 2 are due to the availability of unadjusted quoted prices for the period ended March 31, 2017.

(2) The Company did not hold any investments classified as Level 3 as of March 31, 2017 or December 31, 2016.

(3) Transfers between levels are reported as of the beginning of the reporting period of transfer.

(4) Valuation techniques for estimating fair value are generally categorized into three types. The market approach uses prices and other relevant information from market transactions involving identical or comparable assets. The income approach converts future amounts, such as cash flows or earnings, to a single present value. The cost approach is based on the amount that would be required to replace the asset or the service capacity of the asset. The Company uses valuation techniques that are appropriate in the circumstances and for which sufficient data is reasonably available. The Company applied valuation techniques on a consistent basis to similar assets at March 31, 2017 and December 31, 2016.

Fair values are based on quoted market prices when available. In instances where there is little or no market activity for the same or similar instruments, management estimates fair value using methods, models and assumptions a hypothetical market participant would use to determine a current transaction price. These valuation techniques involve estimation and judgment which could become significant with increasingly complex instruments or pricing models. The degree of judgment utilized in measuring fair value correlates to the level of pricing observability. Pricing observability is impacted by a number of factors including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

A description of the inputs and methods used to determine fair value for financial assets is as follows:

Level 1 assets – Fair values are determined using unadjusted quoted prices in active markets provided by independent pricing services.

Level 2 assets – Fair values are determined using prices provided by independent pricing services, which may use quoted market prices of similar or identical securities or models that incorporate inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds.

When determining fair value, the Company obtains an understanding of the methods, models and inputs used by independent pricing services and has controls in place to validate that amounts provided represent current exit prices. In addition, management periodically reviews securities in the portfolio with the Company's investment managers. If unusual fluctuations or significant variances in the pricing provided from different sources are noted, management may obtain additional information from other pricing services, or request an investigation into the valuation of the security by the pricing service to validate the quoted price. There were no adjustments to quoted market prices obtained from independent pricing services during the periods ended March 31, 2017 and December 31, 2016.

Notes to Financial Statement

- C. The following tables provide information about the fair value of the Company's financial assets as of March 31, 2017 and December 31, 2016:

Type of Financial Instrument	March 31, 2017					
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Bonds:						
U.S. government and government agencies and authorities	\$ 54,711,835	\$ 55,168,035	\$ 54,711,835	\$ 0	\$ 0	\$ 0
States, municipalities and political subdivisions	114,572,484	113,767,907	0	114,572,484	0	0
Foreign securities, including Canada	17,355,923	17,291,938	247,033	17,108,890	0	0
Agency mortgage-backed securities	28,861,867	28,843,611	0	28,861,867	0	0
Commercial mortgage-backed securities	19,233,833	19,410,133	0	19,233,833	0	0
High yield corporate bonds	5,041,787	4,901,444	283,313	4,758,474	0	0
Asset-backed securities	25,021,780	24,970,248	0	25,021,780	0	0
Investment grade corporate bonds	103,443,977	103,430,985	2,815,464	100,628,513	0	0
Total bonds	368,243,486	367,784,301	58,057,645	310,185,841	0	0
Stocks:						
Preferred stocks	20,799,636	20,799,636	16,423,506	4,376,130	0	0
Domestic large capitalization common stocks	94,816,321	94,816,321	94,816,321	0	0	0
Total stocks	115,615,957	115,615,957	111,239,827	4,376,130	0	0
Short-term investments	110,260,295	110,260,295	109,284,871	975,424	0	0
Total bonds, stocks and short-term investments	\$ 594,119,738	\$ 593,660,553	\$ 278,582,343	\$ 315,537,395	\$ 0	\$ 0

Type of Financial Instrument	December 31, 2016					
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Bonds:						
U.S. government and government agencies and authorities	\$ 67,607,752	\$ 68,527,204	\$ 64,049,209	\$ 3,558,543	\$ 0	\$ 0
States, municipalities and political subdivisions	108,787,187	109,124,550	676,580	108,110,607	0	0
Foreign securities, including Canada	19,099,947	19,079,287	344,523	18,755,424	0	0
Agency mortgage-backed securities	20,671,382	20,698,743	0	20,671,382	0	0
Commercial mortgage-backed securities	22,498,282	22,675,539	943,967	21,554,315	0	0
High yield corporate bonds	5,473,580	5,364,468	1,232,700	4,240,880	0	0
Asset-backed securities	24,188,161	24,142,855	0	24,188,161	0	0
Investment grade corporate bonds	101,663,381	101,797,234	1,696,226	99,967,155	0	0
Total bonds	369,989,672	371,409,880	68,943,205	301,046,467	0	0
Stocks:						
Preferred stocks	11,655,049	11,655,049	8,680,269	2,974,780	0	0
Domestic large capitalization common stocks	53,261,476	53,261,476	53,206,370	55,106	0	0
Total stocks	64,916,525	64,916,525	61,886,639	3,029,886	0	0
Short-term investments	104,099,430	104,101,819	102,120,379	1,979,051	0	0
Total bonds, stocks and short-term investments	\$ 539,005,627	\$ 540,428,224	\$ 232,950,223	\$ 306,055,404	\$ 0	\$ 0

- D. The Company held no financial assets for which it was not practicable to estimate the fair value at March 31, 2017 or December 31, 2016.

21. Other Items

- A. No Change
- B. No Change
- C. Expenses are shown on the Statement of Revenue and Expenses net of administrative fees from ASO and ASC contracts. The following provides a comparison of expenses adjusted for ASO and ASC administrative fees, the Affordable Care Act (ACA) annual fee assessment and premium tax for the three months ended March 31, 2017 and 2016:

Notes to Financial Statement

<u>Line #</u>	<u>Administrative Expenses:</u>	<u>March 31, 2017</u>	<u>March 31, 2016</u>	<u>% Change</u>
20	Claims adjustment expense	\$ 29,162,680	\$ 26,337,428	
21	General administrative expense	55,285,805	86,650,439	
	Total expense	84,448,485	112,987,867	
	ASO administrative fees	14,949,234	15,737,362	
	ASC administrative fees	10,314,406	7,813,205	
	ACA annual fee assessment	0	(32,185,304)	
	Premium tax	(42,129,500)	(43,897,149)	
	Expenses, net of adjustments	\$ 67,582,625	\$ 60,455,981	11.8%

D. No Change

E. No Change

F. No Change

G. No Change

H. No Change

22. Events Subsequent

Type I – Recognized Subsequent Events:

No Change

Type II – Non-recognized Subsequent Events:

No Change

23. Reinsurance

A. No Change

B. No Change

C. No Change

D. No Change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. No Change

B. No Change

C. No Change

D. No Change

E. The services offered by the Company are not subject to the risk-sharing provisions of the ACA as of March 31, 2017.

25. Change in Incurred Claims and Claim Adjustment Expenses

As of December 31, 2016, the reserve for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of gross healthcare receivables, was \$194,864,361. Through March 31, 2017, \$176,214,923 was paid for expenses attributable to insured events of prior years. The re-estimation of reserves for unpaid insured claims, accrued medical incentive pool and unpaid claims adjustment expenses, net of gross healthcare receivables, for 2016 and prior based on the latest information known regarding individual claims, as well as the ongoing analysis of recent loss development trends, resulted in a favorable prior-year development of \$3,100,676. The reserve remaining for prior years is \$15,548,762 as of March 31, 2017.

26. Intercompany Pooling Arrangements

A. No Change

B. No Change

C. No Change

D. No Change

E. No Change

F. No Change

G. No Change

27. Structured Settlements

No Change

28. Health Care Receivables

A. No Change

B. No Change

Notes to Financial Statement

29. Participating Policies

No Change

30. Premium Deficiency Reserves

No Change

31. Anticipated Salvage and Subrogation

No Change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[] No[X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[] No[] N/A[X]

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

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[]
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[] No[X]
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/19/2017
- 6.4 By what department or departments?
TENNESSEE DEPARTMENT OF COMMERCE AND INSURANCE
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[] No[] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[] No[] N/A[X]

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

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	Yes[] No[X]	Yes[] No[X]	Yes[] No[X]	Yes[] No[X]

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[]
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain: Yes[X] No[]
- 9.2 Has the code of ethics for senior managers been amended? Yes[X] No[]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The annual review of the Code of Conduct resulted in non-substantive situation and language modifications for consistency, clarity and readability. The updated Code was effective January 2017.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[] No[X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[] No[X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[] No[X]
- 11.2 If yes, give full and complete information relating thereto:

- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0

GENERAL INTERROGATORIES (Continued)

INVESTMENT

13. Amount of real estate and mortgages held in short-term investments: \$ 0

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	0	0
14.22 Preferred Stock	0	0
14.23 Common Stock	0	0
14.24 Short-Term Investments	0	0
14.25 Mortgages Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	0	0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	0	0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
 If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date: \$ 0
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
 16.3 Total payable for securities lending reported on the liability page

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	One Mellon Center, Pittsburgh, PA 15258

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Cohen & Steers, Inc.	U
Income Research & Management	U
MacKay Shields, LLC	U
Northern Trust Asset Management	U
Northern Trust Guaranteed Advisors	U
Raymond James	U
Wellington Management Company	U

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

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

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

GENERAL INTERROGATORIES (Continued)

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
00075	Raymond James	U4ONQX15J3R08XCCKE979	SEC	NO
007927	Northern Trust Guaranteed Advisors	3CHSO99JSPHD9HGNYJ46	SEC	NO
106266	Cohen & Steers	FW2FPJ6GDBIAYMEK6K90	SEC	NO
104863	Income Research & Management		SEC	NO
107717	Mackay Shields, LLC	549300Y7LLCOFU7R8H16	SEC	NO
106596	Wellington Management Company	459300YHP12TEZNLX41	SEC	NO
105780	Northern Trust Asset Management	BEL4B8X7EHJU845Y2N39	SEC	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?

Yes[X] No[]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:	
1.1 A&H loss percent	..... 86.966%
1.2 A&H cost containment percent	..... 2.675%
1.3 A&H expense percent excluding cost containment expenses	..... 11.288%
2.1 Do you act as a custodian for health savings accounts?	Yes[] No[X]
2.2 If yes, please provide the amount of custodial funds held as of the reporting date.	\$..... 0
2.3 Do you act as an administrator for health savings accounts?	Yes[] No[X]
2.4 If yes, please provide the balance of the funds administered as of the reporting date.	\$..... 0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
			NONE					

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS**Current Year to Date - Allocated by States and Territories**

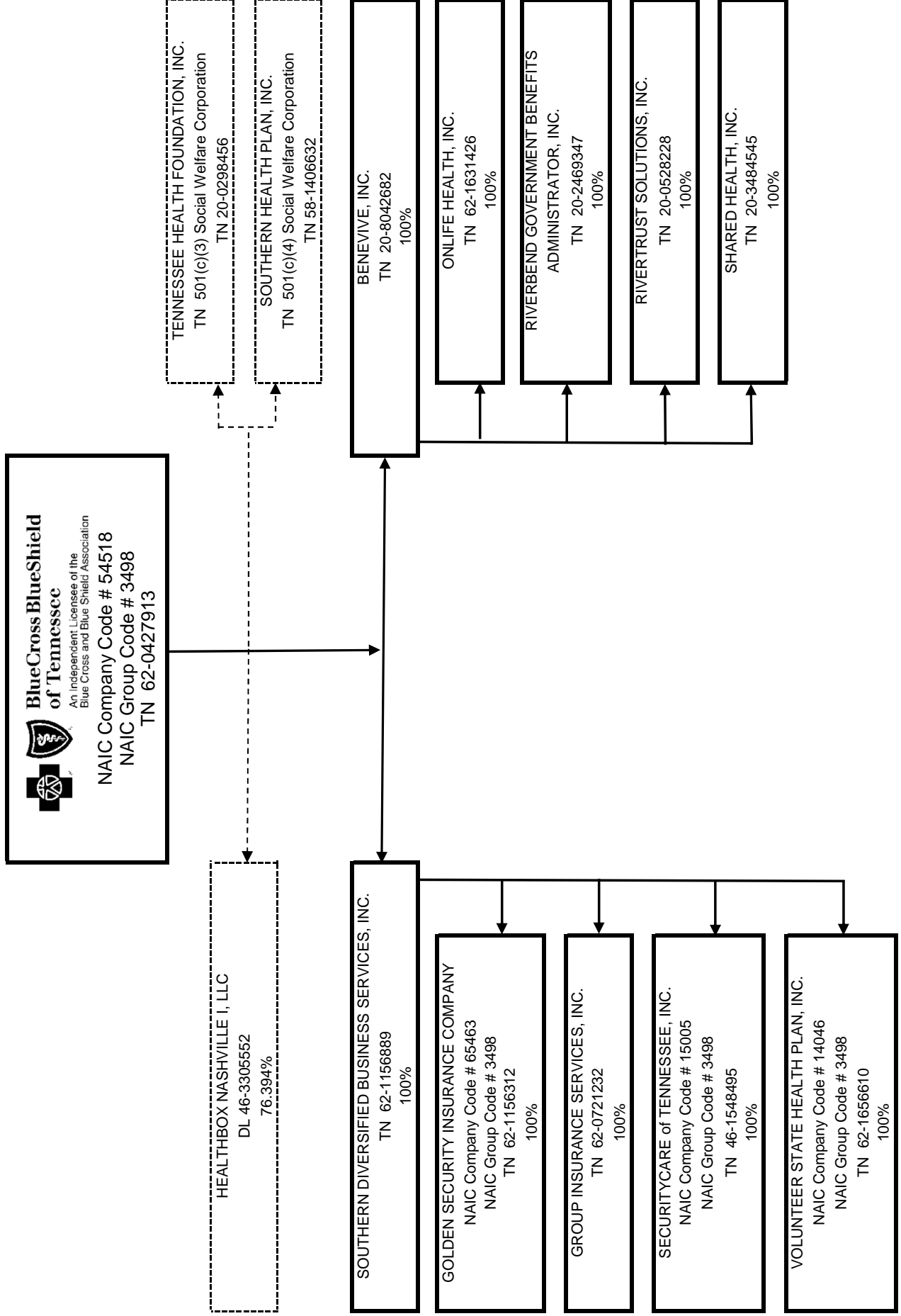
		Direct Business Only								
State, Etc.		1	2	3	4	5	6	7	8	9
		Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1.	Alabama (AL)	N	0	0	0	0	0	0	0	0
2.	Alaska (AK)	N	0	0	0	0	0	0	0	0
3.	Arizona (AZ)	N	0	0	0	0	0	0	0	0
4.	Arkansas (AR)	N	0	0	0	0	0	0	0	0
5.	California (CA)	N	0	0	0	0	0	0	0	0
6.	Colorado (CO)	N	0	0	0	0	0	0	0	0
7.	Connecticut (CT)	N	0	0	0	0	0	0	0	0
8.	Delaware (DE)	N	0	0	0	0	0	0	0	0
9.	District of Columbia (DC)	N	0	0	0	0	0	0	0	0
10.	Florida (FL)	N	0	0	0	0	0	0	0	0
11.	Georgia (GA)	N	0	0	0	0	0	0	0	0
12.	Hawaii (HI)	N	0	0	0	0	0	0	0	0
13.	Idaho (ID)	N	0	0	0	0	0	0	0	0
14.	Illinois (IL)	N	0	0	0	0	0	0	0	0
15.	Indiana (IN)	N	0	0	0	0	0	0	0	0
16.	Iowa (IA)	N	0	0	0	0	0	0	0	0
17.	Kansas (KS)	N	0	0	0	0	0	0	0	0
18.	Kentucky (KY)	N	0	0	0	0	0	0	0	0
19.	Louisiana (LA)	N	0	0	0	0	0	0	0	0
20.	Maine (ME)	N	0	0	0	0	0	0	0	0
21.	Maryland (MD)	N	0	0	0	0	0	0	0	0
22.	Massachusetts (MA)	N	0	0	0	0	0	0	0	0
23.	Michigan (MI)	N	0	0	0	0	0	0	0	0
24.	Minnesota (MN)	N	0	0	0	0	0	0	0	0
25.	Mississippi (MS)	N	0	0	0	0	0	0	0	0
26.	Missouri (MO)	N	0	0	0	0	0	0	0	0
27.	Montana (MT)	N	0	0	0	0	0	0	0	0
28.	Nebraska (NE)	N	0	0	0	0	0	0	0	0
29.	Nevada (NV)	N	0	0	0	0	0	0	0	0
30.	New Hampshire (NH)	N	0	0	0	0	0	0	0	0
31.	New Jersey (NJ)	N	0	0	0	0	0	0	0	0
32.	New Mexico (NM)	N	0	0	0	0	0	0	0	0
33.	New York (NY)	N	0	0	0	0	0	0	0	0
34.	North Carolina (NC)	N	0	0	0	0	0	0	0	0
35.	North Dakota (ND)	N	0	0	0	0	0	0	0	0
36.	Ohio (OH)	N	0	0	0	0	0	0	0	0
37.	Oklahoma (OK)	N	0	0	0	0	0	0	0	0
38.	Oregon (OR)	N	0	0	0	0	0	0	0	0
39.	Pennsylvania (PA)	N	0	0	0	0	0	0	0	0
40.	Rhode Island (RI)	N	0	0	0	0	0	0	0	0
41.	South Carolina (SC)	N	0	0	0	0	0	0	0	0
42.	South Dakota (SD)	N	0	0	0	0	0	0	0	0
43.	Tennessee (TN)	L	0	52,253,274	552,535,079	0	0	0	604,788,353	0
44.	Texas (TX)	N	0	0	0	0	0	0	0	0
45.	Utah (UT)	N	0	0	0	0	0	0	0	0
46.	Vermont (VT)	N	0	0	0	0	0	0	0	0
47.	Virginia (VA)	N	0	0	0	0	0	0	0	0
48.	Washington (WA)	N	0	0	0	0	0	0	0	0
49.	West Virginia (WV)	N	0	0	0	0	0	0	0	0
50.	Wisconsin (WI)	N	0	0	0	0	0	0	0	0
51.	Wyoming (WY)	N	0	0	0	0	0	0	0	0
52.	American Samoa (AS)	N	0	0	0	0	0	0	0	0
53.	Guam (GU)	N	0	0	0	0	0	0	0	0
54.	Puerto Rico (PR)	N	0	0	0	0	0	0	0	0
55.	U.S. Virgin Islands (VI)	N	0	0	0	0	0	0	0	0
56.	Northern Mariana Islands (MP)	N	0	0	0	0	0	0	0	0
57.	Canada (CAN)	N	0	0	0	0	0	0	0	0
58.	Aggregate other alien (OT)	X X X	0	0	0	0	0	0	0	0
59.	Subtotal	X X X	0	52,253,274	552,535,079	0	0	0	604,788,353	0
60.	Reporting entity contributions for Employee Benefit Plans	X X X	0	0	0	0	0	0	0	0
61.	Total (Direct Business)	(a) 1	0	52,253,274	552,535,079	0	0	0	604,788,353	0
DETAILS OF WRITE-INS										
58001.		X X X	0	0	0	0	0	0	0	0
58002.		X X X	0	0	0	0	0	0	0	0
58003.		X X X	0	0	0	0	0	0	0	0
58998.	Summary of remaining write-ins for Line 58 from overflow page	X X X	0	0	0	0	0	0	0	0
58999.	TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X	0	0	0	0	0	0	0	0

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
3498	BlueCross BlueShield of Tennessee	545180000	62-0427913				BlueCross BlueShield of Tennessee, Inc. Southern Diversified Business Services, Inc.	TN	UIP		Ownership	0.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000			62-1156889					TN	UDP	BlueCross BlueShield of Tennessee, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
3498	BlueCross BlueShield of Tennessee	14046	62-1656610				Volunteer State Health Plan, Inc.	TN	RE	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
3498	BlueCross BlueShield of Tennessee, Inc.	65463	62-1156312				Golden Security Insurance Company	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		15005	46-1548495				SecurityCare of Tennessee, Inc.	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	62-0721232				Group Insurance Services	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-8042682				BeneVive, Inc.	TN	NIA	BlueCross BlueShield of Tennessee, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	62-1631426				Onlife Health, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-2469347				Riverbend Government Benefits Administrator, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-0528228				River Trust Solutions, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-3484545				Shared Health, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	58-1406632				Southern Health Plan	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000002
0000		00000	20-0298456				Tennessee Health Foundation, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000001
0000		00000	42-3305552				Healthbox Nashville I, Inc.	DE	NIA	BlueCross BlueShield of Tennessee, Inc.	Ownership, Influence	76.4	BlueCross BlueShield of Tennessee, Inc.	N	

Explanation

Asterisk															
0000001	BlueCross BlueShield of Tennessee, Inc.														
0000002	BlueCross BlueShield of Tennessee, Inc.														

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

RESPONSE

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



14046201736500001

2017

Document Code: 365

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION**Real Estate**

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

SCHEDULE B - VERIFICATION**Mortgage Loans**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and mortgage interest points	0	0
9. Total foreign exchange change in book value/recorded investment	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	0	0
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

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

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	0	0
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

SCHEDULE D - VERIFICATION**Bonds and Stocks**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	436,326,406	399,741,622
2. Cost of bonds and stocks acquired	119,041,059	306,841,010
3. Accrual of discount	56,287	136,296
4. Unrealized valuation increase (decrease)	3,173,797	6,521,986
5. Total gain (loss) on disposals	(241,654)	(356,592)
6. Deduct consideration for bonds and stocks disposed of	73,277,689	270,297,034
7. Deduct amortization of premium	897,618	4,232,972
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	780,329	2,027,909
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	483,400,258	436,326,406
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	483,400,258	436,326,406

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	294,658,315	54,820,442	56,692,872	(1,292,330)	291,493,554	0	0	294,658,315
2. NAIC 2 (a)	73,025,037	12,512,436	14,247,086	136,092	71,426,479	0	0	73,025,037
3. NAIC 3 (a)	5,074,063	1,307,704	536,872	(5,277)	5,839,619	0	0	5,074,063
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	372,757,415	68,640,582	71,476,830	(1,161,515)	368,759,651	0	0	372,757,415
PREFERRED STOCK								
8. NAIC 1	854,487	499,830	0	20,580	1,374,897	0	0	854,487
9. NAIC 2	9,454,218	9,534,024	1,967,936	453,302	17,473,608	0	0	9,454,218
10. NAIC 3	1,346,345	897,259	335,655	43,183	1,951,132	0	0	1,346,345
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	11,655,049	10,931,113	2,303,591	517,065	20,799,636	0	0	11,655,049
15. Total Bonds & Preferred Stock	384,412,464	79,571,694	73,780,421	(644,450)	389,559,287	0	0	384,412,464

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....975,350; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

SCHEDULE DA - PART 1**Short - Term Investments**

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	110,260,295	X X X	110,266,207	292,557	0

SCHEDULE DA - Verification**Short-Term Investments**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	104,101,819	344,169,387
2. Cost of short-term investments acquired	741,614,696	2,347,043,108
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	1,166	(7,077)
5. Total gain (loss) on disposals	15,089	25,264
6. Deduct consideration received on disposals	735,463,775	2,587,095,372
7. Deduct amortization of premium	8,700	33,491
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	110,260,295	104,101,819
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	110,260,295	104,101,819

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	0
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	0
4.	Total gain (loss) on termination recognized	0
5.	Considerations received/(paid) on terminations	0
6.	Amortization	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	0
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	0			
	3.14 Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	0			
	3.24 Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

SCHEDULE DB - PART C - SECTION 1
Replication (Synthetic Asset) Transactions Open as of Current Statement Date

1	Replication (Synthetic Asset) Transactions				Components of the Replication (Synthetic Asset) Transactions										
	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	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									
9999999 Totals				0	0	XXX	XXX	XXX	0	0	XXX	XXX	XXX	0	0

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Statement Value	Number of Positions	Total Replication (Synthetic Asset) Statement Value	Number of Positions	Total Replication (Synthetic Asset) Statement Value	Number of Positions	Total Replication (Synthetic Asset) Statement Value	Number of Positions	Total Replication (Synthetic Asset) Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions										
Statement Value	X X X	0	NONE		X X X	0	X X X	0	X X X	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions	X X X	0	X X X	0	X X X	0	X X X	0	X X X	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

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	0	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		0
4.	Part D, Section 1, Column 5	0	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	0	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		0
10.	Part D, Section 1, Column 8	0	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0

NONE

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - Verification
(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of cash equivalents acquired	0	0
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposal	0	0
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

NONE

SCHEDULE A - PART 2
Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	2 Location			4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	City	State	City						
NONE									
0399999 Totals						0	0	0	0

SCHEDULE A - PART 3
Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	2 Location			4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	9 Current Year's Depreciation	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B/A C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B/A C.V.	14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred			
	City	State	City																				
NONE																							
0399999 Totals														0	0	0	0	0	0	0	0	0	0

SCHEDULE B - PART 2
Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
	NONE								
3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999)							0	0	0

