

**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, 2018**

2018



QUARTERLY STATEMENT
AS OF MARCH 31, 2018
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
Erbon Dennis Culver	Treasurer
Shelia Dian Clemons	Secretary
James Kertz Rochat	Assistant Treasurer
Kristy Leanne White	Assistant Secretary

ADMINISTRATIVE OFFICERS

Jeanne James MD, VP, Chief Medical Officer
 Jeffrey Aaron Hockey, Chief 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 8th day of May, 2018

Amanda Be
 (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	443,623,762	0	443,623,762	352,306,549
2. Stocks:				
2.1 Preferred stocks	26,269,512	0	26,269,512	15,639,507
2.2 Common stocks	122,156,903	0	122,156,903	98,980,877
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 (\$.....79,585,454), cash equivalents (\$.....172,749,674) and short-term investments (\$.....0)	252,335,128	0	252,335,128	161,115,697
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	296,010	0	296,010	98,261
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)	844,681,315	0	844,681,315	628,140,891
13. Title plants less \$.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	3,749,740	0	3,749,740	2,768,365
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	70,953,465	0	70,953,465	142,507,379
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 (\$.....0) and contracts subject to redetermination (\$.....0)	12,779,346	0	12,779,346	8,330,175
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	18,460,405	0	18,460,405	19,366,184
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	2,604,509	0	2,604,509	987,161
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 (\$.....0) and other amounts receivable	11,798,050	5,793,346	6,004,704	1,414,130
25. Aggregate write-ins for other-than-invested assets	356,163	356,163	0	0
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	965,382,993	6,149,509	959,233,484	803,514,285
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. TOTAL (Lines 26 and 27)	965,382,993	6,149,509	959,233,484	803,514,285
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. Prepaids and Other Miscellaneous	356,163	356,163	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)	356,163	356,163	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)	207,781,751	0	207,781,751	219,239,452
2. Accrued medical incentive pool and bonus amounts	3,932,356	0	3,932,356	226,650
3. Unpaid claims adjustment expenses	8,741,069	0	8,741,069	8,555,507
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	2,100,000	0	2,100,000	2,200,000
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	24,611,333	0	24,611,333	0
9. General expenses due or accrued	24,269,339	0	24,269,339	27,493,787
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	14,788	0	14,788	16,994
13. Remittances and items not allocated	1,659,304	0	1,659,304	2,977,766
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	84,526,149	0	84,526,149	14,886,474
16. Derivatives	0	0	0	0
17. Payable for securities	8,423,661	0	8,423,661	5,515,838
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	2,019,017	0	2,019,017	56,142
23. Aggregate write-ins for other liabilities (including \$.....0 current)	94,571,077	0	94,571,077	42,496,415
24. Total liabilities (Lines 1 to 23)	462,649,844	0	462,649,844	323,665,025
25. Aggregate write-ins for special surplus funds	X X X	X X X	0	41,895,790
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	341,283,640	282,653,470
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	496,583,640	479,849,260
34. Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	959,233,484	803,514,285
DETAILS OF WRITE-INS				
2301. Insured Premium Tax Payable	52,294,749	0	52,294,749	42,120,466
2302. Insurer Provider Fee Payable	41,895,790	0	41,895,790	0
2303. Pending Escheatment to State	380,538	0	380,538	375,949
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)	94,571,077	0	94,571,077	42,496,415
2501. ACA 2018 Annual Assessment Fee	X X X	X X X	0	41,895,790
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	0	41,895,790
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	1,614,258	1,624,792	6,390,941
2. Net premium income (including \$.....0 non-health premium income)	X X X	688,277,377	604,788,353	2,486,301,308
3. Change in unearned premium reserves and reserves for rate credits	X X X	100,000	0	(2,200,000)
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	688,377,377	604,788,353	2,484,101,308
Hospital and Medical:				
9. Hospital/medical benefits	0	379,399,063	376,556,407	1,559,743,754
10. Other professional services	0	110,625,555	99,043,532	410,093,698
11. Outside referrals	0	0	0	0
12. Emergency room and out-of-area	0	28,243,650	27,462,246	96,883,491
13. Prescription drugs	0	4,633,017	6,178,395	16,003,726
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts	0	3,895,856	543,763	1,222,882
16. Subtotal (Lines 9 to 15)	0	526,797,141	509,784,343	2,083,947,551
Less:				
17. Net reinsurance recoveries	0	0	0	0
18. Total hospital and medical (Lines 16 minus 17)	0	526,797,141	509,784,343	2,083,947,551
19. Non-health claims (net)	0	0	0	0
20. Claims adjustment expenses, including \$.....16,721,252 cost containment expenses	0	29,779,259	29,162,680	147,683,898
21. General administrative expenses	0	101,788,123	55,285,805	190,853,071
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	658,364,523	594,232,828	2,422,484,520
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	30,012,854	10,555,525	61,616,788
25. Net investment income earned	0	4,836,276	2,558,654	13,433,675
26. Net realized capital gains (losses) less capital gains tax of \$.....0	0	1,009,720	(1,006,894)	(1,437,157)
27. Net investment gains or (losses) (Lines 25 plus 26)	0	5,845,996	1,551,760	11,996,518
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	35,858,850	12,107,285	73,613,306
31. Federal and foreign income taxes incurred	X X X	16,993,985	5,942,781	25,314,403
32. Net income (loss) (Lines 30 minus 31)	X X X	18,864,865	6,164,504	48,298,903
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	479,849,260	420,834,784	420,834,784
34. Net income or (loss) from Line 32	18,864,865	6,164,504	48,298,903
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	(2,886,328)	3,237,595	15,656,219
37. Change in net unrealized foreign exchange capital gain or (loss)	0	0	0
38. Change in net deferred income tax	1,617,348	893,727	(3,947,197)
39. Change in nonadmitted assets	(861,505)	851,361	(993,449)
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	0
47. Aggregate write-ins for gains or (losses) in surplus	0	0	0
48. Net change in capital and surplus (Lines 34 to 47)	16,734,380	11,147,187	59,014,476
49. Capital and surplus end of reporting period (Line 33 plus 48)	496,583,640	431,981,971	479,849,260
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
	208,964	208,964	796,309
Estimated Revenues:			
1. TennCare Capitation	106,508,115	106,508,115	428,548,939
2. Investment	-	-	-
3. Other Revenues	-	-	-
4. Total Estimated Revenues (Lines 1 to 3)	106,508,115	106,508,115	428,548,939
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	248,321	248,321	984,033
6. Fee-for Service Physician Services	13,350,028	13,350,028	50,375,837
7. Inpatient Hospital Services	13,617,182	13,617,182	55,534,548
8. Outpatient Hospital Services	6,430,021	6,430,021	27,441,814
9. Emergency Room Services	1,974,195	1,974,195	6,798,115
10. Dental Services	-	-	322
11. Vision Services	112,393	112,393	439,914
12. Pharmacy Services	-	-	-
13. Home Health Services	28,860,730	28,860,730	125,584,947
14. Chiropractic Services	-	-	-
15. Radiology Services	267,143	267,143	1,174,855
16. Laboratory Services	200,845	200,845	843,277
17. Durable Medical Equipment Services	6,664,207	6,664,207	28,241,149
18. Transportation Services	1,163,994	1,163,994	4,425,503
19. Outside Referrals	-	-	-
20. Medical Incentive Pool and Withhold Adj	34,462	34,462	78,115
21. Occupancy, Depreciation and Amortization	-	-	-
22. Nursing Facility Care	59,734	59,734	237,172
23. HCBS Services	-	-	368
24. Other Medical and Hospital Services - Write-Ins	1,311,027	1,311,027	4,830,975
25. Subtotal Medical and Hospital (Lines 5 to 24)	74,294,282	74,294,282	306,990,944
Mental Health and Substance Abuse Services			
26. Inpatient Psychiatric Facility Services	2,559,944	2,559,944	9,490,198
27. Inpatient Substance Abuse Treatment and Detox	24,975	24,975	29,043
28. Outpatient Mental Health Services	7,409,401	7,409,401	26,561,242
29. Outpatient Substance Abuse Treatment and Detox	-	-	-
30. Housing/Residential Treatment	2,923,667	2,923,667	12,142,302
31. Specialized Crisis Services	301,415	301,415	1,121,897
32. Psychiatric Rehab and Support Services	10,225	10,225	364,796
33. Case Management	46,689	46,689	552,856
34. Forensics	-	-	-
35. Other Judicial	-	-	-
36. Pharmacy	-	-	-
37. Lab Services	18,858	18,858	79,243
38. Transportation	-	-	-
39. Medical Incentive Pool and Withhold Adjustments	-	-	-
40. Occupancy, Depreciation and Amortization	-	-	-
41. Other Mental Health and Substance Abuse Services	2,175,703	2,175,703	10,081,233
42. PCP and Specialist Services	-	-	-
43. Other Mental Health Services - Write-Ins	-	-	-
44. Subtotal MH & SAS (Lines 26 to 43)	15,470,877	15,470,877	60,422,810
45. Value Based Payouts	1,518,305	1,518,305	603,878
46. Value Based Recoveries	-	-	-
47. Subtotal Hospital, Medical, MH&SAS (Lines 25, 44, 45 and 46)	91,283,464	91,283,464	368,017,632
LESS:			
48. Net Reinsurance Recoveries Incurred	-	-	-
49. Copayments	579	579	1,708
50. Subrogation and Coordination of Benefits	-	-	-
51. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	579	579	1,708
52. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	91,282,885	91,282,885	368,015,924
Administration:			
53. Compensation	5,059,416	5,059,416	20,275,659
54. Marketing	96,602	96,602	387,135
55. Interest Expense	-	-	-
56. Premium Tax Expense	6,390,487	6,390,487	25,744,224
57. Occupancy, Depreciation, and Amortization	294,723	294,723	1,181,105
58. Other Administration - Write-Ins	1,940,120	1,940,120	7,775,057
59. Total Administration Expenses (Lines 53 to 58)	13,781,348	13,781,348	55,363,180
60. Total Expenses (Lines 52 and 59)	105,064,233	105,064,233	423,379,104
61. Extraordinary Item	-	-	-
62. Provision for Income Tax	429,821	429,821	1,777,821
63. Net Income (Loss) (Line 4 Less Lines 60, 61 and 62)	1,014,061	1,014,061	3,392,014
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. EMS Directed Premiums	10,452,030	10,452,030	258,055
0302. EMS Directed Payments	(9,824,908)	(9,824,908)	(242,572)
0303. EMS Directed Premium Tax	(627,122)	(627,122)	(15,483)
0399. Total Other Revenues	-	-	-
Detail of Other Medical and Hospital:			
2401. PT/OT/ST, Supplies, Prosthetics, etc.	1,448,049	1,448,049	5,915,039
2402. Bad Debt Expense	(137,022)	(137,022)	(1,084,064)
2403. Out of Area Claims Expense	-	-	-
2499. Total Other Medical and Hospital	1,311,027	1,311,027	4,830,975
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5801. Equipment Rental	867,748	867,748	3,477,509
5802. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	309,888	309,888	1,241,880
5803. Auditing, Actuarial, and Other Consulting	302,665	302,665	1,212,934
5804. Outsourced Services	244,755	244,755	980,860
5805. Postage/Telephone	145,458	145,458	582,926