SCHEDULE B - PART 3
Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8-9-10-11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	City	State																	
	NONE																		
0599999 Totals													0	0	0	0	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets Acquired and Additions Made During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
	NONE												
4699999 TOTALS								0	0	0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B/A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B/A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
	NONE																			
4699999 TOTALS								0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912828V31	U S TREASURY NOTE		03/29/2017	VARIOUS	X X X	15,999,018	16,041,000	15,720	1
0599999	Subtotal - Bonds - U.S. Governments				X X X	15,999,018	16,041,000	15,720	X X X
Bonds - U.S. States, Territories and Possessions									
167560MM8	CHICAGO IL MET WTR RECLAMATION		01/04/2017	Piper Jaffray Hopwood	X X X	1,182,310	1,000,000	5,542	1FE
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	1,182,310	1,000,000	5,542	X X X
Bonds - U.S. Special Revenue, Special Assessment									
130179UE5	CALIFORNIA ST EDUCTNL FACS AUT		03/09/2017	VARIOUS	X X X	1,094,075	1,000,000	347	1FE
25484JCZ1	DIST OF COLUMBIA UNIV REVENUE		01/06/2017	Wachovia Cap Mkts	X X X	889,026	775,000	0	1FE
31326FZB7	FHLMC POOL #2B-1638		01/17/2017	Montgomery Secs	X X X	464,109	454,174	753	1
3138EMV40	FNMA POOL #0AL5134		01/17/2017	Salomon Brothers	X X X	775,901	751,250	1,528	1
3138LD5G4	FNMA POOL #0AN1746		03/30/2017	Montgomery Secs	X X X	4,438,676	4,550,000	2,828	1
3138WH6K3	FNMA POOL #0AS8073		03/15/2017	Chemical Securities	X X X	2,526,287	2,674,646	3,529	1
3138WJQJ7	FNMA POOL #0AS8570		03/15/2017	Nomura Secs Intl	X X X	1,885,258	1,994,652	2,632	1
31418CF66	FNMA POOL #0MA2888		03/15/2017	Nomura Secs Intl	X X X	642,706	680,000	897	1
45204FER5	ILLINOIS ST FIN AUTH REVENUE		01/12/2017	Merrill Lynch	X X X	550,315	500,000	0	1FE
49952MEG7	KNOX CNTY TN HLTH EDUC TNL & HS		01/11/2017	Morgan Stanley	X X X	539,185	500,000	0	2FE
544445B8	LOS ANGELES CA DEPT OF ARPTS A		01/06/2017	Dain Rauscher	X X X	112,771	100,000	0	1FE
544445B86	LOS ANGELES CA DEPT OF ARPTS A		01/06/2017	Dain Rauscher	X X X	898,088	800,000	0	1FE
544445CB3	LOS ANGELES CA DEPT OF ARPTS A		01/06/2017	Dain Rauscher	X X X	121,182	110,000	0	1FE
60637AED0	MISSOURI ST HLTH & EDUC TNL FAC		01/06/2017	Dain Rauscher	X X X	900,000	900,000	189	1FE
66285WLT1	N TX TOLLWAY AUTH REVENUE		03/16/2017	Piper Jaffray Hopwood	X X X	559,380	500,000	4,167	2FE
646066H86	NEW JERSEY ST EDUC TNL FACS AUT		02/24/2017	Sifrel Nicolaus	X X X	567,730	500,000	0	1FE
722042GY8	PINAL CNTY AZ CMNTY CLG DIST		03/01/2017	Morgan Stanley	X X X	295,113	260,000	0	1FE
762196LQ7	RHODE ISLAND ST HLTH & EDUC TNL		01/12/2017	Dain Rauscher	X X X	583,762	520,000	0	1FE
837151DV8	SOUTH CAROLINA ST PUBLIC SVC A		03/17/2017	Janney Montgomery Scott	X X X	536,640	500,000	7,708	1FE
898526FE3	TSASC INC NY		01/12/2017	First Union Cap Mkts	X X X	535,920	500,000	0	1FE
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	18,916,123	18,569,722	24,579	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
K222736J8	DANSKE BANK A/S REGS		03/21/2017	VENDOR CODE SLL NOT IN TABLE	X X X	200,700	200,000	0	2
W94232TS9	SWEDBANK AB REGS	D	03/21/2017	VENDOR CODE JPL NOT IN TABLE	X X X	205,700	200,000	200	2FE
92553PBC5	VIACOM INC		02/23/2017	Montgomery Secs	X X X	75,000	75,000	0	3
010392FQ6	ALABAMA POWER CO		02/27/2017	Salomon Brothers	X X X	364,701	365,000	0	1FE
02007HAD3	ALLY AUTO RECEIVABLES TRU 2 A4		03/21/2017	Montgomery Secs	X X X	384,978	385,000	0	1FE
0256M0EG0	AMERICAN EXPRESS CREDIT CORP		03/16/2017	Montgomery Secs	X X X	848,300	850,000	1,148	1FE
026874BS5	AMERICAN INTERNATIONAL GROUP I		03/20/2017	VARIOUS	X X X	116,101	90,000	2,366	2FE
05523UAJ9	BAE SYS HLDGS INC		01/31/2017	VENDOR CODE 96B NOT IN TABLE	X X X	109,529	100,000	1,098	2FE
060505EH3	BANK OF AMERICA CORP		03/20/2017	Bank of America	X X X	158,025	150,000	469	3
07332VBD6	BBCMS MORTGAGE TRUST 201 C1 A4		02/16/2017	Bank of America	X X X	540,712	525,000	1,393	1FE
056657AC4	BMW VEHICLE LEASE TRUST 1 A3		03/15/2017	Bank of America	X X X	514,941	515,000	0	1FE
05681QAE8	BMW VEHICLE LEASE TRUST 2 A4		03/27/2017	Goldman Sachs NY	X X X	495,155	495,000	213	1FE
07330VAN5	BRANCH BANKING & TRUST CO		01/23/2017	Morgan Stanley	X X X	1,082,913	1,083,000	0	1FE
126802CY1	CABELA'S CREDIT CARD MASTE 2 A		02/02/2017	BNP Paribas Securities	X X X	875,410	875,000	622	1FE
13063BC83	CALIFORNIA ST		03/16/2017	Piper Jaffray Hopwood	X X X	900,000	900,000	125	1FE
14041NFK2	CAPITAL ONE MULTI-ASSET A1 A1		03/20/2017	First Union Cap Mkts	X X X	914,799	915,000	0	1FE
14149YBD9	CARDINAL HEALTH INC		03/27/2017	Montgomery Secs	X X X	575,355	550,000	1,123	1FE
124857AN3	CBS CORP		03/28/2017	Alex Brown & Sons	X X X	594,294	600,000	5,827	2FE
808513AE5	CHARLES SCHWAB CORP/THE		03/21/2017	VARIOUS	X X X	172,269	150,000	1,381	2FE
808513AP0	CHARLES SCHWAB CORP/THE		02/08/2017	Chemical Securities	X X X	145,845	150,000	1,985	2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
166764BP4	CHEVRON CORP		02/28/2017	Salomon Brothers	X X X	727,000	727,000	0	1FE
12636WAE6	CNH EQUIPMENT TRUST A 4		03/29/2017	BNP Paribas Securities	X X X	579,357	575,000	436	1
19075QAC6	COBANK ACB		02/27/2017	Stifel Nicolaus	X X X	517,200	480,000	12,583	2FE
21688AA0	COOPERATIVE RABOBANK UA/NY		01/27/2017	Morgan Stanley	X X X	935,537	931,000	957	1FE
25746UCR8	DOMINION RESOURCES INC/A		01/09/2017	Bank of America	X X X	374,460	375,000	0	2FE
29273RBK4	ENERGY TRANSFER PARTNERS LP		01/11/2017	Montgomery Secs	X X X	274,412	275,000	0	2FE
38148BA6	GOLDMAN SACHS GROUP INC/THE		03/21/2017	Bank of America	X X X	256,750	250,000	5,304	3FE
391164AH3	GREAT PLAINS ENERGY INC		03/06/2017	Goldman Sachs NY	X X X	99,924	100,000	0	2FE
36252AAC0	GS MORTGAGE SECURITIES GS1 A3		03/31/2017	Goldman Sachs NY	X X X	884,266	850,000	353	1FE
43814TAD4	HONDA AUTO RECEIVABLES 20 1 A4		03/21/2017	Montgomery Secs	X X X	359,975	360,000	0	1FE
45920JN2	INTERNATIONAL BUSINESS MACHINE		01/24/2017	Dain Rauscher	X X X	766,264	767,000	0	1FE
47787XAC1	JOHN DEERE OWNER TRUST 20 A A3		02/22/2017	Montgomery Secs	X X X	449,936	450,000	0	1FE
46625HJQ4	JPMORGAN CHASE & CO		03/17/2017	Stifel Nicolaus	X X X	209,713	190,000	1,817	2FE
46625HKK5	JPMORGAN CHASE & CO		03/17/2017	VARIOUS	X X X	207,203	200,000	3,765	2FE
48203RAH7	JUNIPER NETWORKS INC		02/15/2017	Robert Baird & Co	X X X	469,080	459,000	2,777	2FE
50077LAB2	KRAFT HEINZ FOODS CO		03/27/2017	Morgan Stanley	X X X	587,325	625,000	9,039	2FE
514666AM8	LAND O' LAKES INC 144A		03/28/2017	First Union Cap Mkts	X X X	200,000	200,000	0	3
53079EAN4	LIBERTY MUTUAL GROUP INC 144A		03/03/2017	Morgan Stanley	X X X	200,000	175,000	6,560	3FE
57421V28	MARYLAND ST HLTH & HGR EDUCNTL		03/16/2017	BK OF NEW YORK MELLONTORONTO	X X X	900,000	900,000	181	1FE
59156RAV0	METLIFE INC		03/20/2017	CHEMICAL SECURITIES	X X X	218,330	140,000	2,174	2FE
59156RBP2	METLIFE INC		03/17/2017	Donaldson Lufkin	X X X	166,679	162,000	2,139	2FE
59156RBS6	METLIFE INC 144A		02/28/2017	Merrill Lynch	X X X	667,999	475,000	9,314	2FE
610253DM5	MONROE & SAINT CLAIR CNTYS ILC		02/15/2017	Stifel Nicolaus	X X X	623,167	550,000	0	1FE
55336VAE0	MPLX LP		02/13/2017	Morgan Stanley	X X X	523,080	500,000	1,938	2FE
64829JAA1	NEW RESIDENTIAL MOR 1A A1 144A		03/06/2017	Montgomery Secs	X X X	921,306	895,000	3,765	1FE
64952WBY8	NEW YORK LIFE GLOBAL FUND 144A		03/06/2017	VENDOR CODE DM9 NOT IN TABLE	X X X	848,609	851,000	1,291	1FE
744320AK8	PRUDENTIAL FINANCIAL INC		03/21/2017	VARIOUS	X X X	108,038	100,000	1,935	2FE
744320AN2	PRUDENTIAL FINANCIAL INC		03/20/2017	VARIOUS	X X X	577,000	560,000	7,583	2
756109AT1	REALTY INCOME CORP		03/08/2017	Salomon Brothers	X X X	524,832	525,000	0	2FE
785592AE6	SABINE PASS LIQUEFACTION LLC		02/01/2017	Morgan Stanley	X X X	513,594	475,000	371	2FE
828807CD7	SIMON PROPERTY GROUP LP		03/02/2017	SBC Capital Mkts	X X X	863,423	792,000	4,475	1FE
842400FU2	SOUTHERN CALIFORNIA EDISON CO		03/24/2017	Donaldson Lufkin	X X X	832,200	750,000	4,089	2FE
842587CY1	SOUTHERN CO/THE		03/21/2017	VARIOUS	X X X	595,178	570,000	4,211	2FE
89173FAA8	TOWD POINT MORTGAGE 1 A1 144A		02/07/2017	Montgomery Secs	X X X	350,464	350,000	615	1FE
90331HNB5	US BANK NA/CINCINNATI OH		01/19/2017	U S Bancorp	X X X	926,042	928,000	0	1FE
92343VBQ6	VERIZON COMMUNICATIONS INC		02/13/2017	Goldman Sachs NY	X X X	1,585,105	1,484,000	29,495	2FE
92887KAE0	VOLVO FINANCIAL EQUI 1A B 144A		02/13/2017	Salomon Brothers	X X X	239,917	240,000	0	1
25468PDP8	WALT DISNEY CO/THE		03/01/2017	Salomon Brothers	X X X	399,896	400,000	0	1FE
949746RN3	WELLS FARGO & CO NEW		03/20/2017	VARIOUS	X X X	323,184	300,000	4,259	2FE
290876AD3	EMERA INC	D	03/15/2017	VARIOUS	X X X	414,054	375,000	5,291	3FE
89356BA6	TRANSCANADA TRUST	D	02/24/2017	VARIOUS	X X X	390,525	375,000	5,672	2FE
89356BAB4	TRANSCANADA TRUST	D	01/03/2017	Jefferies & Co	X X X	104,375	2,500,000	2,366	2FE
89356BAC2	TRANSCANADA TRUST	D	02/27/2017	Alex Brown & Sons	X X X	250,000	250,000	0	1FE
3899999	Subtotal - Industrial and Miscellaneous (Unaffiliated)				X X X	31,243,997	32,609,000	152,702	X X X
8399997	Subtotal - Bonds - Part 3				X X X	67,341,448	68,219,722	198,542	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	XXX	XXX	XXX	XXX
8399999	Subtotal - Bonds				X X X	67,341,448	68,219,722	198,542	X X X
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)									
007924400	AEGON NV	D	03/02/2017	Morgan Stanley	1,840,000	47,266	0.00	0	P2LFE
05461T305	AXIS CAPITAL HOLDINGS LTD	D	03/01/2017	Bear Stearns	5,500,000	128,003	0.00	0	P2LFE
R165825H8	DNB BANK ASA REGS	D	02/27/2017	VENDOR CODE 85E NOT IN TABLE	200,000,000	210,498	1.06	4,803	P2LFE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
020002309	ALLSTATE CORP/THE		03/22/2017	Bear Stearns	1,838,000	48,968	25.00	0	P2LFE
020002853	ALLSTATE CORP/THE		03/08/2017	VARIOUS	2,000,000	52,331	0.00	0	P2LFE
020002879	ALLSTATE CORP/THE		03/22/2017	Bear Stearns	1,821,000	48,830	0.00	0	P2LFE
025932401	AMERICAN FINANCIAL GROUP INC/O		03/24/2017	Bear Stearns	12,900,000	329,887	0.00	0	P2LFE
060505286	BANK OF AMERICA CORP		03/20/2017	VARIOUS	3,000,000	77,695	0.00	0	P3LFE
060505310	BANK OF AMERICA CORP		02/24/2017	Bear Stearns	1,500,000	39,788	0.00	0	P3LFE
064058AD2	BANK OF NY MELLON CORP		03/21/2017	Donaldson Lufkin	4,250,000	437,750	100.00	5,493	P2U
054937206	BB&T CORP		03/31/2017	VARIOUS	7,061,000	178,834	0.00	0	P2LFE
808513204	CHARLES SCHWAB CORP/THE		03/31/2017	Bear Stearns	4,704,000	121,544	0.00	0	P2L
808513600	CHARLES SCHWAB CORP/THE		03/20/2017	VARIOUS	13,500,000	350,806	0.00	0	P2LFE
12542R803	CHS INC		03/29/2017	VARIOUS	20,468,000	582,938	0.00	0	P2L
172967358	CITIGROUP INC		03/03/2017	Bear Stearns	1,700,000	49,393	0.00	0	P3LFE
172967KD2	CITIGROUP INC		03/17/2017	VARIOUS	225,000,000	238,740	0.00	4,415	P3LFE
172967KM2	CITIGROUP INC		02/24/2017	Alex Brown & Sons	100,000,000	108,230	0.00	278	P3LFE
19075Q805	COBANK ACB		03/17/2017	Piper Jaffray Hopwood	4,000,000	417,400	0.00	0	P2LFE
23385H208	DAIRY FMRS AMER INC		03/20/2017	First Union Cap Mkts	2,500,000	267,188	0.00	0	P3U
233331867	DTE ENERGY CO		03/31/2017	VARIOUS	18,435,000	475,934	0.00	0	P2LFE
278642202	EBAY INC		03/22/2017	Bear Stearns	12,000,000	312,247	25.00	0	P2LFE
29364D100	ENERGY ARKANSAS INC		03/31/2017	Bear Stearns	1,193,000	26,995	25.00	0	P1L
33616C407	FIRST REPUBLIC BANK/CA		03/21/2017	Bear Stearns	5,000,000	126,810	0.00	0	P2LFE
33616C860	FIRST REPUBLIC BANK/CA		03/20/2017	Bear Stearns	383,000	10,393	0.00	0	P2LFE
369604BQ5	GENERAL ELECTRIC CO		03/20/2017	Alex Brown & Sons	450,000,000	472,835	0.00	5,361	P1L
45822P204	INTEGRYS HOLDING INC		03/22/2017	Janney Montgomery Scott	13,225,000	348,951	0.00	0	P2LFE
46625HH1	JPMORGAN CHASE & CO DEP SHS		03/17/2017	VARIOUS	310,000,000	322,513	0.00	8,508	P2LFE
49446R794	KIMCO REALTY CORP		03/29/2017	VARIOUS	8,288,000	210,520	0.00	0	P2LFE
591560AA5	MELIFE CAPITAL TRUST IV 144A		02/23/2017	Montgomery Secs	150,000,000	187,125	100.00	2,395	P2LFE
61761J406	MORGAN STANLEY		02/24/2017	Bear Stearns	4,200,000	116,225	0.00	0	P3L
61762V606	MORGAN STANLEY		03/22/2017	VARIOUS	19,625,000	500,007	0.00	0	P2LFE
637417601	NATIONAL RETAIL PROPERTIES INC		01/04/2017	Bear Stearns	800,000	20,152	0.00	0	P2LFE
637417809	NATIONAL RETAIL PROPERTIES INC		02/27/2017	VARIOUS	6,700,000	62,264	0.00	0	P2LFE
637417874	NATIONAL RETAIL PROPERTIES INC		03/21/2017	VARIOUS	151,480	151,480	0.00	0	P2LFE
649445202	NEW YORK COMMUNITY BANCORP INC		03/22/2017	VARIOUS	12,600,000	321,541	0.00	0	P2LFE
65339X605	NEXTERA ENERGY CAPITAL HOLDING		03/27/2017	Bear Stearns	6,500,000	164,275	0.00	0	P2LFE
693475857	PNC FINANCIAL SERVICES GROUP I		03/31/2017	Bear Stearns	4,815,000	136,440	0.00	0	P2LFE
693475AK1	PNC FINANCIAL SERVICES GROUP I		03/21/2017	VARIOUS	560,000,000	627,292	25.00	4,964	P2LFE
69352P202	PPL CAPITAL FUNDING INC		03/21/2017	Bear Stearns	3,875,000	98,334	0.00	0	P2LFE
743674707	PROTECTIVE LIFE CORP		03/31/2017	VARIOUS	6,985,000	178,093	0.00	0	P2LFE
744320607	PRUDENTIAL FINANCIAL INC		03/01/2017	VARIOUS	5,000,000	126,591	0.00	0	P2LFE
744320706	PRUDENTIAL FINANCIAL INC		03/22/2017	Bear Stearns	600,000	15,341	0.00	0	P2LFE
69360J644	PS BUSINESS PARKS INC		03/21/2017	Bear Stearns	1,675,000	41,289	0.00	0	P2LFE
69360J669	PS BUSINESS PARKS INC		03/02/2017	VARIOUS	2,064,000	51,130	0.00	0	P2LFE
74460W206	PUBLIC STORAGE		03/31/2017	VARIOUS	8,000,000	201,741	0.00	0	P2LFE
74460W719	PUBLIC STORAGE		03/31/2017	Bear Stearns	3,264,000	72,965	0.00	0	P2LFE
78406T201	SCE TRUST I		03/31/2017	Bear Stearns	5,636,000	141,397	0.00	0	P2LFE
854502705	STANLEY BLACK & DECKER INC		03/27/2017	Bear Stearns	6,600,000	165,964	0.00	0	P2LFE
857477608	STATE STREET CORP		03/22/2017	Bear Stearns	12,100,000	323,300	0.00	0	P2LFE
857477855	STATE STREET CORP		03/02/2017	VARIOUS	110,840	110,840	0.00	0	P2LFE
902973833	US BANCORP		03/31/2017	Bear Stearns	7,200,000	207,526	0.00	0	P2LFE
902973AY2	US BANCORP		03/21/2017	VARIOUS	4,000,000	417,159	100.00	2,445	P2U
929042802	VORNADO REALTY TRUST		01/06/2017	First Union Cap Mkts	2,000,000	50,400	0.00	0	2
949746556	WELLS FARGO & CO		03/02/2017	Bear Stearns	2,000,000	53,406	0.00	0	P2LFE
949746PM7	WELLS FARGO & CO		03/20/2017	Bank of America	75,000,000	78,706	0.00	1,884	P2LFE
94988U730	WELLS FARGO & CO		03/02/2017	Bear Stearns	2,000,000	51,530	0.00	0	P2LFE
94978SAAT	WELLS FARGO CAPITAL X		03/20/2017	VARIOUS	200,000,000	215,313	0.00	2,967	P2LFE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	10,931,113	X X X	43,513	X X X
8999997	Subtotal - Preferred Stocks - Part 3				X X X	10,931,113	X X X	43,513	X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X	10,931,113	X X X	43,513	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
G1151C101	ACCENTURE PLC IRELAND SHS CL A	D	03/15/2017	ITG INC, NEW YORK	220,000	27,458	X X X	0	L
G0084W101	ADIANT PLC	D	03/15/2017	ITG INC, NEW YORK	220,000	15,295	X X X	0	L
G0176J109	ALLEGION PLC	D	03/15/2017	ITG INC, NEW YORK	48,000	3,597	X X X	0	L
H01531104	ALLIED WORLD ASSURANCE COMPANY	D	03/02/2017	ITG INC, NEW YORK	214,000	11,323	X X X	0	L
G0408V102	AON CORP	D	03/15/2017	ITG INC, NEW YORK	25,000	2,976	X X X	0	L
G0450A105	ARCH CAPITAL GROUP LTD	D	03/15/2017	ITG INC, NEW YORK	340,000	32,249	X X X	0	L
G05384105	ASPEN INSURANCE HOLDINGS LTD	D	03/02/2017	ITG INC, NEW YORK	148,000	8,356	X X X	0	L
G0585R106	ASSURED GUARANTY LTD	D	03/02/2017	ITG INC, NEW YORK	328,000	13,504	X X X	0	L
G0692U109	AXIS CAPITAL HLDGS LTD SHS	D	03/15/2017	ITG INC, NEW YORK	260,000	18,140	X X X	0	L
167250109	CHICAGO BRIDGE & IRON NY SHR	D	03/02/2017	ITG INC, NEW YORK	258,000	8,475	X X X	0	L
H1467J104	CHUBB LTD	D	03/15/2017	ITG INC, NEW YORK	1,611,000	222,899	X X X	0	L
P31076105	COPA HOLDINGS SA	D	03/15/2017	ITG INC, NEW YORK	95,000	10,089	X X X	0	L
G27823106	DELPHI AUTOMOTIVE PLC	D	01/03/2017	ITG INC, NEW YORK	886,000	59,824	X X X	0	L
G30401106	ENDO INTERNATIONAL PLC	D	03/02/2017	ITG INC, NEW YORK	469,000	5,646	X X X	0	L
G30397106	ENDURANCE SPECIALTY HLDGS LTD	D	03/15/2017	ITG INC, NEW YORK	195,000	18,137	X X X	0	L
G3157S106	ENSCO PLC	D	03/15/2017	ITG INC, NEW YORK	923,000	8,743	X X X	0	L
G3223R108	EVEREST RE GROUP LTD	D	03/15/2017	ITG INC, NEW YORK	128,000	30,330	X X X	0	L
H2906T109	GARMIN LTD	D	03/15/2017	ITG INC, NEW YORK	269,000	13,919	X X X	0	L
G5876H105	MARVELL TECHNOLOGY GROUP LTD	D	03/15/2017	ITG INC, NEW YORK	1,231,000	19,573	X X X	0	L
G5960L103	MEDTRONIC PLC	D	03/15/2017	ITG INC, NEW YORK	4,784,000	383,293	X X X	0	L
G65431101	NOBLE CORP PLC	D	03/15/2017	ITG INC, NEW YORK	739,000	4,810	X X X	0	L
G7500T104	PENTAIR PLC	D	03/15/2017	ITG INC, NEW YORK	508,000	30,392	X X X	0	L
G97822103	PERRIGO CO PLC	D	03/15/2017	ITG INC, NEW YORK	421,000	31,259	X X X	0	L
N72482123	QIAGEN NV	D	03/15/2017	ITG INC, NEW YORK	672,000	19,481	X X X	0	L
G7496G103	RENAISSANCERE HOLDINGS LTD	D	03/15/2017	ITG INC, NEW YORK	129,000	19,265	X X X	0	L
84265V105	SOUTHERN COPPER CORP	D	03/02/2017	ITG INC, NEW YORK	104,000	3,834	X X X	0	L
H84989104	TE CONNECTIVITY LTD	D	03/15/2017	ITG INC, NEW YORK	156,000	11,940	X X X	0	L
G87110105	TECHNIPFMC LTD	D	03/15/2017	VARIOUS	1,414,000	48,118	X X X	0	L
H8817H100	TRANSOCEAN LTD ZUG NAMEN-AKT	D	03/02/2017	ITG INC, NEW YORK	1,663,000	24,350	X X X	0	L
G9319H102	VALIDUS HOLDINGS LTD COM SHS	D	03/02/2017	ITG INC, NEW YORK	185,000	10,687	X X X	0	L
G46833100	WEATHERFORD INTERNATIONAL PLC	D	03/15/2017	ITG INC, NEW YORK	2,992,000	17,657	X X X	0	L
G96629103	WILLIS TOWERS WATSON PLC	D	03/15/2017	ITG INC, NEW YORK	7,000	910	X X X	0	L
G98294104	XL GROUP LTD	D	03/15/2017	ITG INC, NEW YORK	1,233,000	49,682	X X X	0	L
88579Y101	3M CORP	D	03/15/2017	ITG INC, NEW YORK	211,000	40,345	X X X	0	L
002824100	ABBOTT LABS COM		03/15/2017	VARIOUS	6,174,000	276,390	X X X	0	L
00267Y109	ABBVIE INC		03/15/2017	ITG INC, NEW YORK	1,390,000	86,968	X X X	0	L
00404A109	ACADIA HEALTHCARE CO INC		03/02/2017	ITG INC, NEW YORK	118,000	5,256	X X X	0	L
00507V109	ACTIVISION BLIZZARD INC		03/15/2017	ITG INC, NEW YORK	896,000	44,110	X X X	0	L
00724F101	ADOBE SYS INC DEL COM		03/15/2017	ITG INC, NEW YORK	272,000	33,217	X X X	0	L
00751Y106	ADVANCE AUTO PARTS INC		03/15/2017	ITG INC, NEW YORK	7,000	1,071	X X X	0	L
00766T100	AECOM		03/15/2017	ITG INC, NEW YORK	466,000	17,152	X X X	0	L
00130H105	AES CORP COM		03/15/2017	ITG INC, NEW YORK	2,020,000	23,341	X X X	0	L
00817Y108	AETNA INC COM NEW		03/15/2017	ITG INC, NEW YORK	629,000	82,029	X X X	0	L
008252108	AFFILIATED MANAGERS GROUP INC		03/02/2017	ITG INC, NEW YORK	18,000	3,028	X X X	0	L
001055102	AFLAC INC COM		03/15/2017	ITG INC, NEW YORK	1,233,000	89,075	X X X	0	L
001084102	AGCO CORP		03/02/2017	ITG INC, NEW YORK	172,000	10,492	X X X	0	L
00846U101	AGILENT TECHNOLOGIES INC		03/15/2017	ITG INC, NEW YORK	735,000	38,305	X X X	0	L

SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
00123Q104	AGNC INVESTMENT CORP		03/15/2017	ITG INC, NEW YORK	1,016,000	19,750	XXX	0	L
00912X302	AIR LEASE CORP		03/02/2017	ITG INC, NEW YORK	113,000	4,441	XXX	0	L
009158106	AIR PRODS & CHEMS INC COM		03/15/2017	ITG INC, NEW YORK	174,000	24,159	XXX	0	L
00971T101	AKAWAI TECHNOLOGIES INC		03/02/2017	ITG INC, NEW YORK	48,000	3,062	XXX	0	L
011659109	ALASKA AIR GROUP INC		03/02/2017	ITG INC, NEW YORK	48,000	4,626	XXX	0	L
012653101	ALBEMARLE CORP		03/15/2017	ITG INC, NEW YORK	695,000	72,591	XXX	0	L
013872106	ALCOA CORP		03/02/2017	ITG INC, NEW YORK	329,000	11,798	XXX	0	L
01449J105	ALERE INC		03/15/2017	ITG INC, NEW YORK	216,000	8,168	XXX	0	L
015271109	ALEXANDRIA REAL ESTATE EQUITE		03/02/2017	ITG INC, NEW YORK	178,000	20,830	XXX	0	L
015351109	ALEXON PHARMACEUTICALS INC		03/15/2017	ITG INC, NEW YORK	213,000	26,050	XXX	0	L
017175100	ALLEGHANY CORP		03/15/2017	ITG INC, NEW YORK	46,000	29,699	XXX	0	L
G0177J108	ALLERGAN PLC		03/15/2017	ITG INC, NEW YORK	380,000	92,775	XXX	0	L
018802108	ALLIANT ENERGY CORP		03/15/2017	ITG INC, NEW YORK	696,000	27,386	XXX	0	L
01973R101	ALLISON TRANSMISSION HOLDINGS		03/02/2017	ITG INC, NEW YORK	349,000	12,613	XXX	0	L
01988P108	ALLSCRIPTS HEALTHCARE SOLUTION		03/02/2017	ITG INC, NEW YORK	461,000	5,638	XXX	0	L
020002101	ALLSTATE CORP COM		03/15/2017	ITG INC, NEW YORK	1,043,000	85,451	XXX	0	L
02005N100	ALLY FINANCIAL INC		03/15/2017	ITG INC, NEW YORK	1,359,000	30,294	XXX	0	L
02043Q107	ALNYLAM PHARMACEUTICALS INC		03/02/2017	ITG INC, NEW YORK	25,000	1,263	XXX	0	L
02079K107	ALPHABET INC		03/15/2017	ITG INC, NEW YORK	125,000	105,901	XXX	0	L
02079K305	ALPHABET INC		03/15/2017	ITG INC, NEW YORK	116,000	100,734	XXX	0	L
02209S103	ALTRIA GROUP INC		03/15/2017	ITG INC, NEW YORK	900,000	68,112	XXX	0	L
023135106	AMAZON.COM INC COM		03/15/2017	ITG INC, NEW YORK	182,000	151,702	XXX	0	L
G02602103	AMDOCS LTD COM		03/15/2017	ITG INC, NEW YORK	453,000	27,931	XXX	0	L
023608102	AMEREN CORP		03/15/2017	ITG INC, NEW YORK	743,000	40,897	XXX	0	L
02376R102	AMERICAN AIRLINES GROUP INC		03/15/2017	ITG INC, NEW YORK	1,473,000	66,329	XXX	0	L
024835100	AMERICAN CAMPUS COMMUNITIES IN		03/02/2017	ITG INC, NEW YORK	323,000	16,153	XXX	0	L
025537101	AMERICAN ELEC PWR INC COM		03/15/2017	ITG INC, NEW YORK	1,702,000	113,307	XXX	0	L
025816109	AMERICAN EXPRESS CO COM		03/15/2017	ITG INC, NEW YORK	2,427,000	193,881	XXX	0	L
025932104	AMERICAN FINANCIAL GROUP INC/O		03/15/2017	ITG INC, NEW YORK	210,000	19,940	XXX	0	L
02665T306	AMERICAN HOMES 4 RENT		03/02/2017	ITG INC, NEW YORK	374,000	8,793	XXX	0	L
026874784	AMERICAN INTL GROUP INC COM		03/15/2017	ITG INC, NEW YORK	3,093,000	197,137	XXX	0	L
030420103	AMERICAN WATER WORKS CO INC		03/15/2017	ITG INC, NEW YORK	1,096,000	81,803	XXX	0	L
03076C106	AMERIPRISE FINL INC		03/15/2017	ITG INC, NEW YORK	313,000	41,366	XXX	0	L
031100100	AMETEK INC		03/15/2017	ITG INC, NEW YORK	676,000	36,832	XXX	0	L
031162100	AMGEN INC		03/15/2017	ITG INC, NEW YORK	169,000	30,861	XXX	0	L
032095101	AMPHENOL CORP NEW CL A		03/15/2017	ITG INC, NEW YORK	157,000	11,284	XXX	0	L
032359309	AMTRUST FINANCIAL SERVICES INC		03/02/2017	ITG INC, NEW YORK	203,000	4,661	XXX	0	L
032511107	ANADARKO PETE CORP COM		03/15/2017	ITG INC, NEW YORK	1,844,000	118,195	XXX	0	L
032654105	ANALOG DEVICES INC COM		03/31/2017	VARIOUS	932,364	77,631	XXX	0	L
035710409	ANNALY CAPITAL MANAGEMENT INC		03/02/2017	ITG INC, NEW YORK	2,286,000	25,009	XXX	0	L
03662Q105	ANSYS INC		03/02/2017	ITG INC, NEW YORK	161,000	17,077	XXX	0	L
03674X106	ANTERO RESOURCES CORP		03/02/2017	ITG INC, NEW YORK	404,000	9,930	XXX	0	L
036752103	ANTHEM INC		03/15/2017	ITG INC, NEW YORK	1,286,000	215,455	XXX	0	L
037411105	APACHE CORP COM		03/15/2017	ITG INC, NEW YORK	403,000	20,810	XXX	0	L
03748R101	APARTMENT INVT & MGMT CO CL A		03/15/2017	ITG INC, NEW YORK	967,000	43,316	XXX	0	L
037833100	APPLE COMPUTER INC		03/15/2017	ITG INC, NEW YORK	3,738,000	523,268	XXX	0	L
03784Y200	APPLE HOSPITALITY REIT INC		03/02/2017	ITG INC, NEW YORK	406,000	7,982	XXX	0	L
038222105	APPLIED MATLS INC COM		03/15/2017	ITG INC, NEW YORK	956,000	35,514	XXX	0	L
038336103	APTARGROUP INC		03/02/2017	ITG INC, NEW YORK	115,000	8,719	XXX	0	L
03836W103	AQUA AMER INC		03/15/2017	ITG INC, NEW YORK	544,000	17,375	XXX	0	L
03852J106	ARAMARK		03/02/2017	ITG INC, NEW YORK	310,000	11,132	XXX	0	L
039483102	ARCHER DANIELS MIDLAND CO COM		03/15/2017	ITG INC, NEW YORK	1,603,000	72,775	XXX	0	L
03965L100	ARCONIC INC		03/15/2017	ITG INC, NEW YORK	1,223,000	34,615	XXX	0	L
04247X102	ARMSTRONG WORLD INDUSTRIES INC		03/02/2017	ITG INC, NEW YORK	115,000	5,464	XXX	0	L

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
G0551A103	ARRIS INTERNATIONAL PLC		03/02/2017	ITG INC, NEW YORK	359,000	9,108	XXX	0	L
042735100	ARROW ELECTRONICS INC		03/15/2017	ITG INC, NEW YORK	279,000	20,697	XXX	0	L
363576109	ARTHUR J GALLAGHER & CO		03/02/2017	ITG INC, NEW YORK	124,000	7,042	XXX	0	L
044186104	ASHLAND GLOBAL HOLDINGS INC		03/15/2017	ITG INC, NEW YORK	190,000	23,268	XXX	0	L
045487105	ASSOCIATED BANC-CORP		03/15/2017	ITG INC, NEW YORK	457,000	11,574	XXX	0	L
04621X108	ASSURANT INC		03/15/2017	ITG INC, NEW YORK	174,000	17,325	XXX	0	L
00206R102	AT & T INC COM		03/15/2017	ITG INC, NEW YORK	19,777,000	835,287	XXX	0	L
049560105	ATMOS ENERGY CORP		03/15/2017	ITG INC, NEW YORK	310,000	24,535	XXX	0	L
052769106	AUTODESK INC COM		03/02/2017	ITG INC, NEW YORK	96,000	8,384	XXX	0	L
053015103	AUTOMATIC DATA PROCESSING INC		03/15/2017	ITG INC, NEW YORK	72,000	7,537	XXX	0	L
05329W102	AUTONATION INC COM		03/02/2017	ITG INC, NEW YORK	89,000	4,134	XXX	0	L
053332102	AUTOZONE INC COM		03/15/2017	ITG INC, NEW YORK	14,000	10,028	XXX	0	L
053484101	AVALONBAY CMNTYS INC COM		03/15/2017	ITG INC, NEW YORK	426,000	77,980	XXX	0	L
05351W103	AVANGRID INC		03/02/2017	ITG INC, NEW YORK	127,000	5,547	XXX	0	L
053807103	AVNET INC		03/15/2017	ITG INC, NEW YORK	393,000	18,221	XXX	0	L
057224107	BAKER HUGHES INC COM		03/15/2017	ITG INC, NEW YORK	1,221,000	73,441	XXX	0	L
058498106	BALL CORP COM		03/15/2017	ITG INC, NEW YORK	151,000	11,317	XXX	0	L
064058100	BANK OF AMERICA CORP		03/15/2017	ITG INC, NEW YORK	2,920,000	140,352	XXX	0	L
062540109	BANK OF HAWAII CORP		03/02/2017	ITG INC, NEW YORK	105,000	8,946	XXX	0	L
06652K103	BANKUNITED INC		03/15/2017	ITG INC, NEW YORK	304,000	12,054	XXX	0	L
067383109	BARC C R INC		03/15/2017	ITG INC, NEW YORK	5,000	1,254	XXX	0	L
071813109	BAXTER INTL INC COM		03/15/2017	ITG INC, NEW YORK	1,236,000	63,096	XXX	0	L
054937107	BB&T CORP COM		03/15/2017	ITG INC, NEW YORK	2,289,000	110,470	XXX	0	L
075887109	BECTON DICKINSON & CO COM		03/15/2017	ITG INC, NEW YORK	91,000	16,794	XXX	0	L
075896100	BED BATH & BEYOND INC COM		03/15/2017	ITG INC, NEW YORK	883,000	35,280	XXX	0	L
081437105	BEMIS INC COM		03/02/2017	ITG INC, NEW YORK	199,000	9,823	XXX	0	L
084670702	BERKSHIRE HATHAWAY INC DEL		03/15/2017	ITG INC, NEW YORK	5,520,000	969,428	XXX	0	L
086516101	BEST BUY INC COM		03/15/2017	ITG INC, NEW YORK	849,000	37,987	XXX	0	L
090572207	BIO-RAD LABORATORIES INC		03/15/2017	ITG INC, NEW YORK	64,000	12,718	XXX	0	L
09062X103	BIODEN IDEC INC COM		03/15/2017	ITG INC, NEW YORK	146,000	42,727	XXX	0	L
09075E100	BIOVERATIV INC		02/02/2017	VARIOUS	267,000	11,635	XXX	0	L
09247X101	BLACKROCK INC		03/15/2017	ITG INC, NEW YORK	349,000	136,460	XXX	0	L
093671105	BLOCK H & R INC COM		03/15/2017	ITG INC, NEW YORK	635,000	13,756	XXX	0	L
099724106	BORGWARNER INC		03/15/2017	ITG INC, NEW YORK	585,000	25,369	XXX	0	L
101121101	BOSTON PPTY'S INC COM		03/15/2017	ITG INC, NEW YORK	402,000	54,201	XXX	0	L
101137107	BOSTON SCIENTIFIC CORP COM		03/15/2017	ITG INC, NEW YORK	831,000	20,492	XXX	0	L
105368203	BRANDYWINE REALTY TRUST		03/02/2017	ITG INC, NEW YORK	425,000	7,051	XXX	0	L
110122108	BRISTOL MYERS SQUIBB CO COM		03/15/2017	ITG INC, NEW YORK	886,000	51,087	XXX	0	L
11120U105	BRIXMOR PROPERTY GROUP INC		03/02/2017	ITG INC, NEW YORK	473,000	10,661	XXX	0	L
Y09827109	BROADCOM LTD		03/15/2017	ITG INC, NEW YORK	112,000	25,305	XXX	0	L
111621306	BROCADE COMMUNICATIONS SYS INC		03/15/2017	ITG INC, NEW YORK	1,225,000	15,182	XXX	0	L
112463104	BROOKDALE SENIOR LIVING INC		03/15/2017	ITG INC, NEW YORK	564,000	7,679	XXX	0	L
115236101	BROWN & BROWN INC		03/15/2017	ITG INC, NEW YORK	335,000	14,492	XXX	0	L
115637209	BROWN FORMAN CORP CL B		03/15/2017	ITG INC, NEW YORK	348,000	16,293	XXX	0	L
G16962105	BUNGE LTD		03/15/2017	ITG INC, NEW YORK	425,000	34,474	XXX	0	L
122017106	BURLINGTON STORES INC		03/02/2017	ITG INC, NEW YORK	75,000	7,095	XXX	0	L
12541W209	C H ROBINSON WORLDWIDE INC		03/15/2017	ITG INC, NEW YORK	26,000	2,042	XXX	0	L
12673P105	CA INC COM		03/15/2017	ITG INC, NEW YORK	893,000	29,162	XXX	0	L
126804301	CABELA'S INC		03/02/2017	ITG INC, NEW YORK	99,000	4,719	XXX	0	L
127055101	CABOT CORP		03/02/2017	ITG INC, NEW YORK	151,000	8,829	XXX	0	L
127097103	CABOT OIL & GAS CORP COM		03/15/2017	ITG INC, NEW YORK	428,000	9,609	XXX	0	L
128195104	CALATLANTIC GROUP INC		03/02/2017	ITG INC, NEW YORK	147,000	5,318	XXX	0	L
131347304	CALPINE CORP		03/15/2017	ITG INC, NEW YORK	1,094,000	12,750	XXX	0	L

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
133131102	CAMDEN PROPERTY TRUST		03/15/2017	ITG INC, NEW YORK	262,000	21,560	XXX	0	L
134429109	CAMPBELL SOUP CO COM		03/15/2017	ITG INC, NEW YORK	17,000	1,009	XXX	0	L
140040H05	CAPITAL ONE FINL CORP		03/15/2017	ITG INC, NEW YORK	1,341,000	125,368	XXX	0	L
14149Y108	CARDINAL HEALTH INC COM		03/15/2017	ITG INC, NEW YORK	510,000	38,620	XXX	0	L
141624106	CARE CAPITAL PROPERTIES INC		03/02/2017	ITG INC, NEW YORK	187,000	4,864	XXX	0	L
142339100	CARLISLE COS INC		03/02/2017	ITG INC, NEW YORK	99,000	10,295	XXX	0	L
143658300	CARNIVAL CORP PAIRED CTF 1 COM		03/15/2017	ITG INC, NEW YORK	1,175,000	66,688	XXX	0	L
149123101	CATERPILLAR INC		03/15/2017	ITG INC, NEW YORK	1,984,000	186,501	XXX	0	L
12503M108	CBOE HOLDINGS INC		03/15/2017	ITG INC, NEW YORK	40,000	3,211	XXX	0	L
124857202	CBS CORP NEW CL B		03/15/2017	ITG INC, NEW YORK	273,000	18,616	XXX	0	L
150870103	CELANESE CORP		03/15/2017	ITG INC, NEW YORK	411,000	36,858	XXX	0	L
151020104	CELGENE CORP		03/15/2017	ITG INC, NEW YORK	34,000	4,314	XXX	0	L
15135B101	CENTENE CORP		03/15/2017	ITG INC, NEW YORK	634,000	43,741	XXX	0	L
15189T107	CENTERPOINT ENERGY INC		03/15/2017	ITG INC, NEW YORK	1,322,000	36,838	XXX	0	L
156700106	CENTURYTEL INC COM		03/15/2017	ITG INC, NEW YORK	3,661,000	86,769	XXX	0	L
156782104	CERNER CORP		01/03/2017	ITG INC, NEW YORK	989,000	48,659	XXX	0	L
125269100	CF INDS HLDGS INC		03/15/2017	ITG INC, NEW YORK	715,000	22,058	XXX	0	L
16119P108	CHARTER COMMUNICATIONS INC		03/15/2017	ITG INC, NEW YORK	78,000	25,380	XXX	0	L
16411R208	CHENIERE ENERGY INC		03/15/2017	ITG INC, NEW YORK	611,000	28,230	XXX	0	L
165167107	CHESAPEAKE ENERGY CORP COM		03/02/2017	ITG INC, NEW YORK	1,251,000	6,718	XXX	0	L
166764100	CHEVRONTXACO CORP		03/15/2017	ITG INC, NEW YORK	6,046,000	677,313	XXX	0	L
16934Q208	CHIMERA INVESTMENT CORP		03/15/2017	ITG INC, NEW YORK	574,000	11,124	XXX	0	L
169656105	CHIPOTLE MEXICAN GRILL INC		03/15/2017	ITG INC, NEW YORK	3,000	1,203	XXX	0	L
171340102	CHURCH & DWIGHT CO INC		03/15/2017	ITG INC, NEW YORK	309,000	15,509	XXX	0	L
125509109	CIGNA CORP COM		03/15/2017	ITG INC, NEW YORK	472,000	71,771	XXX	0	L
171798101	CIMAREX ENERGY CO		03/02/2017	ITG INC, NEW YORK	177,000	22,121	XXX	0	L
172062101	CINCINNATI FINL CORP COM		03/02/2017	ITG INC, NEW YORK	371,000	27,569	XXX	0	L
172908105	CINTAS CORP		03/15/2017	ITG INC, NEW YORK	289,000	34,320	XXX	0	L
17275R102	CISCO SYS INC COM		03/15/2017	ITG INC, NEW YORK	15,331,000	526,787	XXX	0	L
125581801	CITI GROUP INC		03/15/2017	ITG INC, NEW YORK	610,000	26,051	XXX	0	L
172967424	CITIGROUP INC		03/15/2017	ITG INC, NEW YORK	7,738,000	469,546	XXX	0	L
174610105	CITIZENS FINANCIAL GROUP INC		03/02/2017	ITG INC, NEW YORK	700,000	26,642	XXX	0	L
184496107	CLEAN HARBORS INC		03/02/2017	ITG INC, NEW YORK	109,000	6,242	XXX	0	L
189054109	CLOROX CO COM		03/15/2017	ITG INC, NEW YORK	97,000	13,396	XXX	0	L
12572Q105	CME GROUP INC COM		03/15/2017	ITG INC, NEW YORK	942,000	117,135	XXX	0	L
189754104	COACH INC COM		03/02/2017	ITG INC, NEW YORK	626,000	27,876	XXX	0	L
191216100	COCA COLA CO COM		03/15/2017	ITG INC, NEW YORK	748,000	29,096	XXX	0	L
192446102	COGNIZANT TECH SOLUTIONS CL A		03/15/2017	ITG INC, NEW YORK	2,740,000	116,210	XXX	0	L
194014106	COLFAX CORP		03/02/2017	ITG INC, NEW YORK	243,000	9,358	XXX	0	L
194162103	COLGATE PALMOLIVE CO		03/15/2017	ITG INC, NEW YORK	17,000	1,008	XXX	0	L
19625W104	COLONY NORTHSTAR INC		03/02/2017	ITG INC, NEW YORK	1,988,000	146,692	XXX	0	L
198287203	COLUMBIA PROPERTY TRUST INC		03/02/2017	ITG INC, NEW YORK	892,000	12,274	XXX	0	L
20030N101	COMCAST CORP NEW CL A		03/15/2017	ITG INC, NEW YORK	306,000	6,998	XXX	0	L
200340107	COMERICA INC COM		03/15/2017	ITG INC, NEW YORK	2,574,000	96,950	XXX	0	L
200525103	COMMERCE BANCSHARES INC/MO		03/15/2017	ITG INC, NEW YORK	535,000	38,631	XXX	0	L
205363104	COMPASS MINERALS INTERNATIONAL		03/02/2017	ITG INC, NEW YORK	216,000	12,705	XXX	0	L
20451N101	COMPUTER SCIENCES CORP COM		03/15/2017	ITG INC, NEW YORK	104,000	7,528	XXX	0	L
205687102	CONAGRA FOODS INC COM		03/15/2017	ITG INC, NEW YORK	425,000	29,694	XXX	0	L
20605P101	CONCHO RESOURCES INC/MIDLAND T		03/02/2017	ITG INC, NEW YORK	227,000	9,325	XXX	0	L
206787103	CONDUENT INC		03/15/2017	ITG INC, NEW YORK	401,000	53,040	XXX	0	L
20825C104	CONOCOPHILLIPS		03/15/2017	VARIOUS	973,000	14,887	XXX	0	L
20854P109	CONSOL ENERGY INC COM		03/15/2017	ITG INC, NEW YORK	3,923,000	186,482	XXX	0	L
209115104	CONSOLIDATED EDISON INC COM		03/15/2017	ITG INC, NEW YORK	695,000	10,806	XXX	0	L
					1,089,000	84,252	XXX	0	L

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21036P108	CONSTELLATION BRANDS INC CL A		03/15/2017	ITG INC, NEW YORK	80,000	12,970	XXX	0	L
212015101	CONTINENTAL RESOURCES INC/OK		03/02/2017	ITG INC, NEW YORK	119,000	5,391	XXX	0	L
216648402	COOPER COS INC/THE		03/02/2017	ITG INC, NEW YORK	24,000	4,828	XXX	0	L
21871N101	CORECIVIC INC		03/02/2017	ITG INC, NEW YORK	289,000	9,806	XXX	0	L
21871D103	CORELOGIC INC/UNITED STATES		03/02/2017	ITG INC, NEW YORK	90,000	3,521	XXX	0	L
219350105	CORNING INC COM		03/15/2017	ITG INC, NEW YORK	2,652,000	73,631	XXX	0	L
22002T108	CORPORATE OFFICE PROPERTIES TR		03/02/2017	ITG INC, NEW YORK	234,000	7,926	XXX	0	L
22160K105	COSTCO WHSL CORP NEW COM		03/15/2017	ITG INC, NEW YORK	314,000	52,297	XXX	0	L
222070203	COTY INC		03/15/2017	ITG INC, NEW YORK	1,321,000	24,880	XXX	0	L
224399105	CRANE CO		03/15/2017	ITG INC, NEW YORK	149,000	10,879	XXX	0	L
225447101	CREE INC		03/02/2017	ITG INC, NEW YORK	156,000	4,331	XXX	0	L
22822V101	CROWN CASTLE INTL CORP NEW		03/15/2017	ITG INC, NEW YORK	294,000	26,694	XXX	0	L
12650T104	CSA INC		03/15/2017	ITG INC, NEW YORK	455,000	13,250	XXX	0	L
12646R105	CST BRANDS INC		03/02/2017	ITG INC, NEW YORK	184,000	8,898	XXX	0	L
126408103	CSX CORP COM		03/15/2017	ITG INC, NEW YORK	2,661,000	128,931	XXX	0	L
229663109	CUBESMART		03/02/2017	ITG INC, NEW YORK	141,000	3,837	XXX	0	L
229899109	CULLEN/FROST BANKERS INC		03/15/2017	ITG INC, NEW YORK	163,000	15,108	XXX	0	L
231021106	CUMMINS ENGINE INC COM		03/15/2017	ITG INC, NEW YORK	470,000	71,303	XXX	0	L
126650100	CVS CORP		03/02/2017	ITG INC, NEW YORK	1,491,000	113,869	XXX	0	L
232806109	CYPRESS SEMICONDUCTOR CORP		03/15/2017	ITG INC, NEW YORK	954,000	13,012	XXX	0	L
23331A109	D R HORTON INC		03/02/2017	ITG INC, NEW YORK	342,000	11,122	XXX	0	L
235685102	DANAHER CORP COM		03/15/2017	ITG INC, NEW YORK	1,680,000	146,114	XXX	0	L
23918K108	DAVITA INC COM		03/02/2017	ITG INC, NEW YORK	414,000	27,960	XXX	0	L
233153204	DCT INDUSTRIAL TRUST INC		03/02/2017	ITG INC, NEW YORK	223,000	10,686	XXX	0	L
23317H102	DDR CORP		03/02/2017	ITG INC, NEW YORK	760,000	10,579	XXX	0	L
244199105	DEERE & CO COM		03/15/2017	ITG INC, NEW YORK	718,000	78,888	XXX	0	L
24703L103	DELL TECHNOLOGIES INC		03/15/2017	ITG INC, NEW YORK	595,000	37,812	XXX	0	L
247361702	DELTA AIR LINES INC		03/15/2017	ITG INC, NEW YORK	497,000	24,522	XXX	0	L
24906P109	DENTSPLY SIRONA INC		03/15/2017	ITG INC, NEW YORK	704,000	44,792	XXX	0	L
25179M103	DEVON ENERGY CORP NEW COM		03/15/2017	ITG INC, NEW YORK	1,326,000	57,053	XXX	0	L
25271C102	DIAMOND OFFSHORE DRILLING INC		03/02/2017	ITG INC, NEW YORK	145,000	2,487	XXX	0	L
25278X109	DIAMONDBACK ENERGY INC		03/15/2017	ITG INC, NEW YORK	208,000	21,547	XXX	0	L
253868103	DIGITAL REALTY TRUST INC		03/15/2017	ITG INC, NEW YORK	604,000	63,435	XXX	0	L
254067101	DILLARDS INC CL A COM		03/02/2017	ITG INC, NEW YORK	45,000	2,420	XXX	0	L
254709108	DISCOVER FINL SVCS COM		03/15/2017	ITG INC, NEW YORK	724,000	51,394	XXX	0	L
25470M109	DISH NETWORK CORP		03/15/2017	ITG INC, NEW YORK	821,000	51,584	XXX	0	L
254687106	DISNEY WALT CO COM		03/15/2017	ITG INC, NEW YORK	821,000	89,963	XXX	0	L
25659T107	DOBLY LABORATORIES INC		03/15/2017	ITG INC, NEW YORK	156,000	7,918	XXX	0	L
256677105	DOLLAR GENERAL CORP		03/15/2017	ITG INC, NEW YORK	14,000	1,019	XXX	0	L
256746108	DOLLAR TREE INC		03/15/2017	ITG INC, NEW YORK	14,000	1,044	XXX	0	L
25746U109	DOMINION RES INC VA NEW COM		03/15/2017	ITG INC, NEW YORK	1,624,000	125,626	XXX	0	L
257559203	DOMTAR CORP		03/02/2017	ITG INC, NEW YORK	154,000	5,895	XXX	0	L
25960P109	DOUGLAS EMMETT INC		03/02/2017	ITG INC, NEW YORK	346,000	13,885	XXX	0	L
260003108	DOVER CORP COM		03/15/2017	ITG INC, NEW YORK	483,000	38,732	XXX	0	L
260543103	DOW CHEM CO COM		03/15/2017	ITG INC, NEW YORK	3,375,000	214,765	XXX	0	L
26138E109	DR PEPPER SNAPPLE INC		03/15/2017	ITG INC, NEW YORK	213,000	20,478	XXX	0	L
262037104	DRIL-GUIP INC COM		03/15/2017	ITG INC, NEW YORK	116,000	6,649	XXX	0	L
233331107	DTE ENERGY CO COM		03/15/2017	ITG INC, NEW YORK	523,000	53,233	XXX	0	L
263534109	DU PONT E IDE NEMOURS & CO		03/15/2017	ITG INC, NEW YORK	88,000	7,172	XXX	0	L
26441C204	DUKE ENERGY CORP NEW COM		03/15/2017	ITG INC, NEW YORK	2,311,000	188,683	XXX	0	L
264411505	DUKE REALTY CORP		03/02/2017	ITG INC, NEW YORK	855,000	22,230	XXX	0	L
26483E100	DUN & BRADSTREET CORP DEL NEW		03/02/2017	ITG INC, NEW YORK	54,000	5,765	XXX	0	L
269246401	E-TRADE FINANCIAL CORP		03/15/2017	ITG INC, NEW YORK	1,710,000	60,178	XXX	0	L
27579R104	EAST WEST BANCORP INC		03/15/2017	ITG INC, NEW YORK	439,000	23,973	XXX	0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
277432100	EASTMAN CHEM CO COM		03/15/2017	ITG INC, NEW YORK	453,000	35,984	XXX	0	L
G29183103	EATON CORP PLC		03/15/2017	ITG INC, NEW YORK	1,274,000	92,336	XXX	0	L
278768106	ECHOSTAR CORP		03/15/2017	ITG INC, NEW YORK	139,000	7,943	XXX	0	L
278865100	ECHOLAB INC COM		03/15/2017	ITG INC, NEW YORK	281,000	35,232	XXX	0	L
28035Q102	EDGEWELL PERSONAL CARE CO		03/15/2017	ITG INC, NEW YORK	181,000	13,641	XXX	0	L
281020107	EDISON INTL COM		03/15/2017	ITG INC, NEW YORK	1,100,000	87,880	XXX	0	L
28176E108	EDWARDS LIFESCIENCES CORP		01/03/2017	ITG INC, NEW YORK	266,000	25,254	XXX	0	L
291011104	EMERSON ELEC CO COM		03/15/2017	ITG INC, NEW YORK	2,176,000	131,218	XXX	0	L
29265N108	ENERGEN CORP		03/15/2017	ITG INC, NEW YORK	297,000	15,604	XXX	0	L
29272W109	ENERGIZER HOLDINGS INC		03/02/2017	ITG INC, NEW YORK	95,000	5,283	XXX	0	L
29364G103	ENERGY CORP NEW COM		03/15/2017	ITG INC, NEW YORK	417,000	31,499	XXX	0	L
29414D100	ENVISION HEALTHCARE CORP		03/02/2017	ITG INC, NEW YORK	460,000	29,340	XXX	0	L
26875P101	EOG RES INC COM		03/15/2017	ITG INC, NEW YORK	1,677,000	164,336	XXX	0	L
26884L109	EPR PROPERTIES		03/02/2017	ITG INC, NEW YORK	156,000	11,886	XXX	0	L
26884L109	EQT CORP COM		03/15/2017	ITG INC, NEW YORK	760,000	45,223	XXX	0	L
294429105	EQUIFAX INC COM		03/15/2017	ITG INC, NEW YORK	126,000	17,035	XXX	0	L
29444L700	EQUINIX INC		03/15/2017	ITG INC, NEW YORK	37,000	14,200	XXX	0	L
294628102	EQUITY COMMONWEALTH		03/15/2017	ITG INC, NEW YORK	374,000	11,643	XXX	0	L
29476L107	EQUITY RESIDENTIAL PPTYS TR SH		03/15/2017	ITG INC, NEW YORK	1,092,000	69,137	XXX	0	L
297178105	ESSEX PPTY TR		03/15/2017	ITG INC, NEW YORK	91,000	21,091	XXX	0	L
518439104	ESTEE LAUDER COS INC CL A		03/15/2017	ITG INC, NEW YORK	606,000	47,457	XXX	0	L
30040W108	EVERSOURCE ENERGY		03/15/2017	ITG INC, NEW YORK	1,047,000	61,534	XXX	0	L
30161N101	EXELON CORP COM		03/15/2017	ITG INC, NEW YORK	2,636,000	95,940	XXX	0	L
302130109	EXPEDITORS INTL WASH INC COM		03/15/2017	ITG INC, NEW YORK	172,000	9,752	XXX	0	L
30219G108	EXPRESS SCRIPTS HLDG CO		03/02/2017	ITG INC, NEW YORK	179,000	12,883	XXX	0	L
30224P200	EXTENDED STAY AMERICA INC		03/02/2017	ITG INC, NEW YORK	157,000	2,693	XXX	0	L
30225T102	EXTRA SPACE STORAGE INC		01/03/2017	ITG INC, NEW YORK	412,000	31,534	XXX	0	L
30231G102	EXXON MOBIL CORP		03/15/2017	ITG INC, NEW YORK	12,631,000	1,048,074	XXX	0	L
30303M102	FACEBOOK INC		03/15/2017	ITG INC, NEW YORK	902,000	126,036	XXX	0	L
311900104	FASTENAL CO		03/15/2017	ITG INC, NEW YORK	124,000	6,401	XXX	0	L
313747206	FEDERAL REALTY INVESTMENT TRUS		03/15/2017	ITG INC, NEW YORK	265,000	37,241	XXX	0	L
31428X106	FEDEX CORP COM		03/15/2017	ITG INC, NEW YORK	6,000	1,160	XXX	0	L
31620M106	FIDELITY NATL INFORMATION SVCS		03/15/2017	ITG INC, NEW YORK	442,000	36,400	XXX	0	L
316773100	FIFTH THIRD BANCORP		03/15/2017	ITG INC, NEW YORK	2,333,000	63,947	XXX	0	L
31816Q101	FIREEYE INC		03/02/2017	ITG INC, NEW YORK	287,000	3,160	XXX	0	L
31847R102	FIRST AMERICAN FINANCIAL CORP		03/02/2017	ITG INC, NEW YORK	264,000	10,225	XXX	0	L
320517105	FIRST HORIZON NATIONAL CORP		03/15/2017	ITG INC, NEW YORK	705,000	13,999	XXX	0	L
33616C100	FIRST REPUBLIC BANK/CA		03/02/2017	ITG INC, NEW YORK	68,000	6,515	XXX	0	L
336433107	FIRST SOLAR INC COM		03/15/2017	ITG INC, NEW YORK	413,000	14,104	XXX	0	L
337932107	FIRSTENERGY CORP COM		03/15/2017	ITG INC, NEW YORK	1,177,000	37,241	XXX	0	L
337738108	FISERV INC COM		03/15/2017	ITG INC, NEW YORK	116,000	13,649	XXX	0	L
302445101	FLIR SYS INC		03/15/2017	ITG INC, NEW YORK	755,000	27,685	XXX	0	L
34354P105	FLOWSERVE CORP COM		03/02/2017	ITG INC, NEW YORK	126,000	5,927	XXX	0	L
343412102	FLUOR CORP NEW COM		03/15/2017	ITG INC, NEW YORK	529,000	29,202	XXX	0	L
302491303	FMC CORP NEW COM		03/02/2017	ITG INC, NEW YORK	60,000	3,568	XXX	0	L
31620R303	FNF GROUP		03/15/2017	ITG INC, NEW YORK	804,000	30,471	XXX	0	L
344849104	FOOT LOCKER INC		03/02/2017	ITG INC, NEW YORK	34,000	2,605	XXX	0	L
345370860	FORD MTR CO DEL COM PAR \$0.01		03/15/2017	ITG INC, NEW YORK	14,233,000	180,277	XXX	0	L
345605109	FOREST CITY REALTY TRUST INC		03/15/2017	ITG INC, NEW YORK	699,000	16,048	XXX	0	L
34959J108	FORTIVE CORP		03/15/2017	ITG INC, NEW YORK	829,000	48,962	XXX	0	L
34964C106	FORTUNE BRANDS HOME & SECURITY		03/15/2017	ITG INC, NEW YORK	569,000	34,794	XXX	0	L
354613101	FRANKLIN RES INC COM		03/15/2017	ITG INC, NEW YORK	1,105,000	47,426	XXX	0	L
35671D957	FREEMONT MCMORAN COPPER B		03/15/2017	ITG INC, NEW YORK	4,998,000	65,454	XXX	0	L
35906A108	FRONTIER COMMUNICATIONS CORP		03/15/2017	ITG INC, NEW YORK	7,896,000	24,574	XXX	0	L

SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36487W109	GAMESTOP CORP NEW		03/02/2017	ITG INC, NEW YORK	253,000	6,322	XXX	0	L
364760108	GAP INC COM		03/02/2017	ITG INC, NEW YORK	484,000	12,168	XXX	0	L
369550108	GENERAL DYNAMICS CORP COM		03/15/2017	ITG INC, NEW YORK	520,000	99,473	XXX	0	L
369604103	GENERAL ELEC CO COM		03/15/2017	ITG INC, NEW YORK	23,157,000	696,565	XXX	0	L
370334104	GENERAL MLS INC COM		03/15/2017	ITG INC, NEW YORK	247,000	15,109	XXX	0	L
37045V100	GENERAL MOTORS CO		03/15/2017	ITG INC, NEW YORK	3,909,000	147,137	XXX	0	L
371559105	GENESE & WYOMING INC		03/15/2017	ITG INC, NEW YORK	186,000	13,468	XXX	0	L
371901109	GENTEX CORP		03/02/2017	ITG INC, NEW YORK	249,000	5,334	XXX	0	L
372460105	GENUINE PARTS CO COM		03/15/2017	ITG INC, NEW YORK	227,000	21,331	XXX	0	L
36174X101	GGP INC		03/15/2017	VARIOUS	3,915,000	97,287	XXX	0	L
375558103	GILEAD SCIENCES INC COM		03/15/2017	ITG INC, NEW YORK	1,555,000	108,301	XXX	0	L
37940X102	GLOBAL PAYMENTS INC		03/15/2017	ITG INC, NEW YORK	480,000	37,795	XXX	0	L
38141G104	GOLDMAN SACHS GROUP INC COM		03/15/2017	ITG INC, NEW YORK	1,216,000	303,816	XXX	0	L
382550101	GOODYEAR TIRE & RUBR CO COM		03/15/2017	ITG INC, NEW YORK	815,000	29,629	XXX	0	L
384637104	GRAHAM HOLDINGS CO		03/02/2017	ITG INC, NEW YORK	11,000	6,212	XXX	0	L
384802104	GRAINGER W W INC COM		03/15/2017	ITG INC, NEW YORK	70,000	17,322	XXX	0	L
388689101	GRAPHIC PACKAGING HOLDING CO		03/02/2017	ITG INC, NEW YORK	234,000	3,124	XXX	0	L
391164100	GREAT PLAINS ENERGY INC		03/15/2017	ITG INC, NEW YORK	659,000	19,241	XXX	0	L
402635304	GULFPORT ENERGY CORP		03/02/2017	ITG INC, NEW YORK	393,000	6,850	XXX	0	L
405217100	HAIN CELESTIAL GROUP INC/THE		03/02/2017	ITG INC, NEW YORK	64,000	2,259	XXX	0	L
406216101	HALLIBURTON CO COM		03/15/2017	ITG INC, NEW YORK	2,390,000	127,699	XXX	0	L
410345102	HANESBRANDS INC		01/03/2017	ITG INC, NEW YORK	1,237,000	27,214	XXX	0	L
410867105	HANOVER INSURANCE GROUP INC/TH		03/02/2017	ITG INC, NEW YORK	105,000	9,524	XXX	0	L
413086109	HARMAN INTL INDS INC NEW COM		03/02/2017	ITG INC, NEW YORK	85,000	9,484	XXX	0	L
413875105	HARRIS CORP DEL COM		03/15/2017	ITG INC, NEW YORK	383,000	42,397	XXX	0	L
416515104	HARTFORD FINL SVCS GROUP INC		03/15/2017	ITG INC, NEW YORK	1,090,000	53,621	XXX	0	L
418056107	HASBRO INC COM		03/15/2017	ITG INC, NEW YORK	26,000	2,588	XXX	0	L
419870100	HAWAIIAN ELECTRIC INDUSTRIES I		03/02/2017	ITG INC, NEW YORK	262,000	8,743	XXX	0	L
40412C101	HCA HOLDINGS INC		03/15/2017	ITG INC, NEW YORK	316,000	27,436	XXX	0	L
40414L109	HCP INC COM		03/15/2017	ITG INC, NEW YORK	1,433,000	45,253	XXX	0	L
423452101	HELMERICH & PAYNE INC		03/15/2017	ITG INC, NEW YORK	271,000	18,610	XXX	0	L
806407102	HENRY SCHEIN INC		03/15/2017	ITG INC, NEW YORK	71,000	12,264	XXX	0	L
42704L104	HERC HOLDINGS INC		03/02/2017	ITG INC, NEW YORK	48,000	2,320	XXX	0	L
427866108	HERSHEY FOODS CORP		03/15/2017	ITG INC, NEW YORK	32,000	3,498	XXX	0	L
42806J106	HERTZ GLOBAL HOLDINGS INC		03/02/2017	ITG INC, NEW YORK	143,000	3,245	XXX	0	L
42809H107	HESS CORP		03/15/2017	ITG INC, NEW YORK	1,028,000	52,191	XXX	0	L
42824C109	HEWLETT PACKARD CO		03/15/2017	ITG INC, NEW YORK	4,814,000	110,288	XXX	0	L
431284108	HIGHWOODS PROPERTIES INC		03/02/2017	ITG INC, NEW YORK	237,000	12,326	XXX	0	L
43300A203	HILTON WORLDWIDE HOLDINGS INC		03/02/2017	ITG INC, NEW YORK	52,000	3,025	XXX	0	L
436106108	HOLLYFRONTIER CORP		03/15/2017	ITG INC, NEW YORK	496,000	13,981	XXX	0	L
436440101	HOLOGIC INC		03/15/2017	ITG INC, NEW YORK	83,000	3,552	XXX	0	L
437076102	HOME DEPOT INC COM		03/15/2017	ITG INC, NEW YORK	382,000	56,521	XXX	0	L
438516106	HONEYWELL INTL INC COM		03/15/2017	ITG INC, NEW YORK	408,000	51,808	XXX	0	L
440452100	HORMEL FOODS CORP COM		03/15/2017	ITG INC, NEW YORK	462,000	16,373	XXX	0	L
44106M102	HOSPITALITY PROPERTIES TRUST		03/02/2017	ITG INC, NEW YORK	397,000	12,446	XXX	0	L
44107P104	HOST HOTELS & RESORTS INC		03/15/2017	ITG INC, NEW YORK	4,677,000	87,869	XXX	0	L
44267D107	HOWARD HUGHES CORP/THE		03/15/2017	ITG INC, NEW YORK	111,000	12,992	XXX	0	L
40434L105	HP INC		03/15/2017	ITG INC, NEW YORK	5,650,000	98,354	XXX	0	L
443510607	HUBBELL INC		03/02/2017	ITG INC, NEW YORK	45,000	5,436	XXX	0	L
444859102	HUMANA INC COM		03/02/2017	ITG INC, NEW YORK	20,000	4,252	XXX	0	L
446150104	HUNTINGTON BANCSHARES INC		03/15/2017	ITG INC, NEW YORK	3,293,000	46,774	XXX	0	L
446413106	HUNTINGTON INGALLS INDUSTRIES		03/02/2017	ITG INC, NEW YORK	14,000	3,057	XXX	0	L
447011107	HUNTSMAN CORP		03/15/2017	ITG INC, NEW YORK	607,000	13,631	XXX	0	L
448579102	HYATT HOTELS CORP		03/02/2017	ITG INC, NEW YORK	70,000	3,674	XXX	0	L