Report #2A: BlueCare West Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	438,886	438,886	1,759,237
Estimated Revenues:			
1. TennCare Capitation	161,827,581	161,827,581	637,640,991
2. Investment	1,632,331	1,632,331	3,381,649
3. Other Revenues	13,918,127	13,918,127	-
4. Total Estimated Revenues (Lines 1 to 3)	177,378,039	177,378,039	641,022,640
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	23,854,413	23,854,413	98,388,345
7. Inpatient Hospital Services	22,981,447	22,981,447	97,830,982
8. Outpatient Hospital Services	14,624,115	14,624,115	54,586,961
9. Emergency Room Services	7,842,833	7,842,833	30,360,761
10. Dental Services	-	-	374
11. Vision Services	88,354	88,354	442,678
12. Pharmacy Services	-	-	-
13. Home Health Services	4,705,539	4,705,539	24,483,979
14. Chiropractic Services	-	-	-
15. Radiology Services	969,197	969,197	4,447,969
16. Laboratory Services	795,333	795,333	3,602,258
17. Durable Medical Equipment Services	2,363,008	2,363,008	7,987,866
18. Transportation Services	3,198,133	3,198,133	11,157,681
19. Outside Referrals	-	-	-
20. Medical Incentive Pool and Withhold Adj	1,058,165	1,058,165	261,595
21. Occupancy, Depreciation and Amortization	-	-	-
22. Nursing Facility Care	20,953,568	20,953,568	87,927,914
23. HCBS Services	13,804,675	13,804,675	48,785,383
24. ECF	1,089,079	1,089,079	2,332,582
25. Other Medical and Hospital Services - Write-Ins	3,317,873	3,317,873	15,654,314
26. Subtotal Medical and Hospital (Lines 5 to 25)	121,645,732	121,645,732	488,251,642
Mental Health and Substance Abuse Services			
27. Inpatient Psychiatric Facility Services	3,002,909	3,002,909	11,847,193
28. Inpatient Substance Abuse Treatment and Detox	142,560	142,560	755,564
29. Outpatient Mental Health Services	2,489,853	2,489,853	9,560,003
30. Outpatient Substance Abuse Treatment and Detox	-	-	-
31. Housing/Residential Treatment	3,367,460	3,367,460	14,552,506
32. Specialized Crisis Services	1,090,360	1,090,360	1,658,639
33. Psychiatric Rehab and Support Services	199,827	199,827	1,023,370
34. Case Management	(3,351)	(3,351)	111,734
35. Forensics	-	-	-
36. Other Judicial	-	-	-
37. Pharmacy	-	-	-
38. Lab Services	27,421	27,421	139,109
39. Transportation	-	-	-
40. Medical Incentive Pool and Withhold Adjustments	-	-	-
41. Occupancy, Depreciation and Amortization	-	-	-
42. Other Mental Health and Substance Abuse Services	1,667,200	1,667,200	6,182,075
43. PCP and Specialist Services	-	-	-
44. Other Mental Health Services - Write-Ins	-	-	-
45. Subtotal MH & SAS (Lines 27 to 44)	11,984,239	11,984,239	45,830,193
46. Value Based Payouts	1,627,888	1,627,888	1,268,536
47. Value Based Recoveries	-	-	-
48. Subtotal Hospital, Medical, MH&SAS (Lines 26, 45, 46 and 47)	135,257,859	135,257,859	535,350,371
LESS:			
49. Net Reinsurance Recoveries Incurred	-	-	-
50. Copayments	2,005	2,005	10,581
51. Subrogation and Coordination of Benefits	-	-	-
52. Subtotal Reinsurance, Copay, Subrogation (Lines 49 to 51)	2,005	2,005	10,581
53. Total Hospital, Medical, MH&SAS (Lines 48 and 52)	135,255,854	135,255,854	535,339,790
Administration:			
54. Compensation	9,695,318	9,695,318	37,074,273
55. Marketing	185,118	185,118	707,881
56. Health Insurer Fee	10,335,601	10,335,601	-
57. Premium Tax Expense	10,544,742	10,544,742	38,264,865
58. Occupancy, Depreciation, and Amortization	564,775	564,775	2,159,663
59. Other Administration - Write-Ins	3,717,847	3,717,847	14,216,793
60. Total Administration Expenses (Lines 54 to 59)	35,043,401	35,043,401	92,423,475
61. Total Expenses (Lines 53 and 60)	170,299,255	170,299,255	627,763,265
62. Extraordinary Item	-	-	-
63. Provision for Income Tax	4,794,135	4,794,135	4,559,681
64. Net Income (Loss) (Line 4 Less Lines 61, 62 and 63)	2,284,649	2,284,649	8,699,694
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Insurer Provider Revenue	13,918,127	13,918,127	-
0302. EMS Directed Premiums	21,817,305	21,817,305	789,388
0303. EMS Directed Payments	(20,508,267)	(20,508,267)	(742,025)
0304. EMS Directed Premium Tax	(1,309,038)	(1,309,038)	(47,363)
0399. Total Other Revenues	13,918,127	13,918,127	-
Detail of Other Medical and Hospital:			
2501. PT/OT/ST, Supplies, Prosthetics, etc.	3,819,065	3,819,065	15,122,284
2502. Bad Debt Expense	(501,192)	(501,192)	532,030
2503. Out of Area Claims Expense	-	-	-
2599. Total Other Medical and Hospital	3,317,873	3,317,873	15,654,314
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5901. Equipment Rental	1,662,868	1,662,868	6,358,679
5902. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	593,836	593,836	2,270,792
5903. Auditing, Actuarial, and Other Consulting	579,994	579,994	2,217,862
5904. Outsourced Services	469,022	469,022	1,793,512
5905. Postage/Telephone	278,741	278,741	1,065,888

Report #2A: BlueCare East Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	635,169	635,169	2,482,211
Estimated Revenues:			
1. TennCare Capitation	236,960,443	236,960,443	928,416,552
2. Investment	2,371,413	2,371,413	4,830,777
3. Other Revenues	21,093,639	21,093,639	-
4. Total Estimated Revenues (Lines 1 to 3)	260,425,495	260,425,495	933,247,329
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	39,686,708	39,686,708	168,992,948
7. Inpatient Hospital Services	43,648,518	43,648,518	162,228,764
8. Outpatient Hospital Services	20,928,049	20,928,049	75,056,789
9. Emergency Room Services	10,166,540	10,166,540	30,228,683
10. Dental Services	(16)	(16)	3,827
11. Vision Services	149,394	149,394	683,568
12. Pharmacy Services	-	-	-
13. Home Health Services	6,186,289	6,186,289	28,221,113
14. Chiropractic Services	-	-	-
15. Radiology Services	1,265,074	1,265,074	6,542,035
16. Laboratory Services	1,105,439	1,105,439	5,262,770
17. Durable Medical Equipment Services	3,522,028	3,522,028	15,255,463
18. Transportation Services	4,652,225	4,652,225	15,537,159
19. Outside Referrals	-	-	-
20. Medical Incentive Pool and Withhold Adj	1,639,820	1,639,820	809,369
21. Occupancy, Depreciation and Amortization	-	-	-
22. Nursing Facility Care	29,065,533	29,065,533	128,054,426
23. HCBS Services	13,007,763	13,007,763	44,074,244
24. ECF	1,927,459	1,927,459	3,893,891
25. Other Medical and Hospital Services - Write-Ins	6,270,698	6,270,698	20,641,471
26. Subtotal Medical and Hospital (Lines 5 to 25)	183,221,521	183,221,521	705,486,520
Mental Health and Substance Abuse Services			
27. Inpatient Psychiatric Facility Services	2,005,555	2,005,555	8,169,058
28. Inpatient Substance Abuse Treatment and Detox	135,920	135,920	662,069
29. Outpatient Mental Health Services	5,284,609	5,284,609	18,875,793
30. Outpatient Substance Abuse Treatment and Detox	-	-	10,328
31. Housing/Residential Treatment	3,662,359	3,662,359	12,416,976
32. Specialized Crisis Services	1,511,166	1,511,166	2,926,515
33. Psychiatric Rehab and Support Services	570,212	570,212	2,777,762
34. Case Management	25,736	25,736	954,486
35. Forensics	-	-	-
36. Other Judicial	-	-	-
37. Pharmacy	-	-	-
38. Lab Services	50,197	50,197	215,751
39. Transportation	-	-	-
40. Medical Incentive Pool and Withhold Adjustments	-	-	-
41. Occupancy, Depreciation and Amortization	-	-	-
42. Other Mental Health and Substance Abuse Services	3,801,985	3,801,985	16,692,760
43. PCP and Specialist Services	-	-	-
44. Other Mental Health Services - Write-Ins	-	-	-
45. Subtotal MH & SAS (Lines 27 to 44)	17,047,739	17,047,739	63,701,498
46. Value Based Payouts	3,127,806	3,127,806	2,439,577
47. Value Based Recoveries	-	-	-
48. Subtotal Hospital, Medical, MH&SAS (Lines 26, 45, 46 and 47)	203,397,066	203,397,066	771,627,595
LESS:			
49. Net Reinsurance Recoveries Incurred	-	-	-
50. Copayments	4,033	4,033	21,345
51. Subrogation and Coordination of Benefits	27	27	-
52. Subtotal Reinsurance, Copay, Subrogation (Lines 49 to 51)	4,060	4,060	21,345
53. Total Hospital, Medical, MH&SAS (Lines 48 and 52)	203,393,006	203,393,006	771,606,250
Administration:			
54. Compensation	13,396,542	13,396,542	50,660,688
55. Marketing	255,789	255,789	967,295
56. Health Insurer Fee	15,664,136	15,664,136	-
57. Premium Tax Expense	15,483,245	15,483,245	55,713,220
58. Occupancy, Depreciation, and Amortization	780,379	780,379	2,951,104
59. Other Administration - Write-Ins	5,137,143	5,137,143	19,426,744
60. Total Administration Expenses (Lines 54 to 59)	50,717,234	50,717,234	129,719,051
61. Total Expenses (Lines 53 and 60)	254,110,240	254,110,240	901,325,301
62. Extraordinary Item	-	-	-
63. Provision for Income Tax	5,952,078	5,952,078	10,977,459
64. Net Income (Loss) (Line 4 Less Lines 61, 62 and 63)	363,177	363,177	20,944,569
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Insurer Provider Revenue	21,093,639	21,093,639	-
0302. EMS Directed Premiums	33,936,354	33,936,354	899,687
0303. EMS Directed Payments	(31,900,173)	(31,900,173)	(845,706)
0304. EMS Directed Premium Tax	(2,036,181)	(2,036,181)	(53,981)
0399. Total Other Revenues	21,093,639	21,093,639	-
Detail of Other Medical and Hospital:			
2501. PT/OT/ST, Supplies, Prosthetics, etc.	6,769,386	6,769,386	19,947,538
2502. Bad Debt Expense	(498,688)	(498,688)	693,933
2503. Out of Area Claims Expense	-	-	-
2599. Total Other Medical and Hospital	6,270,698	6,270,698	20,641,471
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5901. Equipment Rental	2,297,665	2,297,665	8,688,907
5902. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	820,536	820,536	3,102,957
5903. Auditing, Actuarial, and Other Consulting	801,410	801,410	3,030,631
5904. Outsourced Services	648,074	648,074	2,450,772
5905. Postage/Telephone	385,151	385,151	1,456,498

Report #2A: BlueCare Middle Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	494,605	494,605	1,973,164
Estimated Revenues:			
1. TennCare Capitation	187,110,427	187,110,427	725,429,342
2. Investment	1,842,751	1,842,751	3,765,496
3. Other Revenues	15,309,858	15,309,858	-
4. Total Estimated Revenues (Lines 1 to 3)	204,263,036	204,263,036	729,194,838
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	25,817,078	25,817,078	118,969,138
7. Inpatient Hospital Services	29,977,435	29,977,435	131,816,987
8. Outpatient Hospital Services	11,574,294	11,574,294	44,889,013
9. Emergency Room Services	8,210,053	8,210,053	28,319,590
10. Dental Services	(3,125)	(3,125)	9,331
11. Vision Services	133,410	133,410	519,623
12. Pharmacy Services	-	-	-
13. Home Health Services	2,896,153	2,896,153	12,744,075
14. Chiropractic Services	-	-	-
15. Radiology Services	1,080,002	1,080,002	6,290,286
16. Laboratory Services	522,616	522,616	2,691,820
17. Durable Medical Equipment Services	1,947,385	1,947,385	8,384,081
18. Transportation Services	3,724,985	3,724,985	12,252,042
19. Outside Referrals	-	-	-
20. Medical Incentive Pool and Withhold Adj	1,159,705	1,159,705	57,870
21. Occupancy, Depreciation and Amortization	-	-	-
22. Nursing Facility Care	30,209,516	30,209,516	140,660,627
23. HCBS Services	9,267,510	9,267,510	32,162,081
24. ECF	1,954,671	1,954,671	3,999,073
25. Other Medical and Hospital Services - Write-Ins	4,455,626	4,455,626	17,049,883
26. Subtotal Medical and Hospital (Lines 5 to 25)	132,927,314	132,927,314	560,815,520
Mental Health and Substance Abuse Services			
27. Inpatient Psychiatric Facility Services	2,191,718	2,191,718	11,313,816
28. Inpatient Substance Abuse Treatment and Detox	310,406	310,406	1,408,124
29. Outpatient Mental Health Services	7,235,240	7,235,240	17,009,777
30. Outpatient Substance Abuse Treatment and Detox	-	-	-
31. Housing/Residential Treatment	2,283,583	2,283,583	8,770,043
32. Specialized Crisis Services	1,521,782	1,521,782	3,597,810
33. Psychiatric Rehab and Support Services	458,434	458,434	2,064,119
34. Case Management	66,817	66,817	403,629
35. Forensics	-	-	-
36. Other Judicial	-	-	-
37. Pharmacy	-	-	-
38. Lab Services	22,612	22,612	111,979
39. Transportation	-	-	-
40. Medical Incentive Pool and Withhold Adjustments	-	-	-
41. Occupancy, Depreciation and Amortization	-	-	-
42. Other Mental Health and Substance Abuse Services	2,438,213	2,438,213	14,587,572
43. PCP and Specialist Services	-	-	-
44. Other Mental Health Services - Write-Ins	-	-	-
45. Subtotal MH & SAS (Lines 27 to 44)	16,528,805	16,528,805	59,266,869
46. Value Based Payouts	2,111,914	2,111,914	1,371,337
47. Value Based Recoveries	-	-	-
48. Subtotal Hospital, Medical, MH&SAS (Lines 26, 45, 46 and 47)	151,568,033	151,568,033	621,453,726
LESS:			
49. Net Reinsurance Recoveries Incurred	-	-	-
50. Copayments	1,678	1,678	7,302
51. Subrogation and Coordination of Benefits	-	-	-
52. Subtotal Reinsurance, Copay, Subrogation (Lines 49 to 51)	1,678	1,678	7,302
53. Total Hospital, Medical, MH&SAS (Lines 48 and 52)	151,566,355	151,566,355	621,446,424
Administration:			
54. Compensation	11,171,539	11,171,539	42,483,386
55. Marketing	213,305	213,305	811,160
56. Health Insurer Fee	11,369,101	11,369,101	-
57. Premium Tax Expense	12,145,217	12,145,217	43,532,709
58. Occupancy, Depreciation, and Amortization	650,769	650,769	2,474,757
59. Other Administration - Write-Ins	4,283,926	4,283,926	16,291,015
60. Total Administration Expenses (Lines 54 to 59)	39,833,857	39,833,857	105,593,027
61. Total Expenses (Lines 53 and 60)	191,400,212	191,400,212	727,039,451
62. Extraordinary Item	-	-	-
63. Provision for Income Tax	6,784,626	6,784,626	741,202
64. Net Income (Loss) (Line 4 Less Lines 61, 62 and 63)	6,078,198	6,078,198	1,414,185
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Insurer Provider Revenue	15,309,858	15,309,858	-
0302. EMS Directed Premiums	37,098,396	37,098,396	781,777
0303. EMS Directed Payments	(34,872,492)	(34,872,492)	(734,870)
0304. EMS Directed Premium Tax	(2,225,904)	(2,225,904)	(46,907)
0399. Total Other Revenues	15,309,858	15,309,858	-
Detail of Other Medical and Hospital:			
2501. PT/OT/ST, Supplies, Prosthetics, etc.	4,637,830	4,637,830	16,357,278
2502. Bad Debt Expense	(182,204)	(182,204)	692,605
2503. Out of Area Claims Expense	-	-	-
2599. Total Other Medical and Hospital	4,455,626	4,455,626	17,049,883
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5901. Equipment Rental	1,916,051	1,916,051	7,286,406
5902. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	684,255	684,255	2,602,099
5903. Auditing, Actuarial, and Other Consulting	668,305	668,305	2,541,448
5904. Outsourced Services	540,437	540,437	2,055,185
5905. Postage/Telephone	321,182	321,182	1,221,400

Report #2A: CoverKids Plan Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	225,175	225,175	877,329
Estimated Revenues:			
1. CoverKids Revenue	45,424,779	45,424,779	161,248,834
2. Investment	-	-	-
3. Other Revenues	-	-	-
4. Total Estimated Revenues (Lines 1 to 3)	45,424,779	45,424,779	161,248,834
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	12,952,729	12,952,729	48,209,813
7. Inpatient Hospital Services	8,157,412	8,157,412	29,628,983
8. Outpatient Hospital Services	2,796,370	2,796,370	10,425,487
9. Emergency Room Services	1,421,408	1,421,408	5,185,060
10. Dental Services	101,142	101,142	341,860
11. Vision Services	316,265	316,265	765,865
12. Pharmacy Services	8,041,550	8,041,550	26,379,500
13. Home Health Services	167,193	167,193	348,467
14. Chiropractic Services	-	-	-
15. Radiology Services	232,582	232,582	996,803
16. Laboratory Services	261,830	261,830	993,093
17. Durable Medical Equipment Services	422,485	422,485	1,541,365
18. Transportation Services	60,516	60,516	347,672
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	1,190,589	1,190,589	3,951,810
25. Subtotal Medical and Hospital (Lines 5 to 24)	36,122,071	36,122,071	129,115,778
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)	36,122,071	36,122,071	129,115,778
LESS:			
48. Net Reinsurance Recoveries Incurred	-	-	-
49. Copayments	474,932	474,932	1,804,051
50. Subrogation and Coordination of Benefits	-	-	-
51. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	474,932	474,932	1,804,051
52. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	35,647,139	35,647,139	127,311,727
Administration:			
53. Compensation	3,074,109	3,074,109	11,551,511
54. Marketing	58,696	58,696	220,560
55. Interest Expense	2,264	2,264	4,231
56. Premium Tax Expense	2,677,410	2,677,410	9,673,543
57. Occupancy, Depreciation, and Amortization	179,074	179,074	672,903
58. Other Administration - Write-Ins	1,178,818	1,178,818	4,429,632
59. Total Administration Expenses (Lines 53 to 58)	7,170,371	7,170,371	26,552,380
60. Total Expenses (Lines 52 and 59)	42,817,510	42,817,510	153,864,107
61. Extraordinary Item	-	-	-
62. Provision for Income Tax	776,143	776,143	2,539,486
63. Net Income (Loss) (Line 4 Less Lines 60, 61 and 62)	1,831,126	1,831,126	4,845,241
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.	1,158,471	1,158,471	3,832,686
2402. Bad Debt Expense	32,118	32,118	119,124
2403. Out of Area Claims Expense	-	-	-
2499. Total Other Medical and Hospital	1,190,589	1,190,589	3,951,810
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5801. Equipment Rental	527,243	527,243	1,981,221
5802. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	188,288	188,288	707,528
5803. Auditing, Actuarial, and Other Consulting	183,900	183,900	691,036
5804. Outsourced Services	148,713	148,713	558,817
5805. Postage/Telephone	88,381	88,381	332,107
5806. Printing and Stationary	42,293	42,293	158,923
5899. Total Other Administration	1,178,818	1,178,818	4,429,632

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	779,993,453	698,158,139	2,435,283,897
2. Net investment income	4,334,341	3,508,197	16,425,562
3. Miscellaneous income	0	0	0
4. TOTAL (Lines 1 to 3)	784,327,794	701,666,336	2,451,709,459
5. Benefit and loss related payments	539,647,639	521,805,322	2,058,879,596
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	131,737,614	81,968,298	325,308,933
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	16,993,985	5,942,781	25,314,403
10. TOTAL (Lines 5 through 9)	688,379,238	609,716,401	2,409,502,932
11. Net cash from operations (Line 4 minus Line 10)	95,948,556	91,949,935	42,206,527
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	52,414,817	69,510,138	269,473,541
12.2 Stocks	26,395,595	3,767,551	53,820,618
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	(11,502)
12.7 Miscellaneous proceeds	2,896,386	4,922,515	7,460,549
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	81,706,798	78,200,204	330,743,206
13. Cost of investments acquired (long-term only):			
13.1 Bonds	144,353,532	67,341,448	252,995,912
13.2 Stocks	61,871,281	51,699,611	89,523,409
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	251,202	765,240	2,090,761
13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	206,476,015	119,806,299	344,610,082
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)	(124,769,217)	(41,606,095)	(13,866,876)
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	0
16.6 Other cash provided (applied)	120,040,093	(13,892,039)	(29,836,778)
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	120,040,093	(13,892,039)	(29,836,778)
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)	91,219,432	36,451,801	(1,497,127)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	161,115,697	162,612,824	162,612,824
19.2 End of period (Line 18 plus Line 19.1)	252,335,128	199,064,625	161,115,697

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

20.0001	0	0	0
---------------	---	---	---

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	2 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
		Individual	3 Group							
Total Members at end of:										
1. Prior Year	544,103	0	0	0	0	0	0	15,332	528,771	0
2. First Quarter	534,137	0	0	0	0	0	0	15,151	518,986	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	1,614,258	0	0	0	0	0	0	45,598	1,568,660	0
Total Member Ambulatory Encounters for Period:										
7. Physician	1,437,600	0	0	0	0	0	0	98,176	1,339,424	0
8. Non-Physician	125,009	0	0	0	0	0	0	8,537	116,472	0
9. Total	1,562,609	0	0	0	0	0	0	106,713	1,455,896	0
10. Hospital Patient Days Incurred	101,764	0	0	0	0	0	0	9,058	92,706	0
11. Number of Inpatient Admissions	14,426	0	0	0	0	0	0	974	13,452	0
12. Health Premiums Written (a)	688,277,377	0	0	0	0	0	0	61,058,287	627,219,090	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	688,377,377	0	0	0	0	0	0	61,158,287	627,219,090	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	543,153,195	0	0	0	0	0	0	48,322,821	494,830,374	0
18. Amount Incurred for Provision of Health Care Services	526,797,141	0	0	0	0	0	0	42,511,023	484,286,118	0

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....61,058,287.

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	12,145,721	17,431,505	9,220,255	5,450,381	4,495,548	48,743,410
0499999 Subtotals	12,145,721	17,431,505	9,220,255	5,450,381	4,495,548	48,743,410
0599999 Unreported claims and other claim reserves						159,038,341
0699999 Total Amounts Withheld						0
0799999 Total Claims Unpaid						207,781,751
0899999 Accrued Medical Incentive Pool And Bonus Amounts						3,932,356

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 On Claims Incurred Prior to January 1 of Current Year		2 On Claims Incurred During the Year		3 On Claims Unpaid Dec 31 of Prior Year				4 On Claims Incurred During the Year	
1. Comprehensive (hospital & medical)	0	0	0	0	0	0	0	0		
2. Medicare Supplement	0	0	0	0	0	0	0	0		
3. Dental only	0	0	0	0	0	0	0	0		
4. Vision only	0	0	0	0	0	0	0	0		
5. Federal Employees Health Benefits Plan	0	0	0	0	0	0	0	0		
6. Title XVIII - Medicare	16,153,047	32,176,070	346,468	20,482,691	16,499,515	22,928,360	16,499,515	22,928,360		
7. Title XIX - Medicaid	171,814,336	319,314,036	(941,718)	187,894,310	170,872,618	196,311,092	170,872,618	196,311,092		
8. Other health	0	0	0	0	0	0	0	0		
9. Health subtotal (Lines 1 to 8)	187,967,383	351,490,106	(595,250)	208,377,001	187,372,133	219,239,452	187,372,133	219,239,452		
10. Healthcare receivables (a)	1,076,095	8,779,910	0	1,942,045	1,076,095	6,699,547	1,076,095	6,699,547		
11. Other non-health	0	0	0	0	0	0	0	0		
12. Medical incentive pools and bonus amounts	0	190,150	0	3,932,356	0	226,650	0	226,650		
13. Totals (Lines 9 - 10 + 11 + 12)	186,891,288	342,900,346	(595,250)	210,367,312	186,296,038	212,766,555	186,296,038	212,766,555		

(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 or 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, 2018 and December 31, 2017, 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, 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, 2018 and December 31, 2017, \$1,186,425 and \$1,011,633, respectively, in level 4 bonds were admitted as a result of this permitted practice. No bonds with an NAIC SVO rating of 4, 5 or 6 were nonadmitted due to the prescribed practice as of March 31, 2018 or December 31, 2017.

The Company has accepted the risk for uninsured claims overpayments for which the Company determined the State of Tennessee 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:

	SSAP #	F/S Page	F/S Line #	March 31, 2018	December 31, 2017
<u>NET INCOME</u>					
(1) VSHP state basis				\$ 18,864,865	\$ 48,298,903
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:				0	0
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)				<u>\$ 18,864,865</u>	<u>\$ 48,298,903</u>
<u>SURPLUS</u>					
(5) VSHP state basis				\$ 496,583,640	\$ 479,849,260
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:				0	0
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:				0	0
(8) NAIC SAP (5-6-7=8)				<u>\$ 496,583,640</u>	<u>\$ 479,849,260</u>

- B. There were no significant changes since December 31, 2017.

- C. (1)-(5) There were no significant changes since December 31, 2017.

(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.

- (7)-(13) There were no significant changes since December 31, 2017.

- 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

There were no significant changes since December 31, 2017.

3. Business Combinations and Goodwill

There were no significant changes since December 31, 2017.

4. Discontinued Operations

There were no significant changes since December 31, 2017.