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44919P508	AC/INTERACTIVECORP COM PAR		03/02/2017	ITG INC, NEW YORK	38,000	2,809	XXX	0	L
459200101	IBM CORP COM		03/15/2017	ITG INC, NEW YORK	972,000	173,823	XXX	0	L
45168D104	IDEXX LABORATORIES INC		03/15/2017	ITG INC, NEW YORK	279,000	42,880	XXX	0	NR
452308109	ILLINOIS TOOL WKS INC COM		03/15/2017	ITG INC, NEW YORK	38,000	5,148	XXX	0	L
45337C102	INCYTE CORP		03/15/2017	ITG INC, NEW YORK	546,000	83,358	XXX	0	NR
G47791101	INGERSOLL-RAND PUBLIC LIMITED		03/15/2017	ITG INC, NEW YORK	299,000	23,938	XXX	0	L
457187102	INGREDION INC		03/02/2017	ITG INC, NEW YORK	53,000	6,423	XXX	0	L
458140100	INTEL CORP CALIF COM		03/15/2017	ITG INC, NEW YORK	15,206,000	541,726	XXX	0	L
45841N107	INTERACTIVE BROKERS GROUP INC		03/02/2017	ITG INC, NEW YORK	139,000	5,213	XXX	0	L
45866F104	INTERCONTINENTAL EXCHANGE GROUP		03/15/2017	ITG INC, NEW YORK	940,000	55,488	XXX	0	L
G4863A108	INTERNATIONAL GAME TECHNOLOGY		03/02/2017	ITG INC, NEW YORK	232,000	6,262	XXX	0	L
460146103	INTERNATIONAL PAPER CO COM		03/15/2017	ITG INC, NEW YORK	1,143,000	60,892	XXX	0	L
46120E602	INTUITIVE SURGICAL INC		03/15/2017	ITG INC, NEW YORK	1,000	747	XXX	0	L
G491BT108	INVESCO LTD SHS		03/02/2017	ITG INC, NEW YORK	845,000	27,370	XXX	0	L
45073V108	ITT INC		03/15/2017	ITG INC, NEW YORK	277,000	11,496	XXX	0	L
46625H100	J.P. MORGAN CHASE & CO		03/15/2017	ITG INC, NEW YORK	11,948,000	1,099,470	XXX	0	L
466313103	JABIL CIRCUIT INC COM		03/15/2017	ITG INC, NEW YORK	572,000	14,926	XXX	0	L
469814107	JACOBS ENGR GROUP INC COM		03/15/2017	ITG INC, NEW YORK	455,000	25,761	XXX	0	L
445658107	JB HUNT TRANSPORT SERVICES INC		03/15/2017	ITG INC, NEW YORK	59,000	5,611	XXX	0	L
477143101	JETBLUE AIRWAYS CORP		03/15/2017	ITG INC, NEW YORK	912,000	18,197	XXX	0	L
832696405	JM SMUCKER COMPANY		03/15/2017	ITG INC, NEW YORK	354,000	49,730	XXX	0	L
968223206	JOHN WILEY & SONS INC		03/02/2017	ITG INC, NEW YORK	109,000	5,724	XXX	0	L
478160104	JOHNSON & JOHNSON COM		03/15/2017	ITG INC, NEW YORK	7,671,000	962,055	XXX	0	L
G51502105	JOHNSON CONTROLS INTERNATIONAL		03/15/2017	ITG INC, NEW YORK	2,005,000	84,640	XXX	0	L
48020Q107	JONES LANG LASALLE INC		03/02/2017	ITG INC, NEW YORK	112,000	13,075	XXX	0	L
48203R104	JUNIPER NETWORKS INC COM		03/15/2017	ITG INC, NEW YORK	1,192,000	33,712	XXX	0	L
485170302	KANSAS CITY SOUTHERN		03/15/2017	ITG INC, NEW YORK	577,000	50,969	XXX	0	L
48242W106	KBR INC		03/02/2017	ITG INC, NEW YORK	353,000	5,302	XXX	0	L
493267108	KEYCORP NEW COM		03/15/2017	ITG INC, NEW YORK	3,718,000	69,521	XXX	0	L
49338L103	KEYSIGHT TECHNOLOGIES INC		03/15/2017	ITG INC, NEW YORK	525,000	20,028	XXX	0	L
49427F108	KILROY REALTY CORP		03/15/2017	ITG INC, NEW YORK	294,000	22,149	XXX	0	L
494368103	KIMBERLY CLARK CORP COM		03/15/2017	ITG INC, NEW YORK	448,000	60,424	XXX	0	L
49446R109	KIMCO RLTY CORP COM		03/15/2017	ITG INC, NEW YORK	1,236,000	28,893	XXX	0	L
49456B101	KINDER MORGAN INC/DELAWARE		03/15/2017	ITG INC, NEW YORK	5,411,000	118,079	XXX	0	L
497266106	KIRBY CORP		03/15/2017	ITG INC, NEW YORK	162,000	11,311	XXX	0	L
482480100	KLA TENCOR CORP		03/15/2017	ITG INC, NEW YORK	36,000	3,370	XXX	0	L
500255104	KOHL'S CORP COM		03/15/2017	ITG INC, NEW YORK	626,000	25,871	XXX	0	L
G5315B107	KOSMOS ENERGY LTD		03/02/2017	ITG INC, NEW YORK	387,000	2,368	XXX	0	L
500754106	KRAFT HEINZ CO/THE		03/15/2017	ITG INC, NEW YORK	1,709,000	156,316	XXX	0	L
502413107	L-3 TECHNOLOGIES INC		03/15/2017	VARIOUS	647,000	100,522	XXX	0	L
50540R409	LABORATORY CORP AMER HLDGS		03/15/2017	ITG INC, NEW YORK	183,000	26,106	XXX	0	L
512807108	LAM RESEARCH CORP		03/02/2017	ITG INC, NEW YORK	73,000	8,650	XXX	0	L
513272104	LAMB WESTON HOLDINGS INC		03/02/2017	ITG INC, NEW YORK	76,000	3,057	XXX	0	L
516806106	LAREDO PETROLEUM INC		03/02/2017	ITG INC, NEW YORK	323,000	4,477	XXX	0	L
521865204	LEAR CORP		03/02/2017	ITG INC, NEW YORK	28,000	4,033	XXX	0	L
524901105	LEGG MASON INC		03/02/2017	ITG INC, NEW YORK	259,000	9,723	XXX	0	L
524660107	LEGGITT & PLATT INC COM		03/15/2017	ITG INC, NEW YORK	98,000	4,895	XXX	0	L
525327102	LEIDOS HLDGS INC		03/02/2017	ITG INC, NEW YORK	146,000	7,818	XXX	0	L
526057104	LENNAR CORP COM		03/15/2017	ITG INC, NEW YORK	632,000	28,458	XXX	0	L
527288104	LEUCADIA NATL CORP COM		03/15/2017	ITG INC, NEW YORK	1,006,000	26,795	XXX	0	L
52729N308	LEVEL 3 COMMUNICATIONS INC		03/15/2017	ITG INC, NEW YORK	968,000	55,347	XXX	0	L
530307107	LIBERTY BROADBAND CORP		03/15/2017	ITG INC, NEW YORK	78,000	6,534	XXX	0	L
530307305	LIBERTY BROADBAND CORP		03/15/2017	ITG INC, NEW YORK	316,000	26,912	XXX	0	L
53046P109	LIBERTY EXPEDIA HOLDINGS INC		03/02/2017	ITG INC, NEW YORK	106,000	4,574	XXX	0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
53071M104	LIBERTY INTERACTIVE CORP QVC G		03/02/2017	ITG INC, NEW YORK	479,000	9,106	XXX	0	L
531229409	LIBERTY MEDIA CORP-LIBERTY SIR		03/15/2017	ITG INC, NEW YORK	279,000	10,968	XXX	0	L
531229607	LIBERTY MEDIA CORP-LIBERTY SIR		03/15/2017	ITG INC, NEW YORK	561,000	21,881	XXX	0	L
531172104	LIBERTY PROPERTY TRUST		03/02/2017	ITG INC, NEW YORK	360,000	14,227	XXX	0	L
53071M856	LIBERTY VENTURES		03/02/2017	ITG INC, NEW YORK	159,000	7,002	XXX	0	L
53219L109	LIFEPOINT HEALTH INC		03/02/2017	ITG INC, NEW YORK	90,000	5,725	XXX	0	L
532457108	LILLY ELI & CO COM		03/15/2017	ITG INC, NEW YORK	1,621,000	120,718	XXX	0	L
501797104	LIMITED INC COM		03/15/2017	ITG INC, NEW YORK	608,000	32,037	XXX	0	L
533900106	LINCOLN ELECTRIC HOLDINGS INC		03/02/2017	ITG INC, NEW YORK	50,000	4,275	XXX	0	L
534187109	LINCOLN NATL CORP IND COM		03/02/2017	ITG INC, NEW YORK	414,000	29,241	XXX	0	L
535678106	LINEAR TECHNOLOGY CORP COM		03/02/2017	ITG INC, NEW YORK	283,000	18,384	XXX	0	L
538034109	LIVE NATION ENTERTAINMENT INC		03/02/2017	ITG INC, NEW YORK	139,000	3,941	XXX	0	L
501889208	LKQ CORP		03/15/2017	ITG INC, NEW YORK	959,000	28,952	XXX	0	L
540424108	LOEWS CORP COM		03/15/2017	ITG INC, NEW YORK	780,000	36,907	XXX	0	L
54142L109	LOGMEIN INC		02/01/2017	VARIOUS	87,000	7,283	XXX	0	L
548661107	LOWES COS INC COM		03/15/2017	ITG INC, NEW YORK	389,000	32,396	XXX	0	L
50212V100	LPL FINANCIAL HOLDINGS INC		03/15/2017	ITG INC, NEW YORK	225,000	8,919	XXX	0	L
N53745100	LYONDELLBASELL INDUSTRIES NV		03/15/2017	ITG INC, NEW YORK	510,000	46,936	XXX	0	L
55261F104	M & T BK CORP COM		03/15/2017	ITG INC, NEW YORK	464,000	77,114	XXX	0	L
554382101	MACERICH CO/THE		03/15/2017	ITG INC, NEW YORK	440,000	29,268	XXX	0	L
55608B105	MACQUARIE INFRASTRUCTURE CO LL		03/15/2017	ITG INC, NEW YORK	229,000	17,582	XXX	0	L
55616P104	MACYS INC COM		03/15/2017	ITG INC, NEW YORK	945,000	30,669	XXX	0	L
55825T103	MADISON SQUARE GARDEN CO/THE		03/15/2017	ITG INC, NEW YORK	54,000	10,280	XXX	0	L
G5785G107	MALLINKRODT PLC		03/15/2017	ITG INC, NEW YORK	334,000	17,056	XXX	0	L
56418H100	MANPOWERGROUP INC		03/15/2017	ITG INC, NEW YORK	205,000	20,301	XXX	0	L
565849106	MARATHON OIL		03/15/2017	ITG INC, NEW YORK	3,811,000	63,387	XXX	0	L
56585A102	MARATHON PETROLEUM CORP		03/15/2017	ITG INC, NEW YORK	1,559,000	79,783	XXX	0	L
570535104	MARKEL CORP		03/15/2017	ITG INC, NEW YORK	41,000	40,142	XXX	0	L
571903202	MARRIOTT INTL INC NEW CL A		03/15/2017	ITG INC, NEW YORK	460,000	40,345	XXX	0	L
571748102	MARSH & MCLENNAN COS INC COM		03/15/2017	ITG INC, NEW YORK	98,000	7,287	XXX	0	L
573284106	MARTIN MARIETTA MATERIALS INC		03/15/2017	ITG INC, NEW YORK	22,000	4,779	XXX	0	L
574599106	MASCO CORP COM		03/15/2017	ITG INC, NEW YORK	316,000	10,853	XXX	0	L
57636Q104	MASTERCARD INC CL A		03/15/2017	ITG INC, NEW YORK	9,000	1,008	XXX	0	L
579780206	MCCORMICK & CO NON VOTING		03/15/2017	ITG INC, NEW YORK	136,000	13,856	XXX	0	L
580135101	MCDONALDS CORP COM		03/15/2017	ITG INC, NEW YORK	239,000	30,566	XXX	0	L
58155Q103	MCKESSON HBQC INC COM		01/03/2017	ITG INC, NEW YORK	513,000	76,323	XXX	0	L
552690109	MDU RESOURCES GROUP INC		03/15/2017	ITG INC, NEW YORK	594,000	16,069	XXX	0	L
582639106	MEAD JOHNSON NUTRITION CO COM		03/15/2017	ITG INC, NEW YORK	687,000	60,344	XXX	0	L
58602B106	MEDNAX INC COM		03/02/2017	ITG INC, NEW YORK	61,000	4,337	XXX	0	L
58933Y105	MERCK & CO INC NEW		03/15/2017	ITG INC, NEW YORK	8,686,000	570,678	XXX	0	L
59156R108	METLIFE INC COM		03/15/2017	ITG INC, NEW YORK	2,593,000	138,695	XXX	0	L
592688105	METTLER-TOLEDO INTERNATIONAL I		03/15/2017	ITG INC, NEW YORK	81,000	39,326	XXX	0	L
552953101	MGM RESORTS INTERNATIONAL		03/15/2017	ITG INC, NEW YORK	1,321,000	34,949	XXX	0	L
595017104	MICROCHIP TECHNOLOGY INC COM		03/15/2017	ITG INC, NEW YORK	13,000	969	XXX	0	L
595112103	MICRON TECHNOLOGY INC COM		03/15/2017	ITG INC, NEW YORK	2,884,000	72,055	XXX	0	L
594918104	MICROSOFT CORP COM		03/15/2017	ITG INC, NEW YORK	2,948,000	190,912	XXX	0	L
59522J103	MID-AMERICA APARTMENT COMMUNIT		03/15/2017	ITG INC, NEW YORK	715,000	70,779	XXX	0	L
608190104	MOHAWK INDUSTRIES INC		03/15/2017	ITG INC, NEW YORK	101,000	23,306	XXX	0	L
60871R209	MOLSON COORS BREWING CO CL B		03/15/2017	ITG INC, NEW YORK	554,000	54,470	XXX	0	L
609207105	MONDELEZ INTERNATIONAL INC		03/15/2017	ITG INC, NEW YORK	5,175,000	228,009	XXX	0	L
61166W101	MONSANTO CO NEW COM		03/15/2017	ITG INC, NEW YORK	643,000	73,419	XXX	0	L
61174X109	MONSTER BEVERAGE CORP		03/15/2017	ITG INC, NEW YORK	823,000	37,256	XXX	0	L
615369105	MOODYS CORP COM		03/02/2017	ITG INC, NEW YORK	43,000	4,837	XXX	0	L
617446448	MORGAN STANLEY DEAN WITTER & CO		03/15/2017	ITG INC, NEW YORK	4,895,000	225,865	XXX	0	L

SCHEDULE D - PART 3

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

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61945C103	MOSAIC COITHE		03/15/2017	ITG INC, NEW YORK	1,071,000	32,226	XXX	0	L
620076307	MOTOROLA SOLUTIONS INC		03/15/2017	ITG INC, NEW YORK	485,000	39,535	XXX	0	L
553530106	MSC INDUSTRIAL DIRECT CO INC		03/02/2017	ITG INC, NEW YORK	63,000	6,490	XXX	0	L
626717102	MURPHY OIL CORP COM		03/15/2017	ITG INC, NEW YORK	499,000	13,921	XXX	0	L
N59465109	MYLAN N V		03/15/2017	ITG INC, NEW YORK	1,131,000	50,172	XXX	0	L
G63359F103	NABORS INDUSTRIES LTD		03/15/2017	ITG INC, NEW YORK	842,000	12,102	XXX	0	L
631103108	NASDAQ STK MKT INC COM STK		03/02/2017	ITG INC, NEW YORK	276,000	19,668	XXX	0	L
636180101	NATIONAL FUEL GAS CO		03/15/2017	ITG INC, NEW YORK	225,000	13,634	XXX	0	L
637417106	NATIONAL RETAIL PROPERTIES INC		03/02/2017	ITG INC, NEW YORK	352,000	15,710	XXX	0	L
637071101	NATIONAL-OILWELL INC		03/15/2017	ITG INC, NEW YORK	1,051,000	42,120	XXX	0	L
63938C108	NAVIENT CORP W/D		03/15/2017	ITG INC, NEW YORK	923,000	13,723	XXX	0	L
64110D104	NETAPP INC COM		03/15/2017	ITG INC, NEW YORK	887,000	37,484	XXX	0	L
64110L106	NETFLIX INC		03/15/2017	ITG INC, NEW YORK	157,000	22,806	XXX	0	L
649445103	NEW YORK COMMUNITY BANCORP INC		03/15/2017	ITG INC, NEW YORK	1,452,000	21,518	XXX	0	L
651290108	NEWFIELD EXPLORATION CO		03/15/2017	ITG INC, NEW YORK	452,000	16,427	XXX	0	L
651639106	NEWMONT MINING CORP COM		03/15/2017	ITG INC, NEW YORK	1,861,000	62,882	XXX	0	L
65249B109	NEWS CORP		03/15/2017	ITG INC, NEW YORK	1,904,000	24,214	XXX	0	L
65249B208	NEWS CORP		03/02/2017	ITG INC, NEW YORK	299,000	3,965	XXX	0	L
65339F101	NEXTERA ENERGY INC		03/15/2017	ITG INC, NEW YORK	1,572,000	206,368	XXX	0	L
G6518L108	NIELSEN HOLDINGS PLC		03/02/2017	ITG INC, NEW YORK	176,000	7,939	XXX	0	L
654106103	NIKE INC CL B COM		03/15/2017	ITG INC, NEW YORK	851,000	44,986	XXX	0	L
65473P105	NISOURCE INC COM		03/15/2017	ITG INC, NEW YORK	984,000	23,615	XXX	0	L
655044105	NOBLE ENERGY INC		03/15/2017	ITG INC, NEW YORK	1,184,000	43,052	XXX	0	L
655844108	NORFOLK SOUTHN CORP COM		03/15/2017	ITG INC, NEW YORK	1,022,000	122,934	XXX	0	L
665859104	NORTHERN TR CORP COM		03/02/2017	ITG INC, NEW YORK	465,000	41,083	XXX	0	L
666807102	NORTHROP GRUMMAN CORP COM		03/15/2017	ITG INC, NEW YORK	103,000	25,117	XXX	0	L
G66721104	NORWEGIAN CRUISE LINE HOLDINGS		03/15/2017	ITG INC, NEW YORK	441,000	22,528	XXX	0	L
629377508	NRG ENERGY INC		03/15/2017	ITG INC, NEW YORK	1,103,000	18,966	XXX	0	L
67018T105	NU SKIN ENTERPRISES INC		03/15/2017	ITG INC, NEW YORK	119,000	6,009	XXX	0	L
670346105	NUCOR CORP		03/15/2017	ITG INC, NEW YORK	901,000	56,599	XXX	0	L
67066G104	NVIDIA CORP COM		03/15/2017	ITG INC, NEW YORK	57,000	5,846	XXX	0	L
67103H107	O'REILLY AUTOMOTIVE INC		03/15/2017	ITG INC, NEW YORK	86,000	23,282	XXX	0	L
674599105	OCCIDENTAL PETE CORP COM		03/15/2017	ITG INC, NEW YORK	2,141,000	140,069	XXX	0	L
675232102	OCEANEERING INTERNATIONAL INC		03/02/2017	ITG INC, NEW YORK	241,000	6,832	XXX	0	L
670637103	OGE ENERGY CORP		03/15/2017	ITG INC, NEW YORK	609,000	22,516	XXX	0	L
679580100	OLD DOMINION FIGHT LINES INC		03/02/2017	ITG INC, NEW YORK	57,000	5,252	XXX	0	L
680223104	OLD REPUBLIC INTERNATIONAL COR		03/15/2017	ITG INC, NEW YORK	739,000	15,187	XXX	0	L
681936100	OMEGA HEALTHCARE INVESTORS INC		03/02/2017	ITG INC, NEW YORK	259,000	8,480	XXX	0	L
682189105	ON SEMICONDUCTOR CORP		03/15/2017	ITG INC, NEW YORK	1,135,000	17,236	XXX	0	L
68268W103	ONEMAIN HOLDINGS INC		03/02/2017	ITG INC, NEW YORK	130,000	3,609	XXX	0	L
68389X105	ORACLE CORPORATION COM		03/15/2017	ITG INC, NEW YORK	8,453,000	363,025	XXX	0	L
68557N103	ORBITAL ATK INC		03/15/2017	ITG INC, NEW YORK	178,000	17,119	XXX	0	L
688239201	OSHKOSH CORP		03/15/2017	ITG INC, NEW YORK	223,000	15,687	XXX	0	L
69007J106	OUTFRONT MEDIA INC		03/02/2017	ITG INC, NEW YORK	285,000	7,553	XXX	0	L
690742101	OWENS CORNING		03/15/2017	ITG INC, NEW YORK	350,000	21,119	XXX	0	L
693718108	PACCAR INC		03/15/2017	ITG INC, NEW YORK	957,000	64,874	XXX	0	L
695263103	PACWEST BANCORP		03/15/2017	ITG INC, NEW YORK	362,000	20,215	XXX	0	L
69924R108	PARAMOUNT GROUP INC		03/02/2017	ITG INC, NEW YORK	425,000	7,268	XXX	0	L
701094104	PARKER HANNIFIN CORP COM		03/15/2017	ITG INC, NEW YORK	408,000	64,368	XXX	0	L
701877102	PARSLEY ENERGY INC		03/02/2017	ITG INC, NEW YORK	379,000	11,844	XXX	0	L
703395103	PATTERSON COS INC		03/15/2017	ITG INC, NEW YORK	22,000	1,008	XXX	0	L
703481101	PATTERSON-UTI ENERGY INC		03/15/2017	ITG INC, NEW YORK	498,000	13,583	XXX	0	L
70450Y103	PAYPAL HOLDINGS INC		03/15/2017	ITG INC, NEW YORK	503,000	21,327	XXX	0	L
69318G106	PBF ENERGY INC		03/15/2017	ITG INC, NEW YORK	333,000	7,664	XXX	0	L

SCHEDULE D - PART 3

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

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708160106	PENNEY J C INC COM		03/02/2017	ITG INC, NEW YORK	759,000	4,835	XXX	0	L
70959W103	PENSKE AUTOMOTIVE GROUP INC		03/02/2017	ITG INC, NEW YORK	94,000	4,744	XXX	0	L
712704105	PEOPLES UTD FINL INC COM		03/15/2017	ITG INC, NEW YORK	945,000	18,082	XXX	0	L
713448108	PEPSICO INC COM		03/15/2017	ITG INC, NEW YORK	457,000	50,360	XXX	0	L
714046109	PERKINELMER INC COM		03/15/2017	ITG INC, NEW YORK	262,000	14,467	XXX	0	L
717081103	PFIZER INC COM STK USD0.05		03/15/2017	ITG INC, NEW YORK	19,070,000	659,075	XXX	0	L
69331C108	PG&E CORP COM		03/15/2017	ITG INC, NEW YORK	1,444,000	95,804	XXX	0	L
718172109	PHILIP MORRIS INTL INC COM		03/15/2017	ITG INC, NEW YORK	4,853,000	524,524	XXX	0	L
718546104	PHILLIPS 66		03/15/2017	ITG INC, NEW YORK	1,683,000	133,064	XXX	0	L
720190206	PIEDMONT OFFICE REALTY TRUST I		03/02/2017	ITG INC, NEW YORK	357,000	8,022	XXX	0	L
72147K108	PILGRIMS PRIDE CORP		03/02/2017	ITG INC, NEW YORK	125,000	2,588	XXX	0	L
72348P104	PINNACLE FOODS INC		03/15/2017	ITG INC, NEW YORK	353,000	20,420	XXX	0	L
723484101	PINNACLE WEST CAP CORP COM		03/15/2017	ITG INC, NEW YORK	464,000	38,726	XXX	0	L
723787107	PIONEER NAT RES CO		03/15/2017	ITG INC, NEW YORK	534,000	100,902	XXX	0	L
72766Q105	PLATFORM SPECIALTY PRODUCTS CO		03/15/2017	ITG INC, NEW YORK	595,000	7,826	XXX	0	L
693475105	PNC FINANCIAL SERVICES GROUP		03/15/2017	ITG INC, NEW YORK	1,724,000	218,474	XXX	0	L
733174700	POPULAR INC		03/02/2017	ITG INC, NEW YORK	252,000	11,103	XXX	0	L
737446104	POST HOLDINGS INC		03/02/2017	ITG INC, NEW YORK	60,000	5,036	XXX	0	L
69351T106	PPL CORP COM		03/15/2017	ITG INC, NEW YORK	2,550,000	94,029	XXX	0	L
74005P104	PRAXAIR INC COM		03/02/2017	ITG INC, NEW YORK	78,000	9,266	XXX	0	L
74051N102	PREMIER INC		03/02/2017	ITG INC, NEW YORK	141,000	2,450	XXX	0	L
74144T108	PRICE T ROWE GROUP INC COM		03/02/2017	ITG INC, NEW YORK	819,000	10,113	XXX	0	L
74251V102	PRINCIPAL FINANCIAL GROUP INC		03/15/2017	ITG INC, NEW YORK	129,000	51,612	XXX	0	L
74267C106	PROASSURANCE CORP		03/02/2017	ITG INC, NEW YORK	7,748	7,748	XXX	0	L
742718109	PROCTER & GAMBLE CO COM		03/15/2017	ITG INC, NEW YORK	7,358,000	669,771	XXX	0	L
743315103	PROGRESSIVE CORP OHIO COM		03/15/2017	ITG INC, NEW YORK	1,669,000	66,477	XXX	0	L
74340W103	PROLOGIS INC		03/15/2017	ITG INC, NEW YORK	1,599,000	81,496	XXX	0	L
69370C100	PRUDENTIAL FINL INC		03/15/2017	ITG INC, NEW YORK	1,232,000	137,652	XXX	0	L
74460D109	PTC INC		03/02/2017	ITG INC, NEW YORK	156,000	8,574	XXX	0	L
744573106	PUBLIC STORAGE INC COM		03/15/2017	ITG INC, NEW YORK	66,000	14,727	XXX	0	L
745867101	PUBLIC SVC ENTERPRISE GROUP		03/15/2017	ITG INC, NEW YORK	1,523,000	69,499	XXX	0	L
693656100	PULTE CORP COM		03/15/2017	ITG INC, NEW YORK	680,000	15,435	XXX	0	L
74733V100	PVH CORP		03/15/2017	ITG INC, NEW YORK	246,000	22,645	XXX	0	L
74736K101	QEP RESOURCES INC-W/I		03/15/2017	ITG INC, NEW YORK	730,000	10,153	XXX	0	L
747525103	QUALCOMM INC		03/15/2017	ITG INC, NEW YORK	353,000	23,610	XXX	0	L
747545101	QUALITY CARE PTYS INC		03/15/2017	ITG INC, NEW YORK	3,808,000	217,245	XXX	0	L
74762E102	QUANTA SVCS INC COM		03/15/2017	ITG INC, NEW YORK	286,000	5,412	XXX	0	L
74834L100	QUEST DIAGNOSTICS INC COM		03/15/2017	ITG INC, NEW YORK	284,000	10,662	XXX	0	L
74876Y101	QUINTILES IMS HOLDINGS INC		03/02/2017	ITG INC, NEW YORK	450,000	44,420	XXX	0	L
751212101	RALPH LAUREN CORP		03/15/2017	ITG INC, NEW YORK	63,000	4,838	XXX	0	L
75281A109	RANGE RES CORP COM		03/15/2017	ITG INC, NEW YORK	337,000	27,319	XXX	0	L
754730109	RAYMOND JAMES FINANCIAL INC		03/15/2017	ITG INC, NEW YORK	662,000	18,320	XXX	0	L
754907103	RAYONIER INC		03/15/2017	ITG INC, NEW YORK	386,000	30,458	XXX	0	L
755111507	RAYTHEON CO NEW		03/15/2017	ITG INC, NEW YORK	375,000	11,020	XXX	0	L
75605Y106	REALOGY HOLDINGS CORP		03/15/2017	ITG INC, NEW YORK	688,000	106,284	XXX	0	L
756109104	REALTY INCOME CORP		03/15/2017	ITG INC, NEW YORK	442,000	12,268	XXX	0	L
756571102	RED HAT INC COM		03/15/2017	ITG INC, NEW YORK	789,000	47,510	XXX	0	L
758750103	REGAL BELOIT CORP		03/15/2017	ITG INC, NEW YORK	295,000	24,568	XXX	0	L
758766109	REGAL ENTERTAINMENT GROUP		03/02/2017	ITG INC, NEW YORK	136,000	10,248	XXX	0	L
758849103	REGENCY CENTERS CORP		03/15/2017	ITG INC, NEW YORK	143,000	3,077	XXX	0	L
75886F107	REGENERON PHARMACEUTICALS INC		03/15/2017	ITG INC, NEW YORK	841,000	56,162	XXX	0	L
7591EP100	REGIONS FINL CORP		03/15/2017	ITG INC, NEW YORK	2,000	796	XXX	0	L
759351604	REINSURANCE GROUP OF AMERICA I		03/15/2017	ITG INC, NEW YORK	3,727,000	56,854	XXX	0	L
					195,000	25,364	XXX	0	L