Notes to Financial Statement

5. Investments

A-C. There were no significant changes since December 31, 2017.

D. (1) 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. 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, 2018, 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, 2018 and for which OTTI has not been recognized is as follows:

a. The aggregate amount of unrealized losses:	1. Less than 12 months	\$	415,772
	2. 12 months or longer	\$	108,953
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 months	\$	48,360,642
	2. 12 months or longer	\$	6,387,901

(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 dollar repurchase agreements or securities lending transactions as of March 31, 2018.

F. The Company had no repurchase agreements transactions accounted for as secured borrowing as of March 31, 2018.

G. The Company had no reverse repurchase agreements transactions accounted for as secured borrowing as of March 31, 2018.

H. The Company had no repurchase agreements transactions accounted for as a sale as of March 31, 2018.

I. The Company had no reverse repurchase agreements transactions accounted for as a sale as of March 31, 2018.

J-L. There were no significant changes since December 31, 2017.

M. The Company had no working capital finance investments as of March 31, 2018.

N. The Company did not offset any derivative, repurchase, reverse repurchase, securities borrowing or securities lending assets and liabilities as of March 31, 2018.

O-R. There were no significant changes since December 31, 2017.

6. Joint Ventures, Partnerships and Limited Liability Companies

There were no significant changes since December 31, 2017.

7. Investment Income

There were no significant changes since December 31, 2017.

8. Derivative Instruments

A-G. There were no significant changes since December 31, 2017.

H. The Company had no premium costs associated with derivative contracts as of March 31, 2018.

9. Income Taxes

A-C. There were no significant changes since December 31, 2017.

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:

	<u>March 31, 2018</u>	<u>Effective Tax Rate</u>
Provision computed at statutory rate	\$ 7,530,358	21.0%
ACA health insurer fee	8,798,116	24.5%
Change in net deferred income taxes	846,709	2.4%
Other permanent differences	2,902	0.0%
Tax-exempt interest income	(70,716)	(0.2)%
Dividend received deduction	(113,384)	(0.3)%
Federal income taxes incurred	<u>\$ 16,993,985</u>	<u>47.4%</u>

E-G. There were no significant changes since December 31, 2017.

Notes to Financial Statement

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

A. There were no significant changes since December 31, 2017.

B&C. No capital contributions were transferred to VSHP during the periods ended March 31, 2018 and December 31, 2017.

The Company paid BlueCross BlueShield of Tennessee, Inc. (BCBST or parent) \$44,278,712 and \$208,971,085 for services performed under administrative services and tax sharing agreements for the periods ended March 31, 2018 and December 31, 2017, respectively, net of payments from BCBST.

D. The Company reported \$84,526,149 and \$14,886,474 due to the parent as of March 31, 2018 and December 31, 2017, respectively. Amounts due to or from parent are settled monthly as funds are available.

E-N. There were no significant changes since December 31, 2017.

11. Debt

A. There were no significant changes since December 31, 2017.

B. The Company had no Federal Home Loan Bank agreements as of March 31, 2018.

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

A. The Company participates in defined benefit plans sponsored by BCBST. The financial balances related to the defined benefit plans are recorded on the financial statements of BCBST, and all disclosures related to defined benefit plans are included in the annual statement of BCBST.

B-I. There were no significant changes since December 31, 2017.

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

There were no significant changes since December 31, 2017.

14. Liabilities, Contingencies and Assessments

There were no significant changes since December 31, 2017.

15. Leases

There were no significant changes since December 31, 2017.

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

There were no significant changes since December 31, 2017.

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

A. There were no significant changes since December 31, 2017.

B. The Company had no transfers, servicing or extinguishments of financial assets or liabilities as of March 31, 2018.

C. The Company had no wash sales involving transactions for securities with an unrated NAIC designation or a designation of 3 or below as of March 31, 2018.

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

The Company is a contractor for TennCare Select, an ASO arrangement, and a subcontractor for CoverKids, an ASC arrangement, both with the State of Tennessee. The Company is a contractor for the Dual Special Needs Program (DSNP) Medicare Advantage product, an insured arrangement with a partially uninsured reimbursement contracted with the Centers for Medicare and Medicaid Services. Cash and invested assets related to TennCare Select, CoverKids and DSNP are reported in the appropriate categories on the Assets page. At the request of the TDCl, premium tax receivable from the State of Tennessee is netted against premium tax payable to the State of Tennessee for premium taxes related to TennCare Select and CoverKids. Medicare Advantage products are federally exempted from premium tax. 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.

Notes to Financial Statement

Amounts receivable from ASO and ASC plans at March 31, 2018 as reflected on page 2, line 17, are as follows:

Pharmacy benefit manager (timing differences)	\$ 13,267,045
Employment and Community First Choices	2,302,447
Patient Centered Medical Home receivable	1,784,326
Select Community premium accrual	971,192
Unbilled expenses	263,135
Case management	241,993
ASO premium accrual	84,765
Miscellaneous	(454,498)
Total amounts receivable relating to ASO and ASC plans	<u>\$ 18,460,405</u>

- A. The gain from operations from ASO uninsured plans and the uninsured portion of partially insured plans was as follows during the period ended March 31, 2018:

	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	\$ 1,443,882	\$ 0	\$ 1,443,882
b. Total net other income or expenses (including interest paid to or received from plans)	0	0	0
c. Net gain from operations	\$ 1,443,882	\$ 0	\$ 1,443,882
d. Total claim payment volume	\$ 91,766,997	\$ 0	\$ 91,766,997

- B. The gain from operations from ASC uninsured plans and the uninsured portion of partially insured plans was as follows during the period ended March 31, 2018:

	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
a. Gross reimbursement for medical cost incurred	\$ 35,118,280	\$ 21,825,065	\$ 56,943,345
b. Gross administrative fees accrued	9,743,887	3,037,421	12,781,308
c. Other income or expenses (including interest paid to or received from plans)	0	0	0
d. Gross expenses incurred (claims and administrative)	42,252,633	24,862,486	67,115,119
e. Total net gain from operations	\$ 2,609,534	\$ 0	\$ 2,609,534

- C. There were no significant changes since December 31, 2017.

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

There were no significant changes since December 31, 2017.

Notes to Financial Statement

20. Fair Value Measurement

A&B. (1) The following tables provide information about the Company's financial assets and liabilities measured and reported at fair value using the hierarchy defined by SSAP No. 100R — Fair Value for the periods ended March 31, 2018 and December 31, 2017:

Description for each class of asset or liability	March 31, 2018			
	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds below investment grade:				
High yield corporate bonds	\$ 1,190,880	\$ 1,597,163	\$ 0	\$ 2,788,043
Asset-backed securities	0	995,724	0	995,724
Bank loans	0	1,946,050	0	1,946,050
Stocks:				
Preferred stocks	20,545,632	5,723,880	0	26,269,512
Domestic large capitalization common stocks	122,151,492	5,411	0	122,156,903
Total assets at fair value	<u>\$ 143,888,004</u>	<u>\$ 10,268,228</u>	<u>\$ 0</u>	<u>\$ 154,156,232</u>
b. Liabilities at fair value				
Total liabilities at fair value	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>

Description for each class of asset or liability	December 31, 2017			
	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds below investment grade:				
High yield corporate bonds	\$ 110,505	\$ 389,690	\$ 0	\$ 500,195
Asset-backed securities	0	2,046,704	0	2,046,704
Bank loans	0	1,650,194	0	1,650,194
Stocks:				
Preferred stocks	11,264,954	4,374,553	0	15,639,507
Domestic large capitalization common stocks	98,980,877	0	0	98,980,877
Total assets at fair value	<u>\$ 110,356,336</u>	<u>\$ 8,461,141</u>	<u>\$ 0</u>	<u>\$ 118,817,477</u>
b. Liabilities at fair value				
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	Three Months Ended March 31, 2018	
	Transfers from Level 1 to Level 2	Transfers from Level 2 to Level 1
	High yield corporate bonds	\$ 0	$ 544,665
Preferred stock	0	511,701
Domestic large capitalization common stock	5,411	0
Total transfers	<u>\$ 5,411</u>	<u>\$ 1,056,366</u>

Transfers between Level 1 and 2 are due to the availability of unadjusted quoted prices for the three months ended March 31, 2018.

(2) The Company did not hold any investments classified as Level 3.

(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, 2018 and December 31, 2017.

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.

Notes to Financial Statement

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, 2018 and December 31, 2017.

(5) The Company had no derivative assets or liabilities as of March 31, 2018 or December 31, 2017.

C. The following tables provide information about the fair value of the Company's financial assets as of March 31, 2018 and December 31, 2017:

Type of Financial Instrument	March 31, 2018					
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Bonds:						
U.S. government and government agencies and authorities	\$ 53,052,232	\$ 54,046,592	\$ 43,463,967	\$ 9,588,265	\$ 0	\$ 0
States, municipalities and political subdivisions	128,387,628	127,487,658	0	128,387,628	0	0
Foreign securities, including Canada	15,034,828	15,185,643	1,547,504	13,487,324	0	0
Agency mortgage-backed securities	40,810,627	41,479,198	0	40,810,627	0	0
Commercial mortgage-backed securities	27,045,876	27,250,489	0	27,045,876	0	0
High yield corporate bonds	4,157,935	4,116,768	1,420,400	2,737,535	0	0
Asset-backed securities	51,633,280	51,818,712	0	51,633,280	0	0
Investment grade corporate bonds	103,706,510	104,908,280	1,613,547	102,092,963	0	0
Bank loans	17,410,147	17,330,422	0	17,410,147	0	0
Total bonds	441,239,063	443,623,762	48,045,418	393,193,645	0	0
Stocks:						
Preferred stocks	26,269,512	26,269,512	20,545,632	5,723,880	0	0
Domestic large capitalization common stocks	122,156,903	122,156,903	122,151,492	5,411	0	0
Total stocks	148,426,415	148,426,415	142,697,124	5,729,291	0	0
Total bonds and stocks	\$ 589,665,478	\$ 592,050,177	\$ 190,742,542	\$ 398,922,936	\$ 0	\$ 0

Type of Financial Instrument	December 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	\$ 59,713,220	\$ 60,217,664	\$ 49,477,985	\$ 10,235,235	\$ 0	\$ 0
States, municipalities and political subdivisions	93,887,900	91,267,348	0	93,887,900	0	0
Foreign securities, including Canada	14,777,230	14,655,074	0	14,777,230	0	0
Agency mortgage-backed securities	30,441,797	30,393,310	0	30,441,797	0	0
Commercial mortgage-backed securities	17,496,372	17,480,344	0	17,496,372	0	0
High yield corporate bonds	3,482,451	3,390,600	276,263	3,206,188	0	0
Asset-backed securities	29,447,546	29,500,293	0	29,447,546	0	0
Investment grade corporate bonds	90,315,566	89,677,082	956,437	89,359,129	0	0
Bank loans	15,790,173	15,724,834	0	15,790,173	0	0
Total bonds	355,352,255	352,306,549	50,710,685	304,641,570	0	0
Stocks:						
Preferred stocks	15,639,507	15,639,507	11,264,954	4,374,553	0	0
Domestic large capitalization common stocks	98,980,877	98,980,877	98,980,877	0	0	0
Total stocks	114,620,384	114,620,384	110,245,831	4,374,553	0	0
Total bonds and stocks	\$ 469,972,639	\$ 466,926,933	\$ 160,956,516	\$ 309,016,123	\$ 0	\$ 0

D. The Company held no financial assets for which it was not practicable to estimate the fair value at March 31, 2018 or December 31, 2017.

Notes to Financial Statement

21. Other Items

A-B. There were no significant changes since December 31, 2017.

C. Administrative Expense Analysis

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 periods ended March 31, 2018 and 2017:

Line #	Administrative Expenses:	March 31, 2018	March 31, 2017	% Change
20	Claims adjustment expense	\$ 29,779,259	\$ 29,162,680	
21	General administrative expense	101,788,123	55,285,805	
	Total expense	131,567,382	84,448,485	
	ASO administrative fees	15,290,596	14,949,234	
	ASC administrative fees	12,781,204	10,314,406	
	ACA annual fee assessment	(41,895,790)	0	
	Premium tax	(47,238,246)	(42,129,500)	
	Expenses, net of adjustments	<u>\$ 70,505,146</u>	<u>\$ 67,582,625</u>	4.3%

D-H. There were no significant changes since December 31, 2017.

22. Events Subsequent

There were no significant changes since December 31, 2017.

23. Reinsurance

There were no significant changes since December 31, 2017.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A-D. There were no significant changes since December 31, 2017.

E. The services offered by the Company are not subject to the risk sharing provisions of the ACA as of March 31, 2018.

25. Change in Incurred Claims and Claim Adjustment Expenses

As of December 31, 2017, the reserve for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of gross healthcare receivables, was \$221,322,062. Through March 31, 2018, \$194,406,331 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 claim adjustment expenses, net of gross healthcare receivables, for 2017 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 \$27,534,917. The reserve remaining for prior years is \$(619,186) as of March 31, 2018 due to the estimation that recoveries will exceed payouts.

26. Intercompany Pooling Arrangements

There were no significant changes since December 31, 2017.

27. Structured Settlements

Not applicable to health entities.

28. Health Care Receivables

There were no significant changes since December 31, 2017.

29. Participating Policies

There were no significant changes since December 31, 2017.

30. Premium Deficiency Reserves

There were no significant changes since December 31, 2017.

31. Anticipated Salvage and Subrogation

There were no significant changes since December 31, 2017.

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:
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[] No[X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[] No[X]
- 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.12/31/2017.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.12/31/2015.....
- 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
..... No .....	..... No .....	..... No .....	..... No

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[]
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes[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 2018.
- 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
- 13. Amount of real estate and mortgages held in short-term investments: \$..... 0

GENERAL INTERROGATORIES (Continued)

INVESTMENT

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?
 14.2 If yes, please complete the following:

Yes No

	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?
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
 If no, attach a description with this statement.

Yes No
 Yes No N/A

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$	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	\$	0

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

Yes No

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
BlackRock	U
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
Waterfall Asset Management	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.

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

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
104863	Income Research & Management	254900RO33N8JBVSKJ39	SEC	NO
105780	Northern Trust Asset Management	BEL4B8X7EHJU845Y2N39	SEC	NO
106266	Cohen & Steers	FW2FPJ6GDBIAYMEK6K90	SEC	NO
106596	Wellington Management Company	459300YHP12TEZNLX41	SEC	NO
107717	Mackay Shields, LLC	549300Y7LLCOFU7R8H16	SEC	NO
137746	Waterfall Asset Management	549300RACQVOIC68DB49	SEC	NO
Exempt	BlackRock	5493007C24Z3ZDJ0VD06	SEC	NO

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

Yes[X] No[]

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

- Documentation necessary to permit a full credit analysis of the security does not exist.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5*GI securities?

Yes[] No[X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

- | | |
|---|---------------|
| 1. Operating Percentages: | |
| 1.1 A&H loss percent | 78.956% |
| 1.2 A&H cost containment percent | 2.429% |
| 1.3 A&H expense percent excluding cost containment expenses | 16.684% |
| 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 |
| 3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes[] No[X] |
| 3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes[] No[X] |

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

State, Etc.		Direct Business Only								
		1 Active Status (a)	2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit-Type Contracts
1.	Alabama (AL)	N	0	0	0	0	0	0	0	
2.	Alaska (AK)	N	0	0	0	0	0	0	0	
3.	Arizona (AZ)	N	0	0	0	0	0	0	0	
4.	Arkansas (AR)	N	0	0	0	0	0	0	0	
5.	California (CA)	N	0	0	0	0	0	0	0	
6.	Colorado (CO)	N	0	0	0	0	0	0	0	
7.	Connecticut (CT)	N	0	0	0	0	0	0	0	
8.	Delaware (DE)	N	0	0	0	0	0	0	0	
9.	District of Columbia (DC)	N	0	0	0	0	0	0	0	
10.	Florida (FL)	N	0	0	0	0	0	0	0	
11.	Georgia (GA)	N	0	0	0	0	0	0	0	
12.	Hawaii (HI)	N	0	0	0	0	0	0	0	
13.	Idaho (ID)	N	0	0	0	0	0	0	0	
14.	Illinois (IL)	N	0	0	0	0	0	0	0	
15.	Indiana (IN)	N	0	0	0	0	0	0	0	
16.	Iowa (IA)	N	0	0	0	0	0	0	0	
17.	Kansas (KS)	N	0	0	0	0	0	0	0	
18.	Kentucky (KY)	N	0	0	0	0	0	0	0	
19.	Louisiana (LA)	N	0	0	0	0	0	0	0	
20.	Maine (ME)	N	0	0	0	0	0	0	0	
21.	Maryland (MD)	N	0	0	0	0	0	0	0	
22.	Massachusetts (MA)	N	0	0	0	0	0	0	0	
23.	Michigan (MI)	N	0	0	0	0	0	0	0	
24.	Minnesota (MN)	N	0	0	0	0	0	0	0	
25.	Mississippi (MS)	N	0	0	0	0	0	0	0	
26.	Missouri (MO)	N	0	0	0	0	0	0	0	
27.	Montana (MT)	N	0	0	0	0	0	0	0	
28.	Nebraska (NE)	N	0	0	0	0	0	0	0	
29.	Nevada (NV)	N	0	0	0	0	0	0	0	
30.	New Hampshire (NH)	N	0	0	0	0	0	0	0	
31.	New Jersey (NJ)	N	0	0	0	0	0	0	0	
32.	New Mexico (NM)	N	0	0	0	0	0	0	0	
33.	New York (NY)	N	0	0	0	0	0	0	0	
34.	North Carolina (NC)	N	0	0	0	0	0	0	0	
35.	North Dakota (ND)	N	0	0	0	0	0	0	0	
36.	Ohio (OH)	N	0	0	0	0	0	0	0	
37.	Oklahoma (OK)	N	0	0	0	0	0	0	0	
38.	Oregon (OR)	N	0	0	0	0	0	0	0	
39.	Pennsylvania (PA)	N	0	0	0	0	0	0	0	
40.	Rhode Island (RI)	N	0	0	0	0	0	0	0	
41.	South Carolina (SC)	N	0	0	0	0	0	0	0	
42.	South Dakota (SD)	N	0	0	0	0	0	0	0	
43.	Tennessee (TN)	L	0	61,058,287	627,219,090	0	0	688,277,377	0	
44.	Texas (TX)	N	0	0	0	0	0	0	0	
45.	Utah (UT)	N	0	0	0	0	0	0	0	
46.	Vermont (VT)	N	0	0	0	0	0	0	0	
47.	Virginia (VA)	N	0	0	0	0	0	0	0	
48.	Washington (WA)	N	0	0	0	0	0	0	0	
49.	West Virginia (WV)	N	0	0	0	0	0	0	0	
50.	Wisconsin (WI)	N	0	0	0	0	0	0	0	
51.	Wyoming (WY)	N	0	0	0	0	0	0	0	
52.	American Samoa (AS)	N	0	0	0	0	0	0	0	
53.	Guam (GU)	N	0	0	0	0	0	0	0	
54.	Puerto Rico (PR)	N	0	0	0	0	0	0	0	
55.	U.S. Virgin Islands (VI)	N	0	0	0	0	0	0	0	
56.	Northern Mariana Islands (MP)	N	0	0	0	0	0	0	0	
57.	Canada (CAN)	N	0	0	0	0	0	0	0	
58.	Aggregate other alien (OT)	X X X	0	0	0	0	0	0	0	
59.	Subtotal	X X X	0	61,058,287	627,219,090	0	0	688,277,377	0	
60.	Reporting entity contributions for Employee Benefit Plans	X X X	0	0	0	0	0	0	0	
61.	Total (Direct Business)	X X X	0	61,058,287	627,219,090	0	0	688,277,377	0	
DETAILS OF WRITE-INS										
58001.		X X X	0	0	0	0	0	0	0	
58002.		X X X	0	0	0	0	0	0	0	
58003.		X X X	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	
58999.	TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X	0	0	0	0	0	0	0	

(a) Active Status Counts:

L Licensed or Chartered - Licensed insurance carrier or domiciled RRG

E Eligible - Reporting entities eligible or approved to write surplus lines in the state

N None of the above - Not allowed to write business in the state

1

0

56

R Registered - Non-domiciled RRGs

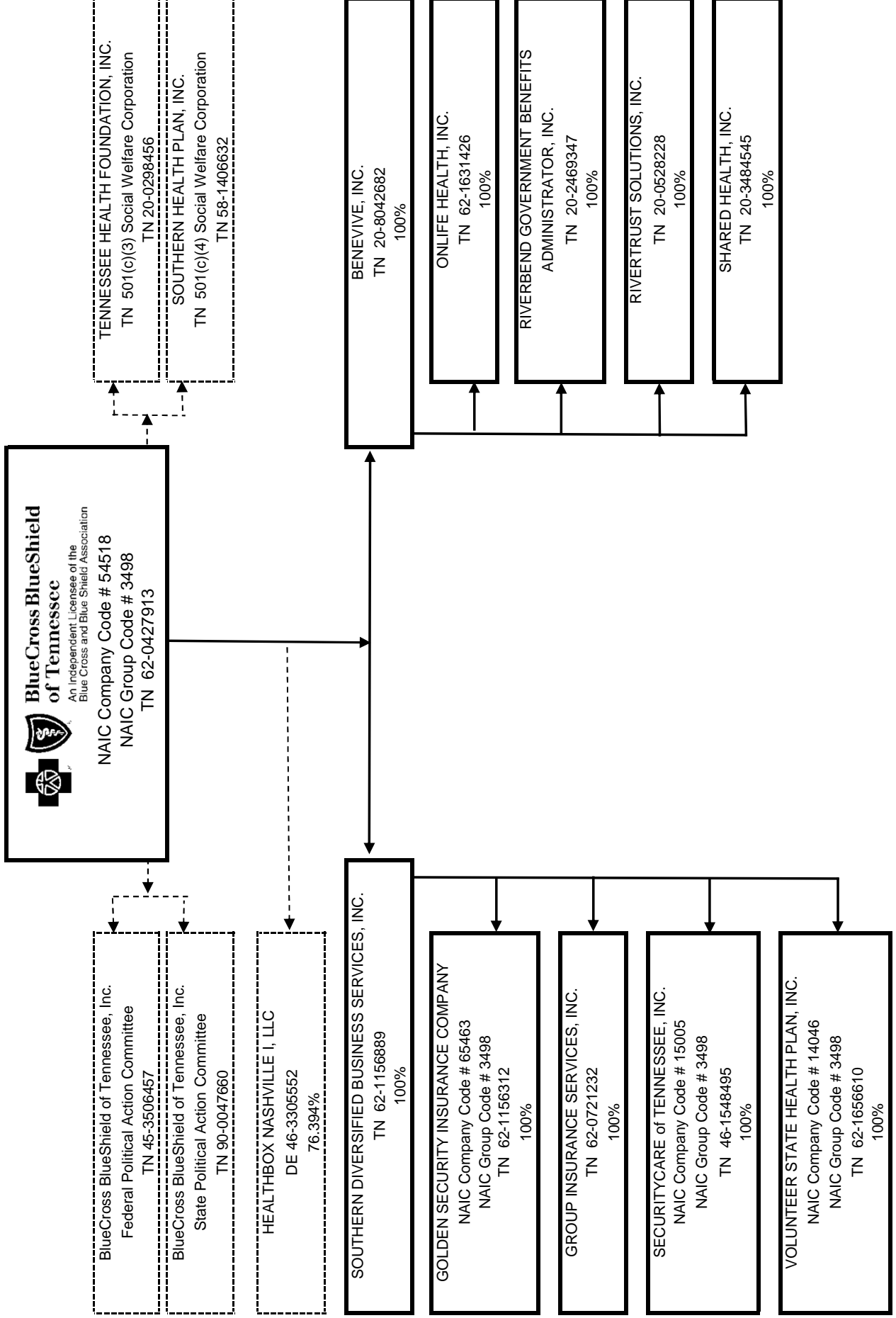
Q Qualified - Qualified or accredited reinsurer

0

0

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 Comp-any 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	Relation-ship to Report-ing 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			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	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	Tennessee, Inc.	N	
0000		15005	46-1548495				SecurityCare of Tennessee, Inc.	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.0	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	Tennessee, Inc.	N	
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	58-1406632				Southern Health Plan, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000002
0000		00000	46-3305552				Healthbox Nashville I, Inc.	DE	NIA	BlueCross BlueShield of Tennessee, Inc.	Ownership, Influence	76.4	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	45-3506457				BlueCross BlueShield of Tennessee, Inc. Federal Political Action Committee	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management, Influence	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000003
0000		00000	90-0047660				BlueCross BlueShield of Tennessee, Inc. State Political Action Committee	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management, Influence	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000004