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759509102	RELIANCE STEEL & ALUMINUM CO		03/15/2017	ITG INC, NEW YORK	212,000	17,889	XXX	0	L
760759100	REPUBLIC SVCS INC COM		03/15/2017	ITG INC, NEW YORK	854,000	53,627	XXX	0	L
76131V202	RETAIL PROPERTIES OF AMERICA I		03/02/2017	ITG INC, NEW YORK	586,000	8,931	XXX	0	L
761713106	REYNOLDS AMERN INC		03/15/2017	ITG INC, NEW YORK	1,177,000	72,183	XXX	0	L
762760106	RICE ENERGY INC		03/15/2017	ITG INC, NEW YORK	471,000	9,420	XXX	0	L
773903109	ROCKWELL INTL CORP NEW COM		03/15/2017	ITG INC, NEW YORK	107,000	16,538	XXX	0	L
776696106	ROPER INDUSTRIES INC		03/02/2017	ITG INC, NEW YORK	109,000	23,194	XXX	0	L
G7665A101	ROWAN COS PLC		03/02/2017	ITG INC, NEW YORK	281,000	5,092	XXX	0	L
V7780T103	ROYAL CARIBBEAN CRUISES LTD		03/15/2017	ITG INC, NEW YORK	515,000	49,994	XXX	0	L
780287108	ROYAL GOLD INC		03/15/2017	ITG INC, NEW YORK	185,000	11,972	XXX	0	L
749660106	RPC INC		03/02/2017	ITG INC, NEW YORK	143,000	2,909	XXX	0	L
783549108	RYDER SYS INC COM		03/15/2017	ITG INC, NEW YORK	163,000	12,480	XXX	0	L
80283M101	SANTANDER CONSUMER USA HOLDING		03/02/2017	ITG INC, NEW YORK	236,000	3,436	XXX	0	L
78410G104	SBA COMMUNICATIONS CORP		03/02/2017	ITG INC, NEW YORK	101,000	11,644	XXX	0	L
80589M102	SCANA CORP NEW COM		03/15/2017	ITG INC, NEW YORK	306,000	21,400	XXX	0	L
806857108	SCHLUMBERGER LTD COM		03/15/2017	ITG INC, NEW YORK	4,716,000	380,699	XXX	0	L
808513105	SCHWAB CHARLES CORP NEW COM		03/15/2017	ITG INC, NEW YORK	1,341,000	57,036	XXX	0	L
81211K100	SEALED AIR CORP NEW COM		03/15/2017	ITG INC, NEW YORK	93,000	4,270	XXX	0	L
816851109	SEMPRA ENERGY COM		03/15/2017	ITG INC, NEW YORK	795,000	87,606	XXX	0	L
81721M109	SENIOR HOUSING PROPERTIES TRUS		03/02/2017	ITG INC, NEW YORK	513,000	10,404	XXX	0	L
824348106	SHERWIN WILLIAMS CO COM		03/15/2017	ITG INC, NEW YORK	93,000	29,073	XXX	0	L
82669G104	SIGNATURE BK NEW YORK NY		03/02/2017	ITG INC, NEW YORK	53,000	8,451	XXX	0	L
828806109	SIMON PPTY GROUP INC NEW COM		03/15/2017	ITG INC, NEW YORK	74,000	13,349	XXX	0	L
83088M102	SKYWORKS SOLUTIONS INC		03/02/2017	ITG INC, NEW YORK	34,000	3,222	XXX	0	L
78440X101	SL GREEN REALTY CORP		03/15/2017	ITG INC, NEW YORK	298,000	33,014	XXX	0	L
78442P106	SLM CORP		03/15/2017	ITG INC, NEW YORK	1,302,000	15,627	XXX	0	L
78454L100	SM ENERGY CO		03/02/2017	ITG INC, NEW YORK	216,000	5,417	XXX	0	L
833034101	SNAP ON INC COM		03/15/2017	ITG INC, NEW YORK	39,000	6,678	XXX	0	L
835495102	SONOCO PRODUCTS CO		03/15/2017	ITG INC, NEW YORK	303,000	16,334	XXX	0	L
842587107	SOUTHERN CO COM		03/15/2017	ITG INC, NEW YORK	2,620,000	132,021	XXX	0	L
844741108	SOUTHWEST AIRLS CO COM		03/15/2017	ITG INC, NEW YORK	798,000	43,331	XXX	0	L
848574109	SPIRIT AEROSYSTEMS HOLDINGS IN		03/02/2017	ITG INC, NEW YORK	132,000	8,067	XXX	0	L
848577102	SPIRIT AIRLINES INC		03/15/2017	ITG INC, NEW YORK	218,000	11,134	XXX	0	L
84860W102	SPIRIT REALTY CAPITAL INC		03/15/2017	ITG INC, NEW YORK	1,468,000	15,723	XXX	0	L
85207U105	SPRINT CORP		03/15/2017	ITG INC, NEW YORK	2,318,000	20,216	XXX	0	L
854502101	STANLEY BLACK & DECKER		03/15/2017	ITG INC, NEW YORK	409,000	52,736	XXX	0	L
855030102	STAPLES INC COM		03/15/2017	ITG INC, NEW YORK	4,102,000	36,992	XXX	0	L
855244109	STARBUCKS CORP COM		03/15/2017	ITG INC, NEW YORK	425,000	23,184	XXX	0	L
85571B105	STARWOOD PROPERTY TRUST INC		03/15/2017	ITG INC, NEW YORK	765,000	17,358	XXX	0	L
857477103	STATE STREET CORP		03/15/2017	ITG INC, NEW YORK	1,099,000	88,186	XXX	0	L
858119100	STEEL DYNAMICS INC		03/15/2017	ITG INC, NEW YORK	611,000	22,026	XXX	0	L
858912108	STERICYCLE INC COM		03/15/2017	ITG INC, NEW YORK	12,000	996	XXX	0	L
862121100	STORE CAPITAL CORP		03/02/2017	ITG INC, NEW YORK	372,000	9,028	XXX	0	L
863667101	STRYKER CORP		03/15/2017	ITG INC, NEW YORK	126,000	16,738	XXX	0	L
866674104	SUN COMMUNITIES INC		03/02/2017	ITG INC, NEW YORK	165,000	13,555	XXX	0	L
867652406	SUNPOWER CORP		03/02/2017	ITG INC, NEW YORK	142,000	1,211	XXX	0	L
867914103	SUNTRUST BKS INC		03/15/2017	ITG INC, NEW YORK	1,397,000	82,965	XXX	0	L
868157108	SUPERIOR ENERGY SERVICES INC		03/15/2017	ITG INC, NEW YORK	459,000	7,302	XXX	0	L
78486Q101	SVB FINANCIAL GROUP		03/02/2017	ITG INC, NEW YORK	33,000	6,340	XXX	0	L
871503108	SYMANTEC CORP COM		03/15/2017	ITG INC, NEW YORK	1,574,000	46,572	XXX	0	L
87165B103	SYNCHRONY FINANCIAL		03/15/2017	ITG INC, NEW YORK	2,356,000	84,688	XXX	0	L
871607107	SYNOPSYS INC		03/15/2017	ITG INC, NEW YORK	418,000	29,602	XXX	0	L
87161C501	SYNOVUS FINANCIAL CORP		03/15/2017	ITG INC, NEW YORK	380,000	16,153	XXX	0	L
871829107	SYSCO CORP COM		03/15/2017	ITG INC, NEW YORK	281,000	14,778	XXX	0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
872590104	T-MOBILE US INC		03/02/2017	ITG INC, NEW YORK	259,000	16,200	XXX	0	L
873868103	TAHOE RESOURCES INC		03/15/2017	ITG INC, NEW YORK	919,000	7,362	XXX	0	L
87612G101	TARGA RESOURCES CORP		03/15/2017	ITG INC, NEW YORK	541,000	30,854	XXX	0	L
87612E106	TARGET CORP COM		03/15/2017	ITG INC, NEW YORK	1,889,000	107,104	XXX	0	L
876664103	TAUBMAN CENTERS INC		03/02/2017	ITG INC, NEW YORK	72,000	5,012	XXX	0	L
872275102	TCF FINANCIAL CORP		03/15/2017	ITG INC, NEW YORK	480,000	8,386	XXX	0	L
87236Y108	TD AMERITRADE HOLDING CORP		03/02/2017	ITG INC, NEW YORK	66,000	2,638	XXX	0	L
87901J105	TEGNA INC		03/15/2017	ITG INC, NEW YORK	1,367,000	32,386	XXX	0	L
879369106	TELEFLEX INC		03/15/2017	ITG INC, NEW YORK	109,000	21,239	XXX	0	L
879433829	TELEPHONE & DATA SYSTEMS INC		03/02/2017	ITG INC, NEW YORK	235,000	6,235	XXX	0	4
880770102	TERADYNE INC COM		03/15/2017	ITG INC, NEW YORK	620,000	18,155	XXX	0	L
880779103	TEREX CORP NEW		03/02/2017	ITG INC, NEW YORK	261,000	8,305	XXX	0	L
88160R101	TESLA MOTORS INC		03/02/2017	ITG INC, NEW YORK	16,000	4,008	XXX	0	4
881609101	TESORO PETE CORP		03/15/2017	ITG INC, NEW YORK	332,000	27,774	XXX	0	L
882508104	TEXAS INSTRS INC COM		03/15/2017	ITG INC, NEW YORK	409,000	33,468	XXX	0	L
883203101	TEXTRON INC COM		03/02/2017	ITG INC, NEW YORK	417,000	20,366	XXX	0	L
883556102	THERMO ELECTRON CORP COM		03/15/2017	ITG INC, NEW YORK	815,000	130,374	XXX	0	L
884903105	THOMSON REUTERS CORP		03/15/2017	ITG INC, NEW YORK	919,000	39,686	XXX	0	L
886547108	TIFFANY & CO NEW COM		03/15/2017	ITG INC, NEW YORK	335,000	30,218	XXX	0	L
887317303	TIME WARNER INC NEW COM NEW		03/15/2017	ITG INC, NEW YORK	1,201,000	118,732	XXX	0	L
887389104	TIMKEN CO/THE		03/02/2017	ITG INC, NEW YORK	173,000	7,692	XXX	0	L
872540109	TJX COS INC NEW COM		03/15/2017	ITG INC, NEW YORK	229,000	18,135	XXX	0	L
889478103	TOLL BROTHERS INC		03/02/2017	ITG INC, NEW YORK	202,000	7,070	XXX	0	L
891027104	TORCHMARK CORP		03/15/2017	ITG INC, NEW YORK	363,000	28,327	XXX	0	L
892356106	TRACTOR SUPPLY CO		03/15/2017	ITG INC, NEW YORK	249,000	17,995	XXX	0	L
89417E109	TRAVELERS COS INC COM		03/15/2017	ITG INC, NEW YORK	828,000	102,848	XXX	0	L
89469A104	TREEHOUSE FOODS INC		03/02/2017	ITG INC, NEW YORK	92,000	7,888	XXX	0	L
896047503	TRIBUNE MEDIA CO		03/15/2017	ITG INC, NEW YORK	218,000	8,122	XXX	0	L
896239100	TRIMBLE INC		03/02/2017	ITG INC, NEW YORK	129,000	4,103	XXX	0	L
896522109	TRINITY INDUSTRIES INC		03/15/2017	ITG INC, NEW YORK	456,000	12,119	XXX	0	L
896945201	TRIPADVISOR INC		01/03/2017	ITG INC, NEW YORK	374,000	17,694	XXX	0	L
90130A101	TWENTY FIRST CENTURY FOX INC		03/15/2017	ITG INC, NEW YORK	584,000	17,660	XXX	0	L
90130A200	TWENTY-FIRST CENTURY FOX INC		03/02/2017	ITG INC, NEW YORK	273,000	8,114	XXX	0	L
90184L102	TWITTER INC		03/02/2017	ITG INC, NEW YORK	183,000	2,891	XXX	0	L
90187B101	TWO HARBORS INVESTMENT CORP		03/02/2017	ITG INC, NEW YORK	853,000	7,958	XXX	0	L
902494103	TYSON FOODS INC CL A		03/15/2017	ITG INC, NEW YORK	502,000	31,681	XXX	0	L
902973304	U S BANCORP DEL NEW		03/15/2017	ITG INC, NEW YORK	4,528,000	250,804	XXX	0	L
902653104	UDR INC		03/15/2017	ITG INC, NEW YORK	930,000	33,739	XXX	0	L
902681105	UGI CORP NEW COM		03/15/2017	ITG INC, NEW YORK	526,000	25,562	XXX	0	L
90384S303	ULTA SALON COSMETICS &		03/15/2017	ITG INC, NEW YORK	12,000	3,453	XXX	0	L
904311107	UNDER ARMOUR INC		01/03/2017	ITG INC, NEW YORK	601,000	17,994	XXX	0	L
904311206	UNDER ARMOUR INC		03/15/2017	ITG INC, NEW YORK	576,000	10,276	XXX	0	L
907818108	UNION PAC CORP COM		03/15/2017	ITG INC, NEW YORK	2,268,000	245,030	XXX	0	L
910047109	UNITED CONTINENTAL HOLDINGS IN		03/15/2017	ITG INC, NEW YORK	893,000	64,523	XXX	0	L
91324P102	UNITED HEALTH GROUP INC COM		03/15/2017	ITG INC, NEW YORK	208,000	35,732	XXX	0	L
911312106	UNITED PARCEL SVC INC CL B		03/15/2017	ITG INC, NEW YORK	349,000	37,605	XXX	0	L
911363109	UNITED RENTALS INC		03/02/2017	ITG INC, NEW YORK	28,000	3,613	XXX	0	L
912909108	UNITED STATES STEEL CORP NEW		03/15/2017	ITG INC, NEW YORK	470,000	17,612	XXX	0	L
913017109	UNITED TECHNOLOGIES CORP COM		03/15/2017	ITG INC, NEW YORK	2,179,000	245,742	XXX	0	L
91307C102	UNITED THERAPEUTICS CORP		03/15/2017	ITG INC, NEW YORK	97,000	14,248	XXX	0	L
91325V108	UNITI GROUP INC		03/02/2017	ITG INC, NEW YORK	301,000	8,627	XXX	0	L
913903100	UNIVERSAL HEALTH SERVICES INC		03/15/2017	ITG INC, NEW YORK	476,000	58,020	XXX	0	L
91529Y106	UNUMPROVIDENT CORP		03/15/2017	ITG INC, NEW YORK	728,000	35,332	XXX	0	L
903293405	USG CORP		03/02/2017	ITG INC, NEW YORK	215,000	7,276	XXX	0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
91913Y100	VALERO ENERGY CORP COM NEW		03/15/2017	ITG INC, NEW YORK	1,310,000	87,642	XXX	0	L
92214X106	VAREX IMAGING CORP		01/30/2017	Investment Tech Group	112,000	2,588	XXX	0	L
92240G101	VECTREN CORP		03/15/2017	ITG INC, NEW YORK	253,000	14,425	XXX	0	L
92276F100	VENTAS INC		03/02/2017	ITG INC, NEW YORK	520,000	33,753	XXX	0	L
92339V100	VEREIT INC		03/15/2017	ITG INC, NEW YORK	2,964,000	26,051	XXX	0	L
92345Y106	VERISK ANALYTICS INC		03/15/2017	ITG INC, NEW YORK	104,000	8,328	XXX	0	L
92343V104	VERIZON COMMUNICATIONS COM		03/15/2017	ITG INC, NEW YORK	7,435,000	372,130	XXX	0	L
92553P201	VIACOM INC NEW CL B		03/02/2017	ITG INC, NEW YORK	1,237,000	45,009	XXX	0	L
92826C839	VISA INC COM CL A		03/15/2017	ITG INC, NEW YORK	1,050,000	94,427	XXX	0	L
92837T100	VISTA OUTDOOR INC		03/02/2017	ITG INC, NEW YORK	123,000	2,556	XXX	0	L
928563402	VIVARE INC		03/02/2017	ITG INC, NEW YORK	125,000	11,214	XXX	0	L
929042109	VORNADO RLTY TR COM		03/15/2017	ITG INC, NEW YORK	534,000	57,519	XXX	0	L
929089100	VOYA FINANCIAL INC		03/15/2017	ITG INC, NEW YORK	625,000	25,920	XXX	0	L
929160109	VULCAN MATLS CO COM		03/15/2017	ITG INC, NEW YORK	89,000	10,577	XXX	0	L
91843L103	VWR CORP		03/02/2017	ITG INC, NEW YORK	181,000	5,044	XXX	0	L
931142103	WAL MART STORES INC COM		03/15/2017	ITG INC, NEW YORK	4,743,000	335,421	XXX	0	L
931427108	WALGREENS BOOTS ALLIANCE INC		03/15/2017	ITG INC, NEW YORK	2,005,000	173,493	XXX	0	L
94106L109	WASTE MGMT INC DEL COM		03/15/2017	ITG INC, NEW YORK	376,000	27,659	XXX	0	L
941848103	WATERS CORP COM		03/15/2017	ITG INC, NEW YORK	6,000	950	XXX	0	L
92939U106	WEC ENERGY GROUP INC		03/15/2017	ITG INC, NEW YORK	1,103,000	66,409	XXX	0	L
948741103	WEINGARTEN REALTY INVESTORS		03/02/2017	ITG INC, NEW YORK	287,000	9,979	XXX	0	L
949090104	WELBILT INC		03/02/2017	ITG INC, NEW YORK	174,000	3,309	XXX	0	L
949746101	WELLS FARGO & CO NEW COM		03/15/2017	ITG INC, NEW YORK	16,647,000	972,555	XXX	0	L
95040Q104	WELLTOWER INC		03/15/2017	ITG INC, NEW YORK	1,399,000	96,256	XXX	0	L
95058W100	WENDY'S CO/THE		03/02/2017	ITG INC, NEW YORK	201,000	2,762	XXX	0	L
95082P105	WESCO INTERNATIONAL INC		03/15/2017	ITG INC, NEW YORK	149,000	10,445	XXX	0	L
95709T100	WESTAR ENERGY INC		03/15/2017	ITG INC, NEW YORK	432,000	23,635	XXX	0	L
957638109	WESTERN ALLIANCE		03/02/2017	ITG INC, NEW YORK	100,000	5,184	XXX	0	L
958102105	WESTERN DIGITAL CORP DEL COM		03/15/2017	ITG INC, NEW YORK	786,000	60,031	XXX	0	L
959802109	WESTERN UN CO COM		03/15/2017	ITG INC, NEW YORK	204,000	4,119	XXX	0	L
960413102	WESTLAKE CHEMICAL CORP		03/02/2017	ITG INC, NEW YORK	85,000	5,558	XXX	0	L
96145D105	WESTROCK CO		03/15/2017	ITG INC, NEW YORK	766,000	40,949	XXX	0	L
962166104	WEYERHAEUSER CO COM		03/15/2017	ITG INC, NEW YORK	2,066,000	70,533	XXX	0	L
963320106	WHIRLPOOL CORP COM		03/15/2017	ITG INC, NEW YORK	340,000	60,393	XXX	0	L
G9618E107	WHITE MOUNTAINS INSURANCE GROU		03/15/2017	ITG INC, NEW YORK	12,000	11,177	XXX	0	L
966387102	WHITING PETE CORP NEW		03/02/2017	ITG INC, NEW YORK	452,000	4,877	XXX	0	L
966637106	WHOLE FOODS MKT INC		03/15/2017	ITG INC, NEW YORK	949,000	28,360	XXX	0	L
969457100	WILLIAMS COS INC COM		03/15/2017	ITG INC, NEW YORK	2,718,000	78,695	XXX	0	L
981475106	WORLD FUEL SVC CORP		03/15/2017	ITG INC, NEW YORK	211,000	7,723	XXX	0	L
92936U109	WP CAREY INC		03/15/2017	ITG INC, NEW YORK	316,000	19,650	XXX	0	L
98212B103	WPX ENERGY INC		03/15/2017	ITG INC, NEW YORK	1,175,000	15,037	XXX	0	L
084423102	WR BERKLEY CORP		03/15/2017	ITG INC, NEW YORK	294,000	21,034	XXX	0	L
38388F108	WR GRACE & CO		03/02/2017	ITG INC, NEW YORK	71,000	5,014	XXX	0	L
98389B100	XCEL ENERGY INC COM		03/15/2017	ITG INC, NEW YORK	1,633,000	71,722	XXX	0	L
984121103	XEROX CORP COM		03/15/2017	ITG INC, NEW YORK	3,081,000	22,491	XXX	0	L
983919101	XILINX INC COM		03/15/2017	ITG INC, NEW YORK	717,000	42,879	XXX	0	L
98419M100	XYLEM INC COM		03/15/2017	ITG INC, NEW YORK	404,000	19,691	XXX	0	L
984332106	YAHOO INC		03/15/2017	ITG INC, NEW YORK	2,620,000	120,624	XXX	0	L
985617105	YELP INC		03/02/2017	ITG INC, NEW YORK	38,000	1,292	XXX	0	L
98954M200	ZILLOW GROUP INC		03/02/2017	ITG INC, NEW YORK	77,000	2,667	XXX	0	L
98956P102	ZIMMER HOLDINGS		03/02/2017	ITG INC, NEW YORK	194,000	22,898	XXX	0	L
989701107	ZIONS BANCORP		03/15/2017	ITG INC, NEW YORK	1,250,000	55,501	XXX	0	L
98978V103	ZOETIS INC		03/15/2017	ITG INC, NEW YORK	209,000	11,347	XXX	0	L
98986T108	ZYNGA INC		03/02/2017	ITG INC, NEW YORK	1,790,000	4,923	XXX	0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
29250N105	ENBRIDGE INC	D	02/27/2017	VARIOUS	2,101,000	56,368	XXX	0	L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX	40,768,498	XXX	0	XXX
9799997	Subtotal - Common Stocks - Part 3				XXX	40,768,498	XXX	0	XXX
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX
9799999	Subtotal - Common Stocks				XXX	40,768,498	XXX	0	XXX
9899999	Subtotal - Preferred and Common Stocks				XXX	51,699,611	XXX	43,513	XXX
9999999	Total - Bonds, Preferred and Common Stocks				XXX	119,041,059	XXX	242,055	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

SCHEDULE D - PART 4**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of****During the Current Quarter**