Asterisk	Explanation
0000001	BlueCross BlueShield of Tennessee, Inc. and Tennessee Health Foundation, Inc. share the same Board
0000002	BlueCross BlueShield of Tennessee, Inc. appoints the Board of Southern Health Plan, Inc. doing business as BlueCross BlueShield of Tennessee Community Trust
0000003	BlueCross BlueShield of Tennessee, Inc. appoints the Federal PAC Director
0000004	BlueCross BlueShield of Tennessee, Inc. appoints the State PAC Director

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



14046201836500001

2018

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	466,926,934	436,326,406
2. Cost of bonds and stocks acquired	206,224,813	342,519,321
3. Accrual of discount	84,065	163,033
4. Unrealized valuation increase (decrease)	(2,859,239)	15,675,036
5. Total gain (loss) on disposals	1,260,922	653,604
6. Deduct consideration for bonds and stocks disposed of	78,811,241	323,294,159
7. Deduct amortization of premium	563,505	3,050,015
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	213,401	2,066,292
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	829	0
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	592,050,177	466,926,934
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	592,050,177	466,926,934

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)	263,177,356	114,728,075	42,302,858	(1,172,314)	334,430,259	0	0	263,177,356
2. NAIC 2 (a)	72,685,786	22,055,048	6,982,855	(69,812)	87,688,167	0	0	72,685,786
3. NAIC 3 (a)	15,431,775	7,351,593	3,325,209	860,752	20,318,911	0	0	15,431,775
4. NAIC 4 (a)	1,011,633	434,291	2,494	(257,004)	1,186,425	0	0	1,011,633
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	352,306,549	144,569,007	52,613,417	(638,378)	443,623,761	0	0	352,306,549
PREFERRED STOCK								
8. NAIC 1	2,379,563	243,861	871,791	(1,537,179)	214,455	0	0	2,379,563
9. NAIC 2	11,903,121	12,106,077	2,626,047	(157,326)	21,225,825	0	0	11,903,121
10. NAIC 3	1,356,823	2,556,245	349,279	1,265,442	4,829,232	0	0	1,356,823
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	15,639,507	14,906,183	3,847,117	(429,062)	26,269,512	0	0	15,639,507
15. Total Bonds & Preferred Stock	367,946,056	159,475,190	56,460,533	(1,067,440)	469,893,273	0	0	367,946,056

(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 \$.....0; 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	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals		NONE		0	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	0	104,101,819
2. Cost of short-term investments acquired	0	2,206,183,698
3. Accrual of discount	0	299
4. Unrealized valuation increase (decrease)	0	6,778
5. Total gain (loss) on disposals	0	(11,502)
6. Deduct consideration received on disposals	0	2,310,272,393
7. Deduct amortization of premium	0	8,699
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)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

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

N O N E

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

N O N E

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

1 Number	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 - PART 2 - VERIFICATION**(Cash Equivalents)**

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	73,578,931	0
2.	Cost of cash equivalents acquired	951,072,718	254,606,599
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	(20,545)	(6,545)
5.	Total gain (loss) on disposals	(38,631)	(12,967)
6.	Deduct consideration received on disposals	851,842,799	181,008,156
7.	Deduct amortization of premium	0	0
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)	172,749,674	73,578,931
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	172,749,674	73,578,931

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

1 Description of Property	2 Location		3 City	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
0399999 Totals						0	0	0	0

NONE

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		3 City	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
0399999 Totals						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

NONE

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	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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets Acquired and ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
	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 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B/A.C.V. (9 + 10 - 11 + 12)	14 Total Foreign Exchange Change in B/A.C.V.	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income		
		City	State																		
	NONE																				
4699999 TOTALS								0	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									
9128283V0	U S TREASURY NOTE		01/31/2018	Montgomery Secs	X X X	880,787	890,000	307	1
912828N48	U S TREASURY NOTE		03/19/2018	VARIOUS	X X X	6,095,709	6,197,000	15,286	1
912828Q37	U S TREASURY NOTE		03/27/2018	VENDOR CODE 96B NOT IN TABLE	X X X	2,655,684	2,748,000	16,986	1
0599999	Subtotal - Bonds - U.S. Governments				X X X	9,632,181	9,835,000	32,579	X X X
Bonds - U.S. States, Territories and Possessions									
097552TK9	BOLINGBROOK IL		03/14/2018	Raymond James/FL/Saint Petersburg	X X X	830,624	735,000	0	1FE
13063DFQ6	CALIFORNIA ST		03/07/2018	Morgan Stanley	X X X	1,039,590	900,000	0	1FE
213185LH2	COOK CNTY IL		01/19/2018	VENDOR CODE G3E NOT IN TABLE	X X X	320,531	285,000	0	1FE
270427PY7	EAST ALLEGHENY PA SCH DIST		03/08/2018	VENDOR CODE S6D NOT IN TABLE	X X X	983,970	1,000,000	0	1FE
353442C38	FRANKLIN CNTY WA SCH DIST #1 P		03/15/2018	VENDOR CODE FE5 NOT IN TABLE	X X X	1,084,110	930,000	0	1FE
416415GZ4	HARTFORD CT		02/16/2018	VENDOR CODE G3F NOT IN TABLE	X X X	54,321	50,000	347	1FE
64966MWL9	NEW YORK NY		02/23/2018	Dain Rauscher	X X X	570,000	570,000	0	1FE
717883UZ3	PHILADELPHIA PA SCH DIST		03/23/2018	Merrill Lynch	X X X	156,831	140,000	0	1FE
717883VA7	PHILADELPHIA PA SCH DIST		03/23/2018	Merrill Lynch	X X X	111,838	100,000	0	1FE
717883VB5	PHILADELPHIA PA SCH DIST		03/23/2018	Merrill Lynch	X X X	167,208	150,000	0	1FE
71915PBZ1	PHOENIX OR TALENT SCH DIST #4		03/07/2018	VENDOR CODE FE5 NOT IN TABLE	X X X	533,659	1,240,000	0	1FE
71915PCA5	PHOENIX OR TALENT SCH DIST #4		03/07/2018	VENDOR CODE FE5 NOT IN TABLE	X X X	410,240	1,000,000	0	1FE
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	6,262,921	7,100,000	347	X X X
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
04184RBQ2	ARLINGTON TX SPL TAX REVENUE		03/08/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	1,134,440	1,000,000	0	1FE
04184RCZ1	ARLINGTON TX SPL TAX REVENUE		03/08/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	713,543	635,000	0	1FE
4636324K2	IRVINE RANCH CA WTR DIST		02/22/2018	Goldman Sachs NY	X X X	2,000,000	2,000,000	739	1FE
798170AJ5	SAN JOSE CA REDEV AGY SUCCESSO		03/20/2018	Dain Rauscher	X X X	497,592	510,000	2,295	1FE
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions				X X X	4,345,575	4,145,000	3,034	X X X
Bonds - U.S. Special Revenue, Special Assessment									
047681QH7	ATLANTA & FULTON CNTY GA RECRE		02/07/2018	Goldman Sachs NY	X X X	978,560	1,000,000	5,468	1FE
121342MW6	BURKE CNTY GA DEV AUTH POLL CO		01/02/2018	Barclays BK PLC	X X X	900,000	900,000	45	1FE
130534XD7	CALIFORNIA ST POLL CONTROL FIN		02/22/2018	VENDOR CODE G2P NOT IN TABLE	X X X	2,000,000	2,000,000	881	1FE
20282EAN6	CMWLTH FING AUTH PA		02/14/2018	Jefferies & Co	X X X	199,687	180,000	0	1FE
20774LRU1	CONNECTICUT ST HLTH & EDUC TNL		02/22/2018	Chemical Securities	X X X	2,000,000	2,000,000	831	1FE
31326KX69	FHLMC POOL #2B-5201		02/01/2018	Salomon Brothers	X X X	328,856	325,600	504	1
3138LJL99	FNMA POOL #0AN5751		01/01/2018	Morgan Stanley	X X X	2,068,711	1,997,646	718	1
3140J9RF8	FNMA POOL #0BM1385		02/01/2018	Salomon Brothers	X X X	623,985	622,332	954	1
3140J7RJ6	FNMA POOL #0BM3188		01/26/2018	Chemical Securities	X X X	504,253	498,182	1,104	1
3140J7WE1	FNMA POOL #0BM3344		02/15/2018	Chemical Securities	X X X	254,326	253,474	408	1
31418CG40	FNMA POOL #0MA2918		03/01/2018	First Union Cap Mkts	X X X	6,626,883	7,092,613	1,970	1
31418CH31	FNMA GTD REMIC P/T 17-56 PA		03/01/2018	First Union Cap Mkts	X X X	6,549,660	7,009,963	1,947	1
3136AXBX2	FNMA GTD REMIC P/T 17-69 HA		01/01/2018	Salomon Brothers	X X X	2,045,374	1,991,540	664	1
3136AXC45	HOUSTON TX ARPT SYS REVENUE		03/02/2018	Montgomery Secs	X X X	2,044,936	1,987,560	663	1
442349AU0	INDIANA ST FIN AUTH HLTH SYS R		02/26/2018	Barclays BK PLC	X X X	600,000	600,000	389	1FE
45470YBN0	KANSAS ST DEV FIN AUTH HLTH FA		02/22/2018	Donaldson Lufkin	X X X	2,000,000	2,000,000	1,046	1FE
48543BNR5	KERN CNTY CA PENSN OBLG		01/25/2018	Morgan Stanley	X X X	302,541	385,000	0	1FE
492279C05	LITTLE ROCK AR METROCENTRE IMP		02/22/2018	VENDOR CODE G2U NOT IN TABLE	X X X	2,000,000	2,000,000	1,098	1FE
537388DZ0	LONG BEACH CA PENSN OBLG		02/16/2018	Raymond James/FL/Saint Petersburg	X X X	940,275	900,000	22,015	1FE
54242VEM4	LOS ANGELES CA DEPT OF ARPTS A		03/22/2018	Donaldson Lufkin	X X X	806,040	695,000	0	1FE
544445FD6					X X X				