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14								15
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Years (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (e)
Bonds - U.S. Governments																				
83162CQX4	SBA GTP PARTN CTFES 2007-20C 1	03/01/2017	VARIOUS	XXX	132,170	132,170	147,039	144,624	0	(221)	0	(221)	0	144,402	0	(12,233)	(12,233)	0	03/01/2027	1
962521M66	U.S. TREASURY NOTE	01/30/2017	VARIOUS	XXX	14,867,176	15,023,000	15,088,726	15,077,543	0	(1,704)	0	(1,704)	0	15,075,839	0	(208,663)	(208,663)	16,676	06/15/2019	1
919238S43	U.S. TREASURY NOTE	03/06/2017	VARIOUS	XXX	13,908,990	14,098,000	14,068,262	14,072,497	0	1,579	0	1,579	0	14,074,075	0	(165,086)	(165,086)	66,924	07/15/2019	1
0599999	Subtotal - Bonds - U.S. Governments			XXX	29,908,335	29,253,170	29,304,026	29,294,663	0	(347)	0	(347)	0	29,294,316	0	(385,982)	(385,982)	82,599	XXX	XXX
Bonds - U.S. States, Territories and Possessions																				
452152CP4	ILLINOIS ST	01/01/2017	MATURITY	XXX	1,000,000	1,000,000	1,088,020	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,000	01/01/2017	2FE
968251M66	WILKES-BARRE PA AREA SCH DIST	03/20/2017	Donaldson Lufkin	XXX	87,459	80,000	87,208	87,208	0	(129)	0	(129)	0	87,079	0	380	380	1,167	08/01/2036	2FE
9199999	Subtotal - Bonds - U.S. States, Territories and Possessions			XXX	1,087,459	1,080,000	1,175,228	1,087,208	0	(129)	0	(129)	0	1,087,079	0	380	380	26,167	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
153476BL9	CENTRAL FLA EXPWY AUTH SR LIEN	03/20/2017	CITIGROUP GLOBAL MARKETS, INC.	XXX	755,798	725,000	752,014	752,014	0	(525)	0	(525)	0	751,488	0	4,310	4,310	11,278	07/01/2031	1FE
167501PK5	CHICAGO ILL BRD ED	01/01/2017	Sink Pmt @ 100.0000000	XXX	100,000	100,000	86,472	86,472	0	13,528	0	13,528	0	100,000	0	(89)	(89)	0	01/01/2020	2FE
3128ZFZB7	FILMFC POOL #2B-1638	03/15/2017	PRINCIPAL RECEIPT	XXX	4,082	4,172	4,082	4,172	0	0	0	0	0	4,172	0	(89)	(89)	0	08/01/2043	1
31300MLL7	FILMFC POOL #B4-9343	03/15/2017	PRINCIPAL RECEIPT	XXX	41,230	41,230	42,390	42,396	0	(1,26)	0	(1,26)	0	41,230	0	0	0	0	08/01/2043	1
312939W73	FILMFC POOL #A9-1538	03/15/2017	PRINCIPAL RECEIPT	XXX	67,098	67,098	72,423	72,423	0	(5,325)	0	(5,325)	0	67,098	0	0	0	324	03/01/2040	1
3128MJU56	FILMFC POOL #G0-8635	03/15/2017	PRINCIPAL RECEIPT	XXX	24,453	24,453	24,869	24,869	0	(407)	0	(407)	0	24,453	0	0	0	93	04/01/2045	1
3128MJWU0	FILMFC POOL #G0-8638	03/15/2017	PRINCIPAL RECEIPT	XXX	14,750	14,750	14,785	14,785	0	(35)	0	(35)	0	14,750	0	0	0	57	08/01/2045	1
3128MAJZ0	FILMFC POOL #G0-8741	03/15/2017	PRINCIPAL RECEIPT	XXX	12,251	12,251	12,048	12,048	0	204	0	204	0	12,251	0	0	0	55	12/01/2046	1
31335AZ68	FILMFC POOL #G6-0765	03/15/2017	PRINCIPAL RECEIPT	XXX	21,510	21,510	21,535	21,535	0	(24)	0	(24)	0	21,510	0	0	0	80	11/01/2046	1
3132GD8M9	FILMFC POOL #Q0-0876	03/15/2017	PRINCIPAL RECEIPT	XXX	23,496	23,496	25,398	25,393	0	(1,857)	0	(1,857)	0	23,496	0	0	0	133	05/01/2041	1
3132GDMY7	FILMFC POOL #Q0-8239	03/15/2017	PRINCIPAL RECEIPT	XXX	53,116	53,116	54,083	54,046	0	(930)	0	(930)	0	53,116	0	0	0	279	05/01/2042	1
3132JNKT7	FILMFC POOL #Q2-7288	03/15/2017	PRINCIPAL RECEIPT	XXX	20,273	20,273	19,851	19,870	0	403	0	403	0	20,273	0	0	0	63	09/01/2043	1
3132MXP8	FILMFC POOL #Q2-7286	03/15/2017	PRINCIPAL RECEIPT	XXX	67,633	67,633	68,806	68,754	0	(1,21)	0	(1,21)	0	67,633	0	0	0	306	07/01/2044	1
3132QRCA0	FILMFC POOL #Q3-4690	03/15/2017	PRINCIPAL RECEIPT	XXX	9,871	9,871	9,828	9,828	0	42	0	42	0	9,871	0	0	0	57	07/01/2045	1
3132QRKQ9	FILMFC POOL #Q3-4957	03/15/2017	PRINCIPAL RECEIPT	XXX	22,741	22,741	22,796	22,797	0	(56)	0	(56)	0	22,741	0	0	0	76	07/01/2045	1
313393NK4	FILMFC MULTICLASS MTG	03/15/2017	PRINCIPAL RECEIPT	XXX	44,187	44,187	47,596	47,596	0	(2,045)	0	(2,045)	0	44,187	0	0	0	309	09/15/2018	1
31417AJL9	FNMA POOL #0AB3872	03/25/2017	PRINCIPAL RECEIPT	XXX	39,057	39,057	41,162	41,162	0	(5)	0	(5)	0	39,057	0	(1,072)	(1,072)	91	11/01/2044	1
3138EMV40	FNMA POOL #0AL5134	03/25/2017	PRINCIPAL RECEIPT	XXX	32,817	32,817	33,893	32,817	0	(82)	0	(82)	0	32,817	0	(237)	(237)	4,066	10/01/2044	1
3138ETG59	FNMA POOL #0AL8319	02/27/2017	VARIOUS	XXX	697,623	677,500	700,789	699,089	0	(1,229)	0	(1,229)	0	697,860	0	(12,939)	(12,939)	7,407	09/01/2044	1
3138ETM45	FNMA POOL #0AL8478	02/27/2017	VARIOUS	XXX	1,197,726	1,165,996	1,211,446	1,211,446	0	(3,18)	0	(3,18)	0	1,210,665	0	0	0	95	04/01/2046	1
3138ETND4	FNMA POOL #0AL8487	03/25/2017	PRINCIPAL RECEIPT	XXX	46,610	46,610	47,928	47,928	0	(22)	0	(22)	0	46,610	0	0	0	38	10/01/2043	1
3138W92G4	FNMA POOL #0AS0774	03/25/2017	PRINCIPAL RECEIPT	XXX	15,945	15,945	15,967	15,966	0	(25)	0	(25)	0	15,945	0	0	0	41	07/01/2043	1
3138X0Y28	FNMA POOL #0AU1628	03/25/2017	PRINCIPAL RECEIPT	XXX	18,652	18,652	18,677	18,677	0	(746)	0	(746)	0	18,652	0	0	0	326	08/01/2043	1
3138X9E71	FNMA POOL #0AU3751	03/25/2017	PRINCIPAL RECEIPT	XXX	118,775	118,775	125,177	124,989	0	(6,215)	0	(6,215)	0	118,775	0	0	0	18,775	07/01/2043	1
3136A1HC2	FNMA GTD REMIC PTT 1-98 VC	03/23/2017	PRINCIPAL RECEIPT	XXX	24,217	24,217	26,918	24,963	0	(746)	0	(746)	0	24,217	0	0	0	72	01/25/2023	1
99081HA19	GREAT LAKES MI WTR AUTH SEWAGE	03/27/2017	Donaldson Lufkin	XXX	1,014,830	1,000,000	1,002,350	1,002,350	0	(49)	0	(49)	0	1,002,301	0	12,529	12,529	17,000	07/01/2034	1FE
544450CB3	LOS ANGELES CA DEPT OF ARPT'S A	01/09/2017	Dain Rauscher	XXX	121,914	125,000	121,183	121,183	0	(6)	0	(6)	0	121,173	0	741	741	2,611	09/15/2041	1FE
5462824V3	LOUISIANA ST LOCAL GOVT ENVRNM	02/21/2017	Donaldson Lufkin	XXX	125,238	125,000	121,183	121,183	0	11	0	11	0	121,193	0	4,044	4,044	2,611	10/01/2046	1FE
649291JAV6	NEW JERSEY ST ECON DEV AUTH LE	02/15/2017	VARIOUS	XXX	2,365,787	2,366,000	2,359,179	2,359,179	0	6,821	0	6,821	0	2,366,000	0	(213)	(213)	0	02/15/2017	1FE
898526FE3	TSASC INC NY	01/13/2017	Jefferies & Co	XXX	271,033	250,000	267,960	267,960	0	(2)	0	(2)	0	267,958	0	3,074	3,074	0	06/01/2036	1FE
9199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment			XXX	7,372,712	7,242,260	7,169,534	6,938,200	0	(2,842)	0	(2,842)	0	7,362,585	0	10,147	10,147	45,301	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
268317AG9	ELECTRICITE DE FRANCE 144A	01/20/2017	MATURITY	XXX	1,983,000	1,983,000	1,974,295	1,982,844	0	156	0	156	0	1,983,000	0	0	0	11,402	01/20/2017	1FE
55608JAD0	MACQUARIE GROUP LTD 144A	02/23/2017	MELNONTORONTO	XXX	871,232	859,000	916,743	874,230	0	(3,604)	0	(3,604)	0	870,626	0	606	606	23,032	08/10/2017	2FE
70659PAF8	PENARH MASTER ISSU YA A1 144A	03/20/2017	MATURITY	XXX	590,000	590,000	590,000	590,000	0	(440)	0	(440)	0	455,000	0	0	0	7,320	03/18/2019	1FE
92533PRC5	RABOBANK NEDERLAND UTRECH	01/19/2017	MATURITY	XXX	455,000	455,000	488,579	455,440	0	0	0	0	0	455,000	0	0	0	7,678	01/19/2017	1FE
00440EJL6	VACOM INC	03/29/2017	Donaldson Lufkin	XXX	75,464	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	456	02/28/2057	3
00105E4H5	AFLAC INC	02/15/2017	MATURITY	XXX	760,000	760,000	845,743	764,243	0	(4,243)	0	(4,243)	0	760,000	0	464	464	21,660	02/15/2017	1FE
023767AA4	AMERICAN AIRLINES 2011-1 CLASS	02/15/2017	MATURITY	XXX	816,000	816,000	844,969	817,948	0	(1,348)	0	(1,348)	0	816,000	0	0	0	10,812	02/15/2017	1FE
043767A48	AMERICAN AIRLINES 2011-1 CLASS	01/13/2017	Sink Pmt @ 100.0000000	XXX	52,885	52,885	57,512	56,936	0	(4,051)	0	(4,051)	0	52,885	0	0	0	0	07/31/2022	1FE
023767A48	ARF FLEET LEASE TRUS A2 144A	03/15/2017	PRINCIPAL RECEIPT	XXX	199,629	199,629	199,629	199,618	0	10	0	10	0	199,629	0	0	0	373	07/31/2018	1FE
07388RAE7	BEAR STEARNS COMMERCIA PW16 A4	03/01/2017	VARIOUS	XXX	99,913	99,913	107,125	100,995	0	(482)	0	(482)	0	99,913	0	(859)	(859)	444	02/11/2044	1FM
07388RAE2	BEAR STEARNS COMMERCIA PW16 A4	03/12/2017	VARIOUS	XXX	260,761	260,761	288,643	263,885	0	(2,665)	0	(2,665)	0	261,620	0	0	0	3,129	06/11/2040	1FM
07388RAE9	BEAR STEARNS COMMERCIA PW17 A4	03/13/2017	PRINCIPAL RECEIPT	XXX	180,560	180,560	187,397	182,739	0											

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11				13	14		15	16	17	18	19	20	21	22
										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 Maturity Date	NAIC Designation or Market Indicator (a)
131347AE1	CALPINE CORP 144A	03/06/2017	03/06/2017	Alex Brown & Sons	XXX	373,137	359,000	384,130	367,376	0	(447)	0	0	(447)	0	366,929	0	6,209	6,209	18,141	03/15/2023	3FE		
125144AE1	CD 2007-CDS MORTGAGE TR CDS A4	03/15/2017	03/15/2017	PRINCIPAL RECEIPT	XXX	176,000	176,000	194,943	180,259	0	(4,259)	0	0	(4,259)	0	176,000	0	0	0	1,171	08/15/2044	1FM		
151020AG9	CELESTONE CORP	02/24/2017	02/24/2017	Montgomery Secs	XXX	798,419	797,000	804,217	798,741	0	(411)	0	0	(411)	0	798,330	0	89	89	8,245	08/15/2017	2FE		
165182BR6	CHELANE FPD 15-1A A 144A	03/07/2017	03/07/2017	PRINCIPAL RECEIPT	XXX	51,973	51,973	51,973	51,973	0	0	0	0	0	0	51,973	0	0	0	106	02/07/2027	1FE		
166764AV2	CHEVRON CORP	02/28/2017	02/28/2017	First Union Cap Mkts	XXX	1,194,522	1,195,000	1,195,000	1,195,000	0	0	0	0	0	0	1,195,000	0	(478)	(478)	8,201	03/02/2018	1FE		
173110BK5	CITIGROUP COMMERCIAL MOR C6 A4	03/10/2017	03/10/2017	PRINCIPAL RECEIPT	XXX	797,236	797,236	839,414	813,928	0	(16,692)	0	0	(16,692)	0	797,236	0	0	0	7,545	12/10/2049	1FM		
17313KA8	CITIGROUP COMMERCIAL MOR C7 A4	03/10/2017	03/10/2017	PRINCIPAL RECEIPT	XXX	19,100	19,100	20,047	19,511	0	(410)	0	0	(410)	0	19,100	0	0	0	180	11/10/2049	1FM		
12824HAD5	CNN EQUIPMENT TRUST 2012-D A4	03/15/2017	03/15/2017	VARIOUS	XXX	186,328	186,328	185,579	186,180	15	(3,15)	0	0	(3,15)	0	186,195	0	134	134	135	11/15/2019	1FE		
19075CAD5	COBALT CMBS COMMERCIAL M C2 A3	03/10/2017	03/10/2017	PRINCIPAL RECEIPT	XXX	431,684	431,684	453,049	434,999	0	(3,315)	0	0	(3,315)	0	431,684	0	0	0	2,388	04/15/2047	1FM		
20047RAE3	COMM 2007-C9 MORTGAGE TR C9 A4	03/10/2017	03/10/2017	PRINCIPAL RECEIPT	XXX	976,651	976,651	1,058,586	993,338	0	(16,687)	0	0	(16,687)	0	976,651	0	0	0	11,000	12/10/2049	1FM		
20173VAE0	COMMERCIAL MORTGAGE TR CG11 A4	03/01/2017	03/01/2017	PRINCIPAL RECEIPT	XXX	79,647	79,647	87,884	81,122	0	(1,476)	0	0	(1,476)	0	79,647	0	0	0	952	12/10/2049	1FM		
201730AE1	COMMERCIAL MORTGAGE TRU G5B A4	03/01/2017	03/01/2017	PRINCIPAL RECEIPT	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/10/2039	1FM		
201918CG9	CONSUMERS ENERGY CO	02/15/2017	02/15/2017	MATURITY	XXX	760,000	760,000	816,400	763,885	0	(3,885)	0	0	(3,885)	0	760,000	0	0	0	19,570	02/15/2017	1FE		
20179VA01	CONTINENTAL AIRLINES 2010-1 CL	01/17/2017	01/17/2017	Sink PMT @ 100.00000000	XXX	26,089	26,089	27,660	26,089	0	(1,571)	0	0	(1,571)	0	26,089	0	0	0	0	01/12/2021	1FE		
20173TAE5	CREDIT SUISSE COMMERCIAL C4 A4	03/15/2017	03/15/2017	PRINCIPAL RECEIPT	XXX	109,395	109,395	117,557	111,306	0	(1,911)	0	0	(1,911)	0	109,395	0	0	0	660	09/15/2039	1FM		
1286650CH1	CYS HEALTH CORP	02/24/2017	02/24/2017	BK OF NEW YORK	XXX	1,004,990	1,000,000	999,300	999,635	34	0	0	0	34	0	999,669	0	5,321	5,321	11,664	07/20/2018	2FE		
126551AA0	DVS PASS-THROUGH TR 2014 144A	03/15/2017	03/15/2017	Sink PMT @ 100.00000000	XXX	2,194	2,194	2,194	2,194	0	0	0	0	0	2,194	0	0	0	8	08/10/2036	2FE			
25779MAP8	DEVON ENERGY CORP	02/13/2017	02/13/2017	Morgan Stanley	XXX	574,707	575,000	514,608	520,607	1,023	0	0	0	1,023	0	521,629	0	53,077	53,077	4,724	05/15/2022	2FE		
30579VA01	ENTERPRISE PRODUCTS OPERATING	02/24/2017	02/24/2017	Morgan Stanley	XXX	596,048	596,048	675,103	600,048	0	(3,962)	0	0	(3,962)	0	596,087	0	(39)	(39)	16,878	09/15/2017	2FE		
30161NA6	EXELON CORP	02/24/2017	02/24/2017	Lehman Bros Inc	XXX	812,292	812,000	811,448	811,877	41	0	0	0	41	0	811,918	0	374	374	2,867	06/09/2017	2FE		
34530AF8	FORD CREDIT AUTO LEASE 14-B	01/17/2017	01/17/2017	VARIOUS	XXX	160,045	160,045	160,045	160,045	0	0	0	0	0	160,045	0	0	0	180	12/15/2017	1FE			
34528DE1	FORD CREDIT FLOORPLAN MAS A1	01/17/2017	01/17/2017	VARIOUS	XXX	1,562,000	1,562,000	1,562,054	1,561,997	1	0	0	0	1	0	1,561,998	0	2	2	3,104	02/15/2019	1FE		
381458A9	GOLDMAN SACHS GROUP INC THE	02/23/2017	02/23/2017	VARIOUS	XXX	400,772	400,000	399,700	399,700	14	0	0	0	14	0	399,720	0	1,052	1,052	1,917	12/13/2019	2FE		
44289AD2	HYUNDAI AUTO LEASE S B A3 144A	03/15/2017	03/15/2017	Goldman Sachs NY	XXX	53,571	53,571	53,571	53,569	2	0	0	0	2	0	53,571	0	0	0	188	09/15/2018	1FE		
44890VAD4	HYUNDAI AUTO LEASE S B A4 144A	03/17/2017	03/17/2017	PRINCIPAL RECEIPT	XXX	1,435,249	1,435,249	1,435,009	1,435,235	14	0	0	0	14	0	1,435,249	0	0	0	2,937	09/17/2018	1FE		
44891TAE7	HYUNDAI CAPITAL AMERICA 144A	02/24/2017	02/24/2017	BNP Paribas Securities	XXX	703,451	700,000	704,134	703,130	204	0	0	0	204	0	702,926	0	525	525	7,924	03/18/2019	2FE		
46629YAC3	J P MORGAN CHASE 07-CB18 CL A4	02/13/2017	02/13/2017	VARIOUS	XXX	277,152	277,152	277,152	277,152	0	0	0	0	0	277,152	0	0	0	1,480	06/12/2047	1FM			
46631QAD4	J P MORGAN CHASE COMMERCIAL C20 A4	03/13/2017	03/13/2017	PRINCIPAL RECEIPT	XXX	200,081	200,081	200,691	200,569	0	(4,485)	0	0	(4,485)	0	200,081	0	0	0	1,923	02/12/2051	1FM		
46630JAC3	J P MORGAN CHASE COMMERCIAL C20 A4	03/13/2017	03/13/2017	PRINCIPAL RECEIPT	XXX	119,579	119,579	120,495	120,495	0	(916)	0	0	(916)	0	119,579	0	0	0	1,059	01/15/2049	1FM		
50180AC4	LB-US COMMERCIAL MORTGAGE C1 A2	03/15/2017	03/15/2017	PRINCIPAL RECEIPT	XXX	6,696	6,696	7,448	6,630	328	0	0	0	328	0	6,696	0	0	0	38	04/15/2045	1FM		
52109RBM2	LB-US COMMERCIAL MORTGAGE C7 A3	03/15/2017	03/15/2017	PRINCIPAL RECEIPT	XXX	32,603	32,603	36,175	32,931	0	(48)	0	0	(48)	0	32,603	0	0	0	127	09/15/2045	1FM		
53079EAN4	LIBERTY MUTUAL GROU INC 144A	03/13/2017	03/13/2017	Jefferies & Co	XXX	98,175	85,000	95,004	94,991	14	0	0	0	14	0	94,943	0	3,232	3,232	18	03/15/2037	3FE		
56584A9D8	MARATHON OIL CORP	02/24/2017	02/24/2017	First Union Cap Mkts	XXX	417,935	408,000	469,698	420,722	0	(2,468)	0	0	(2,468)	0	418,236	0	87	87	10,200	10/01/2017	2FE		
581557B0	MCKESSON CORP	02/24/2017	02/24/2017	Montgomery Secs	XXX	965,087	965,000	965,000	965,000	0	0	0	0	0	965,000	0	0	0	5,922	03/10/2017	2FE			
591568BP2	MELVILLE INC	02/23/2017	02/23/2017	Montgomery Secs	XXX	180,773	175,000	175,159	175,159	(5)	0	0	0	(5)	0	175,151	0	5,621	5,621	1,699	12/29/2009	2FE		
60088CAE6	ML-CFC COMMERCIAL MORTGAGE 9 A4	03/14/2017	03/14/2017	PRINCIPAL RECEIPT	XXX	10,652	10,652	11,749	10,659	207	0	0	0	207	0	10,652	0	0	0	93	09/12/2049	1FM		
55315FAC4	MMAF EQUIPMENT FINA AA A3 144A	03/16/2017	03/16/2017	VARIOUS	XXX	447,820	450,000	449,943	449,963	5	0	0	0	5	0	449,988	0	(2,148)	(2,148)	1,406	06/15/2020	1FE		
55314QAD9	MMAF EQUIPMENT FINA AA A4 144A	03/16/2017	03/16/2017	VARIOUS	XXX	27,355	27,180	27,355	27,193	(13)	0	0	0	(13)	0	27,180	0	0	0	48	10/10/2018	1FE		
61747YCG8	MORGAN STANLEY	02/23/2017	02/23/2017	Morgan Stanley	XXX	388,927	350,000	401,751	394,642	(2,669)	0	0	0	(2,669)	0	391,973	0	(3,046)	(3,046)	7,452	05/13/2044	1FM		
61747YCG8	MORGAN STANLEY CAPITAL IQ13 A4	01/11/2017	01/11/2017	VARIOUS	XXX	125,807	125,807	134,114	126,378	(305)	0	0	0	(305)	0	126,073	0	(267)	(267)	562	03/15/2044	1FM		
61754JAF5	MORGAN STANLEY CAPITAL T27 A4	03/13/2017	03/13/2017	PRINCIPAL RECEIPT	XXX	250,569	250,569	276,349	254,477	(3,909)	0	0	0	(3,909)	0	250,569	0	0	0	2,535	06/11/2042	1FM		
61757ALE0	MORGAN STANLEY CAPITAL T29 A4	03/13/2017	03/13/2017	PRINCIPAL RECEIPT	XXX	21,199	21,199	24,204	22,103	(904)	0	0	0	(904)	0	21,199	0	0	0	154	01/11/2043	1FM		
61758FA9	MSRR 2009-GG10 A4	03/01/2017	03/01/2017	PRINCIPAL RECEIPT	XXX	576,181	576,181	621,761	581,736	(6,556)	0	0	0	(6,556)	0	576,181	0	0	0	3,715	08/12/2045	1FM		
64829FAA9	NEW RESIDENTIAL MOR 1A A1 144A	03/25/2017	03/25/2017	PRINCIPAL RECEIPT	XXX	23,403	15,371	21,296	21,296	2,107	0	0	0	2,107	0	23,403	0	0	0	99	03/25/2056	1FM		
64829JAA1	NEW RESIDENTIAL MOR 1A A1 144A	03/27/2017	03/27/2017	MATURITY	XXX	583,000	583,000	583,238	582,932	(2)	0	0	0	(2)	0	583,000	0	(450)	(450)	51	02/25/2057	1FE		
64829VBR3	NEW YORK LIFE GLOBAL FUND 144A	03/01/2017	03/01/2017	Montgomery Secs	XXX	542,428	542,000	543,978	542,402	68	0	0	0	68	0	542,000	0	168	168	3,270	03/01/2017	1FE		
65339KAB6	NEXTERA ENERGY CAPITAL HOLDING	02/24/2017	02/24/2017																					