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)
574296B0	MARYLAND ST STADIUM AUTH REVEN		01/24/2018	Merrill Lynch	X X X	871,245	750,000	0	1FE
57583RW87	MASSACHUSETTS ST DEV FIN AGY R		03/05/2018	Chemical Securities	X X X	1,000,000	1,000,000	104	1FE
57585KGP7	MASSACHUSETTS ST HLTH & EDUCATN		03/05/2018	Chemical Securities	X X X	2,000,000	2,000,000	175	1FE
59259N8Q9	MET TRANSPRTN AUTH NY DEDICATE		02/22/2018	VENDOR CODE G2P NOT IN TABLE	X X X	2,000,000	2,000,000	1,039	1FE
64579FYJ6	NEW JERSEY ST HLTH CARE FACS F		02/22/2018	Chemical Securities	X X X	2,000,000	2,000,000	935	1FE
64763HH00	NEW ORLEANS LA AVIATION BRD		01/05/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	664,424	575,000	639	1FE
64971MT44	NEW YORK CITY NY TRANSITIONAL		01/23/2018	Goldman Sachs NY	X X X	200,281	175,000	2,151	1FE
64971WF96	NEW YORK CITY NY TRANSITIONALF		02/07/2018	Dain Rauscher	X X X	899,242	940,000	597	1FE
64990AHT5	NEW YORK ST DORM AUTH SALES TA		03/14/2018	Merrill Lynch	X X X	1,762,107	1,525,000	0	1FE
6500354V7	NEW YORK ST URBAN DEV CORP REV		02/07/2018	VENDOR CODE G36 NOT IN TABLE	X X X	436,858	440,000	5,491	1FE
6500355X2	NEW YORK ST URBAN DEV CORP REV		01/17/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	463,707	465,000	1,183	1FE
6500357E2	NEW YORK ST URBAN DEV CORP REV		03/20/2018	Dain Rauscher	X X X	376,026	385,000	236	1FE
67884XCM7	OKLAHOMA ST DEV FIN AUTH HLTHS		03/07/2018	Merrill Lynch	X X X	696,154	720,000	0	1FE
792070B86	SAINT LUCIE CNTY FL POLL CONTR		02/22/2018	Sun Trust Capital Markets	X X X	2,000,000	2,000,000	1,132	1FE
797330AG2	SAN DIEGO CA TOBACCO SETTLEMEN		03/09/2018	Jefferies & Co	X X X	440,000	440,000	0	1FE
79766DKG3	SAN FRANCISCO CALIF CITY & CNTY		02/01/2018	Dain Rauscher	X X X	329,217	290,000	3,826	1FE
78443CBR4	SLM PRIVATE CREDIT STUDENT B C		03/12/2018	Alex Brown & Sons	X X X	222,271	223,073	1,356	2FE
87638QBE8	TARRANT CNTY TX CULTURAL EDUF		02/22/2018	VENDOR CODE G2P NOT IN TABLE	X X X	2,000,000	2,000,000	1,039	1FE
93878L8X4	WASHINGTON DC CONVENTION & SPO		02/23/2018	Goldman Sachs NY	X X X	337,928	290,000	0	1FE
977100AC0	WISCONSIN ST GEN FUND ANNUAL A		03/07/2018	VENDOR CODE G36 NOT IN TABLE	X X X	913,947	810,000	16,416	1FE
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	54,513,252	54,466,982	77,025	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
04973PAB5	ATTENTUS CDO III L 3A A1B 144A	D	03/12/2018	First Boston Corp	X X X	282,677	284,669	963	1FE
05565AAN3	BNP PARIBAS SA 144A	D	02/21/2018	VENDOR CODE 96B NOT IN TABLE	X X X	222,700	200,000	164	2FE
404280AT6	HSBC HOLDINGS PLC	D	02/21/2018	VENDOR CODE 96B NOT IN TABLE	X X X	211,200	200,000	5,065	2FE
59802QAU2	MIDCOEN CREDIT CL 1A BRR 144A	D	02/01/2018	Bank of America	X X X	1,377,000	1,377,000	3,772	1FE
606839AA6	MTSUI SUMITOMO INSURANCE 144A	D	02/22/2018	Alex Brown & Sons	X X X	55,745	50,000	1,565	1FE
82481LAD1	SHIRE ACQUISITIONS INVESTMENTS	D	03/19/2018	Goldman Sachs NY	X X X	744,144	800,000	12,658	2FE
W8T7JMKD3	SKANDINAVISKA ENSKILDA BA REGS	D	02/21/2018	Non Broker Trade	X X X	204,740	200,000	3,194	2FE
87155EAA7	SYMPHONY CLO II LTD 2A D 144A	D	01/09/2018	Normura Secs NY	X X X	1,305,330	1,300,000	7,893	1FE
L9339LAE3	TRINSEO 8/17 COV-LITE TL	D	02/21/2018	Non Broker Trade	X X X	498,750	498,750	0	3FE
89852TAG3	TRYLON PARK CLO LTD 1A C 144A	D	01/24/2018	Dain Rauscher	X X X	251,625	250,000	363	2FE
00912XBA1	AIR LEASE CORP	D	01/08/2018	Chase Secs	X X X	562,687	570,000	0	2FE
02007MAG5	ALLY AUTO RECEIVABLES TRUS 1 B		01/23/2018	Barclays Cap	X X X	649,932	650,000	0	1FE
026874DM6	AMERICAN INTERNATIONAL GROUP I		03/19/2018	Montgomery Secs	X X X	420,000	420,000	0	2FE
03463TAA8	ANGEL OAK MORTGAGE T 1 A1 144A		03/28/2018	VENDOR CODE G2F NOT IN TABLE	X X X	779,998	780,000	2,329	1FE
04621XAK4	ASSURANT INC		03/22/2018	Morgan Stanley	X X X	220,000	220,000	0	3FE
060505D78	BANK AMER CORP DEP SHS REPSTG		01/24/2018	Bank of America	X X X	71,575	70,000	1,122	3FE
060505EH3	BANK OF AMERICA CORP		02/20/2018	VARIOUS	X X X	267,923	250,000	7,027	3FE
060505EL4	BANK OF AMERICA CORP		02/20/2018	Donaldson Lufkin	X X X	82,545	75,000	1,611	3FE
06406HBP3	BANK OF NEW YORK MELLON CORP/T		02/27/2018	Bank of America	X X X	414,361	401,000	2,357	1FE
07331UAA6	BAYVIEW OPPORTUNIT SPL5 A 144A		03/02/2018	Montgomery Secs	X X X	1,133,771	1,120,466	871	1FM
05492CAL1	BBCMS TRUST 2018-RR RRI D 144A		02/08/2018	Bank of America	X X X	1,315,000	1,315,000	0	2FE
114259AQ7	BROOKLYN UNION GAS CO/THE 144A		03/09/2018	Salomon Brothers	X X X	705,000	705,000	0	1FE
12680ZDP9	CABELA'S CREDIT CARD MAST 1 A2		03/13/2018	Chase Secs	X X X	1,259,424	1,250,000	0	1FE
64072UAG7	CABLEVISION SYSTEMS 1/18 TLB		01/12/2018	Non Broker Trade	X X X	218,900	220,000	0	3FE
12769LAB5	CAESARS RESORT 12/17 COV-LITE		01/19/2018	Non Broker Trade	X X X	740,097	741,935	0	3FE
13976MAC8	CAPITAL AUTO RECEIVA 1 A3 144A		03/14/2018	Salomon Brothers	X X X	1,249,786	1,250,000	0	1FE
14310UAS8	CARLYLE GLOBAL MARK 4A CR 144A		03/13/2018	Janney Montgomery Scott	X X X	551,150	550,000	3,519	1FE
14310UAG4	CARLYLE GLOBAL MARKE 4A D 144A		03/01/2018	Janney Montgomery Scott	X X X	902,655	900,000	5,987	2FE
14314JAE0	CARMAX AUTO OWNER TRUST 20 1 B		03/12/2018	VENDOR CODE FZ5 NOT IN TABLE	X X X	984,688	1,000,000	2,046	1FE

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)
12508VAB9	CCG RECEIVABLES TRUS 1 A2 144A		02/05/2018	Chemical Securities	X X X	331,984	332,000	0	1FE
151020BC7	CELGENE CORP		02/08/2018	Salomon Brothers	X X X	371,829	372,000	0	2FE
99AAC6417	CH GUENTHER 3/18 COV-LITE TLB		03/23/2018	Non Broker Trade	X X X	114,713	115,000	0	3FE
808513AE5	CHARLES SCHWAB CORP/THE		02/20/2018	Donaldson Lufkin	X X X	242,525	215,000	2,862	2FE
808513AP0	CHARLES SCHWAB CORP/THE		02/21/2018	VARIOUS	X X X	269,388	265,000	5,655	2FE
125581GX0	CIT GROUP INC		03/06/2018	Montgomery Secs	X X X	52,000	52,000	0	3FE
172967GD7	CITIGROUP INC		03/27/2018	VARIOUS	X X X	59,583	58,000	566	3FE
12632XAE8	CNH EQUIPMENT TRUST 2014-C C B		03/12/2018	Montgomery Secs	X X X	996,758	1,000,000	1,571	1FE
18978CAC7	CNH EQUIPMENT TRUST 2017- C A3		03/13/2018	Montgomery Secs	X X X	985,820	1,000,000	0	1FE
22003BAH9	CORPORATE OFFICE PROPERTIES LP		02/22/2018	First Union Cap Mkts	X X X	210,774	200,000	321	2FE
99AAC8975	COTY 3/18 (USD) TLB		03/29/2018	Non Broker Trade	X X X	671,090	672,772	0	3FE
99AAC2366	CROWN AMERICAS 1/18 (USD)		01/19/2018	Non Broker Trade	X X X	105,000	105,000	0	3FE
126408GV9	CSX CORP		01/24/2018	VARIOUS	X X X	459,902	440,000	2,857	2FE
126650CX6	CVS HEALTH CORP		03/06/2018	Montgomery Secs	X X X	1,716,522	1,741,000	0	2FE
126650DA5	CVS HEALTH CORP		03/06/2018	VARIOUS	X X X	589,180	589,000	0	2FE
23283PAG9	CYRUSONE LP /CYRUSONE FINANCE		02/22/2018	VARIOUS	X X X	280,743	275,000	2,795	3FE
233864AD9	DAIMLER TRUCKS RETAI 1 A4 144A		03/20/2018	Montgomery Secs	X X X	769,948	770,000	0	1FE
25746JBY4	DOMINION RESOURCES INC		02/22/2018	Goldman Sachs NY	X X X	269,350	250,000	5,790	2FE
532457BP2	ELI LILLY & CO		03/19/2018	VENDOR CODE FZQ NOT IN TABLE	X X X	752,897	775,000	8,409	1FE
29331LAE2	ENGS COMMERCIAL FINA 1A D 144A		03/15/2018	First Boston Corp	X X X	355,974	356,000	0	2FE
29331LAF9	ENGS COMMERCIAL FINA 1A E 144A		03/15/2018	First Boston Corp	X X X	149,278	151,000	0	3FE
29373LAB7	ENTERPRISE FLEET FIN 1 A2 144A		03/13/2018	Montgomery Secs	X X X	634,935	635,000	0	1FE
293791AV1	ENTERPRISE PRODUCTS OPERATING		02/20/2018	VARIOUS	X X X	85,271	85,000	221	2FE
29379VBP7	ENTERPRISE PRODUCTS OPERATING		02/01/2018	Chemical Securities	X X X	424,771	425,000	0	2FE
31620MAT3	FIDELITY NATIONAL INFORMATION		03/19/2018	Salomon Brothers	X X X	765,328	825,000	2,475	2FE
316773CV0	FIFTH THIRD BANCORP		03/12/2018	Morgan Stanley	X X X	748,650	750,000	0	2FE
34416DAR9	FOCUS FINANCIAL PARTNERS 1/18		03/15/2018	Non Broker Trade	X X X	99,749	99,749	0	4FE
34530RAA6	FORD CREDIT AUTO OWNE 1 A 144A		03/13/2018	Montgomery Secs	X X X	1,235,938	1,250,000	0	1FE
34532RAA4	FORD CREDIT AUTO OWNE 1 A 144A		01/23/2018	Montgomery Secs	X X X	414,854	415,000	0	1FE
34528QGA6	FORD CREDIT FLOORPLAN MAST 1 B		03/13/2018	Chase Secs	X X X	809,979	810,000	0	1FE
34528QFR0	FORD CREDIT FLOORPLAN MAST 2 B		03/12/2018	Goldman Sachs NY	X X X	985,625	1,000,000	1,885	1FE
361886AX2	GMF FLOORPLAN OWNER 2 A2 144A		03/13/2018	VENDOR CODE GZO NOT IN TABLE	X X X	1,253,906	1,250,000	0	1FE
361886BM5	GMF FLOORPLAN OWNER R 2 B 144A		03/21/2018	Chase Secs	X X X	349,912	350,000	0	1FE
380881EK4	GOLDEN CREDIT CARD T 1A A 144A		03/13/2018	VENDOR CODE FZ5 NOT IN TABLE	X X X	1,240,479	1,250,000	0	1FE
416515BC7	HARTFORD FINANCIAL SERVICES 144A		02/22/2018	Jefferies & Co	X X X	299,281	305,000	369	2FE
416515BD5	HARTFORD FINANCIAL SERVICES GR		03/13/2018	Montgomery Secs	X X X	742,478	750,000	0	2FE
42981CAA6	HIGH STREET FUNDING TRUST 144A		03/08/2018	First Boston Corp	X X X	100,000	100,000	0	2FE
34407JAE6	ILFC (AERCAP) 2/18 TLB		03/12/2018	Non Broker Trade	X X X	496,333	496,333	0	2FE
24422ETV1	JOHN DEERE CAPITAL CORP		03/12/2018	Non Broker Trade	X X X	503,470	525,000	188	1FE
24422ETZ2	JOHN DEERE CAPITAL CORP		01/03/2018	Lehman Bros Inc	X X X	424,779	425,000	0	1FE
46641WAV9	JPMBB COMMERCIAL MORTGA C19 A4		03/13/2018	VARIOUS	X X X	1,370,712	1,320,000	673	1FM
46625HJU4	JPMORGAN CHASE & CO		02/20/2018	Salomon Brothers	X X X	387,590	350,000	1,378	2FE
46625HKA7	JPMORGAN CHASE & CO		02/07/2018	Chemical Securities	X X X	667,403	671,000	671	1FE
46625HKK5	JPMORGAN CHASE & CO		02/20/2018	Morgan Stanley	X X X	180,635	175,000	2,860	2FE
48127HAA7	JPMORGAN CHASE & CO		02/02/2018	VARIOUS	X X X	348,494	350,000	2,210	1FE
48203RAL8	JUNIPER NETWORKS INC		02/15/2018	Montgomery Secs	X X X	250,808	250,000	3,776	2FE
48305QAA1	KAISER FOUNDATION HOSPITALS		03/07/2018	VENDOR CODE G36 NOT IN TABLE	X X X	772,980	762,000	11,705	1FE
49338LAB9	KEYSIGHT TECHNOLOGIES INC		02/21/2018	Stifel Nicolaus	X X X	570,290	550,000	7,855	2FE
513076AZ2	LAMAR MEDIA 2/18 TLB		03/01/2018	Non Broker Trade	X X X	164,794	165,000	0	2FE
99AAC4198	LAMAR MEDIA 2/18 TLB		02/16/2018	Non Broker Trade	X X X	164,794	165,000	0	3FE
51783QAP3	LAS VEGAS SANDS 3/18 TLB		03/23/2018	Non Broker Trade	X X X	100,000	100,000	0	3FE
58943PAN2	MEREDITH 1/18 COV-LITE TL		02/21/2018	Non Broker Trade	X X X	144,647	145,000	0	3FE
99AAC2333	MEREDITH 12/17 COV-LITE TLB		01/18/2018	Non Broker Trade	X X X	144,638	145,000	0	1FE
59156RAV0	METLIFE INC		02/22/2018	Jefferies & Co	X X X	242,925	150,000	1,120	2FE