SCHEDULE D - PART 4 Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value				15 Total Foreign Exchange Change in B./A.C.V.	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	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)								
92343VCH5	VERIZON COMMUNICATIONS		02/21/2017	Goldman Sachs NY	X XX	1,500,992	1,484,000	1,499,340	1,496,733	0	(287)	0	0	1,496,447	0	4,545	4,545	19,802	08/23/2022		
92337FAB7	WFRBS COMMERCIAL MORTGAGE C12A2		03/15/2017	PRINCIPAL RECEIPT	X XX	27,904	27,904	28,263	28,080	0	(176)	0	0	27,904	0	0	0	52	03/15/2048	1F	
3899999 Subtotal	Bonds - Industrial and Miscellaneous (Unaffiliated)				X XX	32,141,632	31,901,131	33,014,583	31,823,833	0	(111,506)	0	0	32,070,250	0	71,382	(304,072)	353,536			
8399997 Subtotal	Bonds - Part 4				X XX	69,510,138	69,476,560	70,663,371	69,143,905	0	(114,823)	0	0	69,814,210	0	(304,072)	(304,072)	507,603			
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X XX					X XX	X XX	X XX	X XX			X XX	X XX	X XX			
8399999 Subtotal	Bonds				X XX	69,510,138	69,476,560	70,663,371	69,143,905	0	(114,823)	0	0	69,814,210	0	(304,072)	(304,072)	507,603			
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
064058A7	BANK OF NEW YORK MELLON CORP/T		01/27/2017	Salomon Brothers	60,000,000	56,850	0.00	55,039	55,039	0	0	0	0	55,039	0	1,811	1,811	1,388			P2LFE
054937875	BB&T CORP		02/22/2017	Bear Stearns	10,400,000	260,608	25.00	282,752	252,616	30,136	0	0	30,136	282,752	0	(22,144)	(22,144)	787			P2LFE
808513600	CHARLES SCHWAB CORP/THE		03/30/2017	Bear Stearns	5,439,000	143,355	0.00	135,866	135,866	0	0	0	0	135,866	0	7,519	7,519	982			P2LFE
12542R506	CHS INC		02/09/2017	VARIOUS	1,359,000	38,566	0.00	36,027	36,027	592	0	0	592	36,619	0	1,937	1,937	0			P2L
172967358	CITIGROUP INC		03/28/2017	First Union Cap Mkts	4,400,000	126,321	0.00	130,883	123,112	7,781	0	0	7,781	102,893	0	(4,572)	(4,572)	0			P3L
33816C837	FIRST REPUBLIC BANK/CA		03/13/2017	VARIOUS	100,000,000	106,169	0.00	102,900	102,900	0	0	0	0	102,900	0	3,269	3,269	5,562			P3L
33816C837	FIRST REPUBLIC BANK/CA		02/17/2017	VARIOUS	3,036,000	73,914	0.00	69,099	81,230	12,131	0	0	12,131	81,230	0	(7,317)	(7,317)	0			P2LFE
33816C837	FIRST REPUBLIC BANK/CA		02/14/2017	Bear Stearns	3,657,000	90,503	0.00	84,538	95,240	10,702	0	0	10,702	95,240	0	(4,738)	(4,738)	0			P2LFE
46148B504	GOLDMAN SACHS GROUP INC/THE		03/28/2017	Chemical Securities	2,800,000	73,778	0.00	75,944	73,024	2,920	0	0	2,920	75,944	0	(2,166)	(2,166)	1,103			P3L
466150401	HUNTINGTON BANCSHARES INC		02/03/2017	Bear Stearns	18,000	24,791	0.00	25,470	25,470	448	0	0	448	25,918	0	(1,127)	(1,127)	383			P2LFE
46259HH41	JPMORGAN CHASE & CO/DEP SHS		02/08/2017	Donaldson Lufkin	25,000,000	25,885	0.00	25,000	25,888	113	0	0	113	26,000	0	(115)	(115)	565			P2LFE
525901600	LEGG MASON INC		02/08/2017	Bear Stearns	3,200,000	74,899	25.00	80,103	69,152	10,951	0	0	10,951	80,103	0	(6,008)	(6,008)	364			P2LFE
55261FAH7	M&T BANK CORP		01/13/2017	VARIOUS	33,000,000	31,899	0.00	31,928	31,928	0	0	0	0	31,928	0	(29)	(29)	0			P2LFE
59156CAB7	MELVILLE CAPITAL TRUST X 144A		02/10/2017	Corporate Action	225,000,000	320,813	100.00	320,813	306,000	14,813	0	0	14,813	312,813	0	115	115	0			P2LFE
61762V608	MORGAN STANLEY		02/06/2017	VARIOUS	500,000	12,615	0.00	12,500	0	0	0	0	0	12,500	0	115	115	0			L
634717601	NATIONAL RETAIL PROPERTIES INC		02/23/2017	Bear Stearns	3,541,000	88,525	0.00	89,727	68,827	749	0	0	749	89,727	0	(1,202)	(1,202)	1,108			P2LFE
693601669	PNC FINANCIAL SERVICES GROUP I		02/08/2017	Bear Stearns	2,000,000	57,231	0.00	58,180	54,560	3,600	0	0	3,600	58,180	0	(949)	(949)	766			P2LFE
693601719	PS BUSINESS PARKS INC		03/17/2017	VARIOUS	3,974,000	97,122	0.00	102,311	92,491	9,819	0	0	9,819	102,311	0	(5,189)	(5,189)	112			P2LFE
758849707	REGENCY CENTERS CORP		02/18/2017	Bear Stearns	2,750,000	68,750	0.00	68,824	69,025	868	0	0	868	69,883	0	(1,133)	(1,133)	582			P2LFE
78498B207	REINSURANCE GROUP OF AMERICA I		02/08/2017	Bear Stearns	1,000,000	27,865	25.00	28,280	26,280	0	0	0	0	26,280	0	1,588	1,588	0			P2LFE
78498B207	SCE TRUST III		02/08/2017	Bear Stearns	1,400,000	37,337	0.00	35,658	35,658	0	0	0	0	35,658	0	1,679	1,679	0			P2LFE
85747855	STATE STREET V		03/31/2017	VARIOUS	5,100,000	137,485	0.00	146,462	128,877	17,585	0	0	17,585	146,462	0	(8,977)	(8,977)	1,737			P2LFE
902973833	STATE STREET CORP		01/27/2017	Bear Stearns	5,200,000	131,130	0.00	130,104	130,104	0	0	0	0	130,104	0	1,026	1,026	2,199			P2LFE
084423508	VR BERKLEY CORP		02/10/2017	Bear Stearns	3,900,000	114,903	0.00	113,834	110,331	3,503	0	0	3,503	113,834	0	1,069	1,069	0			P2LFE
8499999 Subtotal	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				X XX	2,257,901	X XX	2,303,591	2,144,255	126,685	(16)	0	126,685	2,303,591	0	(45,691)	(45,691)	17,636			X XX
8999997 Subtotal	Preferred Stocks - Part 4				X XX	2,257,901	X XX	2,303,591	2,144,255	126,685	(16)	0	126,685	2,303,591	0	(45,691)	(45,691)	17,636			X XX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X XX					X XX	X XX	X XX	X XX			X XX	X XX	X XX			
8999999 Subtotal	Preferred Stocks				X XX	2,257,901	X XX	2,303,591	2,144,255	126,685	(16)	0	126,685	2,303,591	0	(45,691)	(45,691)	17,636			X XX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
G30397106	ENBRIDGE SPECIALTY HDGS LTD		03/28/2017	ITG INC, NEW YORK	195,000	18,135	X XX	18,137	0	0	0	0	0	18,137	0	(2)	(2)	54			L
002824100	ABBOTT LABS COM		01/24/2017	VARIOUS	553,000	21,517	X XX	21,241	21,241	0	0	0	0	21,241	0	276	276	0			X XX
00508Y102	ACQUITY BRANDS INC		01/03/2017	Investment Tech Group	119,000	27,756	X XX	27,472	27,472	0	0	0	0	27,472	0	284	284	0			X XX
013872106	ALCOA CORP		01/03/2017	Non Broker Trade	296,000	8,454	X XX	8,412	8,912	(2,900)	0	0	(2,900)	5,412	0	3,041	3,041	0			X XX
G0177J108	ALLERGAN PLC		01/03/2017	ITG INC, NEW YORK	130,000	27,964	X XX	27,301	27,301	0	0	0	0	27,301	0	662	662	0			X XX
032654105	ANALOG DEVICES INC COM		03/17/2017	VARIOUS	1,364	114	X XX	95	49	(11)	0	0	(11)	95	0	18	18	0			X XX
037833100	APPLE COMPUTER INC		01/03/2017	Investment Tech Group	472,000	54,486	X XX	51,443	54,667	(3,224)	0	0	(3,224)	51,443	0	3,043	3,043	0			X XX
075896100	BED BATH & BEYOND INC COM		01/03/2017	Investment Tech Group	52,000	21,199	X XX	21,173	21,173	0	0	0	0	21,173	0	26	26	65			X XX
09062X103	BIOGEN IDEC INC COM		02/02/2017	VARIOUS	136,000	51,373	X XX	50,202	50,202	0	0	0	0	50,202	0	1,171	1,171	0			X XX
09247X101	BLACKROCK INC		01/03/2017	Investment Tech Group	65,000	24,908	X XX	23,141	24,735	(1,594)	0	0	(1,594)	23,141	0	1,767	1,767	0			X XX
110122108	BRISTOL MYERS SQUIBB CO COM		01/03/2017	VARIOUS	770,000	45,591	X XX	41,970	44,999	(3,028)	0	0	(3,028)	41,970	0	3,620	3,620	0			X XX
115637209	BROWN FORMAN CORP CLB		01/03/2017	Investment Tech Group	362,000	16,228	X XX	16,261	16,261	0	0	0	0	16,261	0	(33)	(33)	97			X XX
15135B101	CENTENE CORP		01/03/2017	Investment Tech Group	541,000	31,464	X XX	30,572	30,572	0	0	0	0	30,572	0	892	892	0			X XX
156700106	CENTURYLINK INC COM		01/03/2017	VARIOUS	1,500,000	7,283	X XX	35,670	35,670	0	0	0	0	35,670	0	2,204	2,204	0			X XX
173736100	CITRIX SYS INC COM		02/01/2017	COST ADJ	0,000	7,283	X XX	7,283	7,283	0	0	0	0	7,283	0	0	0	0			X XX
20030N101	COMCAST CORP NEW CL A		01/03/2017	ITG INC, NEW YORK	681,000	39,809	X XX	40,118	40,118	(1,185)	0	0	(1,185)	38,933	0	876	876	160			X XX
222070203	COTY INC		01/03/2017	VARIOUS	1,530,000	28,534	X XX	28,014	28,014	0	0	0	0	28,014	0	520	520	0			X XX
128650100	CVS CORP		01/03/2017	VARIOUS	926,000	73,228	X XX	73,228	73,228	0	0	0	0	73,228	0	982	982	144			X XX
302919G108	EXPRESS SCRIPTS HDG CO		01/03/2017	ITG INC, NEW YORK	631,000	43,753	X XX	43,406	43,406	0	0	0	0	43,406	0	346	346	0			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22			
										11	12	13	14								15		
CUSIP Identification	Description	F o r 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	NAIC Designation or Market Indicator (a)		
35571D857	FREEMONT MORGAN COPPER B		01/03/2017	ITG INC, NEW YORK	568,000	7,688	XXX	7,439	7,439	0	0	0	0	0	7,439	0	259	0	259	0	XXX	L	
370023103	GENERAL GROWTH PROPERTIES INC		01/27/2017	Investment Tech Group	1,439,000	37,324	XXX	37,324	35,721	1,602	0	0	0	0	37,324	0	0	0	686	0	XXX	L	
375558103	GILEAD SCIENCES INC COM		01/03/2017	VARIOUS	752,000	53,851	XXX	53,851	53,851	0	0	0	0	0	53,851	0	1,752	0	0	0	XXX	L	
413086109	HARMAN INTL INDS INC NEW COM		03/13/2017	ITG INC, NEW YORK	312,000	34,944	XXX	34,944	25,233	(8,381)	0	0	0	0	26,337	0	8,607	0	8,607	0	XXX	L	
40412C101	HCA HOLDINGS INC		01/03/2017	Investment Tech Group	204,000	15,157	XXX	15,100	15,100	0	0	0	0	0	15,100	0	57	0	57	0	XXX	L	
40414L109	HCP INC COM		01/03/2017	ITG INC, NEW YORK	1,446,000	42,801	XXX	42,975	42,975	0	0	0	0	0	42,975	0	(174)	0	(174)	0	XXX	L	
452327109	ILLUMINA INC		01/03/2017	ITG INC, NEW YORK	264,000	34,359	XXX	33,803	33,803	0	0	0	0	0	33,803	0	556	0	556	0	XXX	L	
651502105	JOHNSON CONTROLS INTERNATIONAL		01/03/2017	ITG INC, NEW YORK	434,000	18,353	XXX	17,876	17,876	0	0	0	0	0	17,876	0	477	0	477	58	XXX	L	
485170302	KANSAS CITY SOUTHERN		01/03/2017	ITG INC, NEW YORK	345,000	27,910	XXX	27,023	29,273	(2,250)	0	0	0	0	27,023	0	886	0	886	114	XXX	L	
49446R109	KIMCO REALTY CORP COM		01/03/2017	Investment Tech Group	485,000	12,228	XXX	12,228	12,228	0	0	0	0	0	12,228	0	26	0	26	131	XXX	L	
502413107	L-3 COMMUNICATIONS HLDGS INC		01/27/2017	Investment Tech Group	193,000	23,475	XXX	23,475	29,205	(5,730)	0	0	0	0	23,475	0	0	0	0	0	XXX	L	
51327104	LAMB WESTON HOLDINGS INC		01/27/2017	ITG INC, NEW YORK	460,000	17,337	XXX	12,689	17,411	(4,722)	0	0	0	0	23,475	0	5,787	0	5,787	0	XXX	L	
533678106	LINEAR TECHNOLOGY CORP COM		01/03/2017	VARIOUS	1,044,000	67,930	XXX	51,206	47,448	(14,626)	0	0	0	0	12,689	0	4,648	0	4,648	0	XXX	L	
554382101	MALLINCKRODT PLC		03/13/2017	ITG INC, NEW YORK	389,000	27,420	XXX	27,557	27,557	0	0	0	0	0	27,557	0	16,724	0	16,724	251	XXX	L	
557856107	MACERICH CO THE		01/03/2017	ITG INC, NEW YORK	356,000	18,262	XXX	17,736	17,736	0	0	0	0	0	17,736	0	(137)	0	(137)	0	XXX	L	
582839106	MEAD JOHNSON NUTRITION CO COM		01/03/2017	VARIOUS	343,000	24,421	XXX	24,271	24,271	0	0	0	0	0	24,271	0	526	0	526	0	XXX	L	
58933Y105	MERCK & CO INC NEW		01/03/2017	VARIOUS	867,000	52,166	XXX	49,176	51,040	(1,864)	0	0	0	0	49,176	0	2,990	0	2,990	283	XXX	L	
651229106	MEWELL RUBBERMAID INC		01/03/2017	ITG INC, NEW YORK	289,000	30,217	XXX	27,579	30,049	(2,470)	0	0	0	0	27,579	0	2,638	0	2,638	0	XXX	L	
747545101	QUALITY CARE PPTYS INC		01/27/2017	VARIOUS	182,000	4,514	XXX	4,483	4,483	0	0	0	0	0	4,483	0	31	0	31	91	XXX	L	
751212101	RALPH LAUREN CORP		01/03/2017	ITG INC, NEW YORK	182,000	16,529	XXX	16,438	16,438	0	0	0	0	0	16,438	0	91	0	91	0	XXX	L	
75281A109	RANGE RES CORP COM		01/03/2017	Investment Tech Group	6,310	6,803	XXX	6,803	6,803	0	0	0	0	0	6,803	0	(493)	0	(493)	0	XXX	L	
759109104	REALTY INCOME CORP		01/03/2017	Investment Tech Group	324,000	18,477	XXX	18,624	18,624	0	0	0	0	0	18,624	0	(146)	0	(146)	66	XXX	L	
759577102	RED HAT INC COM		01/03/2017	VARIOUS	315,000	21,971	XXX	21,956	21,956	0	0	0	0	0	21,956	0	15	0	15	0	XXX	L	
847560109	SPECTRA ENERGY CORP COM		02/27/2017	Investment Tech Group	2,136,000	96,880	XXX	96,880	96,880	(31,401)	0	0	0	0	56,388	0	0	0	0	972	XXX	L	
790649103	ST JUDE MED INC COM		01/05/2017	Merger	902,000	30,531	XXX	56,711	72,331	(15,620)	0	0	0	0	56,711	0	42,169	0	42,169	0	XXX	L	
904311206	UNIVERSAL HEALTH SERVICES INC		01/31/2017	VARIOUS	1,245	26	XXX	31	31	0	0	0	0	0	31	0	(6)	0	(6)	0	XXX	L	
913903100	UNIVERSAL HEALTH SERVICES INC		01/03/2017	ITG INC, NEW YORK	287,000	30,525	XXX	30,531	30,531	0	0	0	0	0	30,531	0	(6)	0	(6)	0	XXX	L	
92220P105	VARIAN MED SYS INC COM		01/30/2017	COST ADJ	0,000	2,588	XXX	2,588	2,588	0	0	0	0	0	2,588	0	0	0	0	0	XXX	L	
92532F100	VERTEX PHARMACEUTICALS INC		01/03/2017	ITG INC, NEW YORK	415,000	30,958	XXX	30,573	30,573	0	0	0	0	0	30,573	0	385	0	385	0	XXX	L	
9504Q104	WELLS TOWER INC		01/03/2017	FHLMC Dealer Desk	260,000	17,139	XXX	17,402	17,402	0	0	0	0	0	17,402	0	(263)	0	(263)	0	XXX	L	
984121103	XEROX CORP COM		01/03/2017	COST ADJ	0,000	5,010	XXX	5,010	5,010	0	0	0	0	0	5,010	0	0	0	0	0	XXX	L	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	1,509,651	XXX	1,401,541	1,436,082	(104,077)	0	0	0	0	1,401,541	0	108,109	0	108,109	3,315	XXX	XXX	
9799997 Subtotal - Common Stocks - Part 4					XXX	1,509,651	XXX	1,401,541	1,436,082	(104,077)	0	0	0	0	1,401,541	0	108,109	0	108,109	3,315	XXX	XXX	
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	1,509,651	XXX	1,401,541	1,436,082	(104,077)	0	0	0	0	1,401,541	0	108,109	0	108,109	3,315	XXX	XXX	
9899999 Subtotal - Preferred and Common Stocks					XXX	3,767,551	XXX	3,705,133	3,560,337	22,607	0	0	0	0	3,705,133	0	62,419	0	62,419	20,951	XXX	XXX	
9999999 Total - Bonds, Preferred and Common Stocks					XXX	73,277,689	XXX	74,368,503	72,724,241	22,607	(114,823)	0	0	0	73,519,343	0	(241,654)	0	(241,654)	528,554	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide the number of such issues0.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (e)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	National Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Years (Amortization) Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at inception and at Quarter end (b)	
144999 Totals																							
										0	0	0	0	0	0	0	0	0	0	0	0	0	0

(a)

1	2
Code	Description of Hedged Risk(s)
	NONE

(b)

1	2
Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			19	20	21	22																					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	15	16	17	18	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point																				
1449999 Totals																						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

1	2	3	4
Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
9999999 Total - Net Cash Deposits			
	0	0	0

(a)	1	
	Code	NONE

(b)	1	
	Code	2
Financial or Economic Impact of the Hedge at the End of the Reporting Period		
..... 0000		

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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		10 Exposure Net of Collateral	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			
NONE										
0999999 Gross Total			0	0	0	0	0	0	0	0
1. Offset per SSAP No. 64				0	0	0	0	0	0	0
2. Net after right of offset per SSAP No. 64				0	0	0	0	0	0	0

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE				0	0	0	XXX	XXX
0199999 Total				0	0	0	XXX	XXX

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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				0	0	XXX	XXX	XXX
0299999 Total				0	0	XXX	XXX	XXX

SCHEDULE DL - PART 1 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
NONE						
9999999 Grand Totals				0	0	... X X X ...

General Interrogatories:

1. Total activity for the year to date Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date 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 Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
NONE						
9999999 Grand Totals				0	0	... X X X ...

General Interrogatories:

1. Total activity for the year to date Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

SCHEDULE E - PART 1 - CASH**Month End Depository Balances**

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
open depositories									
US Bank - BlueCare Plus	Nashville, TN		0.000	0	0	37,472,097	40,774,605	61,109,572	X X X
US Bank - Disbursing	Nashville, TN		0.000	0	0	(139,565,887)	(142,124,045)	(197,457,063)	X X X
US Bank - Funding	Nashville, TN		0.000	0	0	139,092,943	139,034,563	191,152,124	X X X
US Bank - TCS	Nashville, TN		0.000	0	0	14,381,063	17,850,252	19,172,378	X X X
US Bank - VSHP Holding	Nashville, TN		0.000	0	0	685,446	685,467	685,490	X X X
US Bank - CoverKids	Nashville, TN		0.000	0	0	14,283,348	439,414	14,130,051	X X X
0199998 Deposits in .....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories		X X X	X X X	0	0	21,548	5,692	11,778	X X X
0199999 Totals - Open Depositories		X X X	X X X	0	0	66,370,558	56,665,948	88,804,330	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories		X X X	X X X	0	0	0	0	0	X X X
0299999 Totals - Suspended Depositories		X X X	X X X	0	0	0	0	0	X X X
0399999 Total Cash On Deposit		X X X	X X X	0	0	66,370,558	56,665,948	88,804,330	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X	0	0	0	X X X
0599999 Total Cash		X X X	X X X	0	0	66,370,558	56,665,948	88,804,330	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total - Cash Equivalents					0	0	0



MEDICARE PART D COVERAGE SUPPLEMENT (Net of Reinsurance)

NAIC Group Code: 3498

NAIC Company Code: 14046

	Individual Coverage		Group Coverage		5 Total Cash
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	
1. Premiums Collected	0	X X X	0	X X X	0
2. Earned Premiums	0	X X X	0	X X X	X X X
3. Claims Paid	0	X X X	0	X X X	0
4. Claims Incurred	0	X X X	0	X X X	X X X
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	NONE		0	X X X	0
6. Aggregate Policy Reserves - change	NONE		0	X X X	X X X
7. Expenses Paid	NONE		0	X X X	0
8. Expenses Incurred	0	X X X	0	X X X	X X X
9. Underwriting Gain or Loss	0	X X X	0	X X X	X X X
10. Cash Flow Results	X X X	X X X	X X X	X X X	0

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$.....0 due from CMS or \$.....0 due to CMS

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EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

1	2	3	4	5	6	7
Name of debtor	1 - 30 days	31 - 60 days	61 - 90 days	Over 90 days	Nonadmitted	Admitted
0199999 Total Individuals.....						
0299999 Total group.....						
0399999 Premiums due and unpaid from Medicare entities.....						
Medicaid Entities:						
ACA Fee Premium Receivable.....	6,793,838					6,793,838
State of Tennessee Premium Withhold Receivable.....	7,700,782	7,367,063	7,289,730	(8,422,233)		13,935,342
Premium Accrual.....						
0499997 Subtotal - Medicaid Entities.....	14,494,620	7,367,063	7,289,730	(8,422,233)	-	20,729,180
0499999 Premiums due and unpaid from Medicaid entities.....	-	-	-	-	-	-
0599999 Accident and health premiums due and unpaid (Page 2, Line 15).....	14,494,620	7,367,063	7,289,730	(8,422,233)	-	20,729,180

EXHIBIT 3 - HEALTH CARE RECEIVABLES

1 Name of debtor	2 1 - 30 days	3 31 - 60 days	4 61 - 90 days	5 Over 90 days	6 Nonadmitted	7 Admitted
0199998 Pharmaceutical Rebate Receivables - Not Individually Listed.....	1,271,125	1,218,411	1,204,912	1,392,219	1,392,219	3,694,448
0199999 Subtotal - Pharmaceutical Rebate Receivables.....	1,271,125	1,218,411	1,204,912	1,392,219	1,392,219	3,694,448
Provider Receivables	-	-	-	1,728,358	1,728,358	-
0299998 Claim Overpayment Receivables - Not Individually Listed.....	-	-	-	1,728,358	1,728,358	-
0299999 Subtotal - Claim Overpayment Receivables.....	-	-	-	1,728,358	1,728,358	-
Loans and Advances to Providers						
3000001 SouthEast Transportation	-	-	-	-	-	-
0399998 Loans and Advances to Providers - Not Individually Listed.....	-	-	-	-	-	-
0399999 Subtotal - Loans and Advances to Providers.....	-	-	-	-	-	-
0499998 Capitation Arrangement Receivables - Not Individually Listed.....						
0499999 Subtotal - Capitation Arrangement Receivables.....						
0599998 Risk Sharing Receivables - Not Individually Listed.....						
0599999 Subtotal - Risk Sharing Receivables.....						
0699998 Other Receivables - Not Individually Listed.....						
0699999 Subtotal - Other Receivables.....						
0799999 Gross health care receivables.....	1,271,125	1,218,411	1,204,912	3,120,577	3,120,577	3,694,448

EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

1	2	3	4	5	6	Admitted	
						7	8
Name of Affiliate	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Current	Non-Current
Individually listed receivables							
NONE							
0199999 Total - individually listed receivables							
0299999 Receivables not individually listed							
0399999 Total gross amounts receivable							

EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

Affiliate	2 Description	3 Amount	4 Current		5 Non-Current
BlueCross BlueShield of Tennessee	Administrative Expense offset and Federal Income Tax Expense	33,475,655	33,475,655	-	-
0199999 Total - Individually listed payables	.....XXX	33,475,655	33,475,655	-	-
0299999 Payables not individually listed	.....XXX	.....	.....	.....	.....
0399999 Total gross payables	.....XXX	33,475,655	33,475,655	-	-

VSHP March 2017 YTD

	<u>TennCare Select Supplement 5.1</u>	<u>BlueCare West Supplement 5.2</u>	<u>BlueCare East Supplement 5.3</u>	<u>BlueCare Middle Supplement 5.4</u>	<u>CoverKids Supplement 5.5</u>	<u>Other</u>	<u>Total</u>
Revenue	\$ 109,151,232	\$ 153,441,189	\$ 222,397,772	\$ 178,596,557	\$ 41,474,063	\$ 52,253,274	\$ 757,314,087
Investment Income	-	459,244	641,704	518,439	-	(66,908)	1,552,479
Other Revenues	-	-	-	-	-	-	-
Total Revenues	<u>109,151,232</u>	<u>153,900,433</u>	<u>223,039,476</u>	<u>179,114,996</u>	<u>41,474,063</u>	<u>52,186,366</u>	<u>758,866,566</u>
Claims Expenses	94,131,716	128,634,839	187,728,599	152,582,538	32,910,774	40,889,068	636,877,534
Administrative Expenses	14,274,566	22,822,308	31,645,046	26,877,582	6,702,333	7,559,911	109,881,746
Pre-Tax Gain/(Loss)	<u>744,950</u>	<u>2,443,286</u>	<u>3,665,831</u>	<u>(345,124)</u>	<u>1,860,956</u>	<u>3,737,387</u>	<u>12,107,286</u>
Federal Income Tax	365,654	1,199,271	1,799,349	(169,402)	913,438	1,834,471	5,942,781
Net Gain/(Loss)	<u><u>\$ 379,296</u></u>	<u><u>\$ 1,244,015</u></u>	<u><u>\$ 1,866,482</u></u>	<u><u>\$ (175,722)</u></u>	<u><u>\$ 947,518</u></u>	<u><u>\$ 1,902,916</u></u>	<u><u>\$ 6,164,505</u></u>