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)
59156RBP2	METLIFE INC		02/22/2018	VARIOUS	X X X	354,259	345,000	3,415	2FE
61763BAC8	MORGAN STANLEY BANK C13 D 144A		03/22/2018	Donaldson Lufkin	X X X	463,971	481,000	1,633	1FM
61761AAL2	MORGAN STANLEY BANK C5 F 144A		02/27/2018	Morgan Stanley	X X X	111,188	120,000		3FE
61690KAE2	MORGAN STANLEY BANK OF A C7 A4		03/13/2018	Cowen & Co	X X X	502,629	510,000	579	1FM
61765VAE8	MORGAN STANLEY XLF2 SNMC 144A		02/12/2018	Merrill Lynch	X X X	113,490	117,000	320	3FM
62405CAE4	MOUNTAIN HAWK III CL 3A C 144A		03/28/2018	Morgan Stanley	X X X	900,450	900,000	8,388	1FE
62538LAJ3	MULTI-COLOR 9/17 (USD)		01/19/2018	Non Broker Trade	X X X	180,000	180,000	0	3FE
63743HER9	NATIONAL RURAL UTILITIES COOPE		02/21/2018	Non Broker Trade	X X X	568,368	569,000	0	1FE
62943XAJ6	NATIONAL VETERINARY ASSOCIATES		03/14/2018	Non Broker Trade	X X X	100,125	100,000	0	4FE
63937YAE1	NAVISTAR INTERNATIONAL 11/17		01/19/2018	Non Broker Trade	X X X	238,833	240,000	0	3FE
654740AN9	NISSAN MOTOR ACCEPTANCE C 144A		02/02/2018	First Boston Corp	X X X	407,659	411,000	4,309	1FE
62937NAW7	NRG ENERGY 6/16 COV-LITE TLB		03/19/2018	Non Broker Trade	X X X	678,274	678,274	0	3FE
67112FAD2	OBX 2018-1 TRUST 1 A2 144A		03/26/2018	Chase Secs	X X X	219,000	219,000	0	1FE
99AAC4347	ON ASSIGNMENT 1/18 INCREMENTAL		02/21/2018	Non Broker Trade	X X X	170,000	170,000	0	3FE
68216FAW3	ON ASSIGNMENT 2/18 INCREMENTAL		03/01/2018	Non Broker Trade	X X X	170,000	170,000	0	3FE
686514AE0	ORLANDO HEALTH OBLIGATED GROUP		01/30/2018	Non Broker Trade	X X X	170,000	170,000	0	1FE
72108PAM6	PIKE 3/18 COV-LITE TLB		03/13/2018	Non Broker Trade	X X X	134,663	135,000	0	4FE
69349LAK4	PNC BANK NA		03/12/2018	Non Broker Trade	X X X	514,936	525,000	1,893	1FE
69353RFH6	PNC BANK NA		01/17/2018	Chemical Securities	X X X	514,756	516,000	0	1FE
74251VAL6	PRINCIPAL FINANCIAL GROUP INC		03/16/2018	Donaldson Lufkin	X X X	323,025	320,000	4,439	2FE
744320AL6	PRINCIPAL FINANCIAL INC		02/26/2018	Goldman Sachs NY	X X X	427,320	396,000	10,181	2FE
744320AM4	PRUDENTIAL FINANCIAL INC		02/22/2018	First Union Cap Mkts	X X X	132,625	125,000	1,387	2FE
744320AN2	PRUDENTIAL FINANCIAL INC		02/22/2018	Jefferies & Co	X X X	78,281	75,000	1,744	2FE
744320AV4	PRUDENTIAL FINANCIAL INC		02/22/2018	Jefferies & Co	X X X	181,913	175,000	2,639	2FE
749521AJ9	RETL 2018-RVP RVP C 144A		03/07/2018	First Boston Corp	X X X	378,000	378,000	0	1FE
749521AL4	RETL 2018-RVP RVP D 144A		03/08/2018	First Boston Corp	X X X	1,939,069	1,935,000	0	2FE
80875AAP6	SCIENTIFIC GAMES 1/18 B5		03/21/2018	Non Broker Trade	X X X	99,754	100,000	0	4FE
99AAC2887	SCIENTIFIC GAMES 1/18 B5		02/02/2018	Non Broker Trade	X X X	99,750	100,000	0	1FE
78413KAA0	SES GLOBAL AMERICAS HOLDI 144A		02/07/2018	BK OF NEW YORK MELLON/TORONTO					
82568QAH7	SHUTTERLY 2/18 COV-LITE TLB2		02/27/2018	DOMINION	X X X	422,684	425,000	3,955	2FE
83608LAS4	SOUND POINT CLO IV 3A DR 144A		03/22/2018	Non Broker Trade	X X X	134,663	135,000	0	3FE
842400GH0	SOUTHERN CALIFORNIA EDISON CO		02/28/2018	Bank of America	X X X	400,600	400,000	3,601	2FE
842587CY1	SOUTHERN CO/THE		03/01/2018	Mitsubishi UFJ Secs	X X X	546,770	547,000	0	1FE
99AAC4784	SS&C TECHNOLOGIES 2/18		03/01/2018	Morgan Stanley	X X X	420,541	405,000	10,053	2FE
99AAC4826	SS&C TECHNOLOGIES 2/18		03/01/2018	Non Broker Trade	X X X	287,851	288,572	0	3FE
882384AD2	TEXAS EASTERN TRANSMISSIO 144A		01/04/2018	Non Broker Trade	X X X	43,972	44,082	0	3FE
88327HAL7	THARALDSON HOTEL PO THL D 144A		01/22/2018	Alex Brown & Sons	X X X	238,754	240,000	0	2FE
89172JAA6	TOWD POINT MORTGAGE 4 A1 144A		03/13/2018	Bear Stearns	X X X	192,879	193,000	0	2FE
89236DP7	TOYOTA MOTOR CREDIT CORP		03/13/2018	VENDOR CODE FZ5 NOT IN TABLE	X X X	527,457	536,795	476	1FE
89621AAD1	TRILLIUM CREDIT CARD 1A A 144A		01/16/2018	Non Broker Trade	X X X	1,003,000	1,000,000	506	1FE
90349GBF1	UBS-BARCLAYS COMMERCIAL C6 A4		03/07/2018	Scotia Cap Inc	X X X	1,250,000	1,250,000	0	1FE
904764BB2	UNILEVER CAPITAL CORP		02/28/2018	Morgan Stanley	X X X	1,251,514	1,250,000	113	1FM
92210MAU8	VANTIV 9/17 NEW TLB		03/19/2018	Salomon Brothers	X X X	742,755	750,000	0	1FE
92345MAO5	VERINT SYSTEMS 1/18 COV-LITE		01/25/2018	Non Broker Trade	X X X	99,750	100,000	0	3FE
99AAC2770	VERINT SYSTEMS 1/18 TLB		02/21/2018	Non Broker Trade	X X X	411,419	411,888	0	3FE
92343VEN0	VERIZON COMMUNICATIONS INC		02/01/2018	Non Broker Trade	X X X	412,451	412,925	0	1FE
92349FAC7	VERIZON OWNER TRUST 1A B 144A		03/06/2018	Non Broker Trade	X X X	217,048	224,000	0	2FE
92888CAC1	VOLVO FINANCIAL EQU 1A A3 144A		02/06/2018	Montgomery Secs	X X X	439,963	440,000	0	1FE
45685EAG1	VOYA FINANCIAL INC		02/22/2018	Chemical Securities	X X X	254,956	255,000	0	1FE
949746RN3	WELLS FARGO & CO NEW		02/20/2018	VARIOUS	X X X	233,849	225,000	3,474	3FE
94988J5N3	WELLS FARGO BANK NA		01/16/2018	Morgan Stanley	X X X	177,570	166,000	1,815	2FE
94987MAB7	WELLS FARGO COMMERC C1 A2 144A		01/24/2018	First Union Cap Mkts	X X X	679,633	680,000	0	1FE
96145DAE5	WESTROCK CO 144A		03/01/2018	Salomon Brothers	X X X	171,909	165,000	503	1FM
				VENDOR CODE FZ5 NOT IN TABLE	X X X	747,930	750,000	0	2FE

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)
92890NAU3	WF-RBS COMMERCIAL MORTG C10 A3		02/28/2018	First Boston Corp	X X X	1,234,180	1,250,000	100	1FM
92890FAT3	WFRBS COMMERCIAL MORTGA C20 A4		03/15/2018	Montgomery Secs	X X X	698,566	685,000	1,275	1FM
98161YAE4	WORLD OMNI AUTOMOBILE LEAS A B		03/06/2018	Montgomery Secs	X X X	283,948	284,000	0	1FE
99AAC4487	WR GRACE 2/18 TLB1		03/02/2018	Non Broker Trade	X X X	136,671	136,542	0	3FE
99AAC4495	WR GRACE 2/18 TLB2		03/02/2018	Non Broker Trade	X X X	63,079	63,158	0	3FE
98975VAG1	ZODIAC/FLUIDRA 3/18 (USD) TLB		03/08/2018	Non Broker Trade	X X X	124,688	125,000	0	3FE
290876AD3	EMERA INC	D	02/22/2018	Jefferies & Co	X X X	212,230	190,000	2,529	3FE
29250NAW5	ENBRIDGE INC	D	02/26/2018	First Boston Corp	X X X	340,000	340,000	0	2FE
89356BA66	TRANSCANADA TRUST	D	02/22/2018	VARIOUS	X X X	263,724	250,000	3,676	2FE
89356BAB4	TRANSCANADA TRUST	D	02/20/2018	Donaldson Lufkin	X X X	195,210	4,500,000	206	2FE
8399999	Subtotal - Industrial and Miscellaneous (Unaffiliated)				X X X	69,599,604	73,705,210	203,926	X X X
8399997	Subtotal - Bonds - Part 3				X X X	144,353,532	149,252,193	316,911	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	144,353,532	149,252,193	316,911	X X X
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)									
007924400	AEGON NV	D	02/26/2018	Jefferies & Co	566,000	14,653	0.00	0	P2LFE
404280BN8	HSBC HOLDINGS PLC	D	03/19/2018	Lehman Bros Inc	200,000,000	200,000	0.00	0	P2LFE
020002127	ALLSTATE CORP/THE		03/29/2018	VARIOUS	14,500,000	362,568	0.00	0	P2LFE
020002309	ALLSTATE CORP/THE		03/20/2018	Jefferies & Co	1,000,000	26,515	25.00	0	RP2LFE
020002853	ALLSTATE CORP/THE		02/21/2018	VARIOUS	6,511,000	168,488	0.00	0	P2LFE
020002879	ALLSTATE CORP/THE		02/27/2018	VARIOUS	5,218,000	135,881	0.00	0	P2LFE
025932708	AMERICAN FINANCIAL GROUP INC/O		03/22/2018	Jefferies & Co	7,794,000	201,101	25.00	0	RP2LFE
04014Y200	ARES MANAGEMENT LP		03/22/2018	Jefferies & Co	12,197,000	321,044	25.00	0	P2LFE
00206R300	AT&T INC		02/27/2018	Jefferies & Co	1,600,000	40,334	25.00	0	RP2LFE
060505260	BANK OF AMERICA CORP		02/20/2018	Jefferies & Co	1,600,000	41,532	0.00	0	P3LFE
060505286	BANK OF AMERICA CORP		02/22/2018	Jefferies & Co	3,200,000	83,810	0.00	0	P3LFE
0605059E0	BANK OF AMERICA CORP		02/26/2018	Donaldson Lufkin	135,000,000	144,413	0.00	3,622	P3LFE
060505DR2	BANK OF AMERICA CORP SERK		03/16/2018	VARIOUS	282,000,000	285,164	0.00	6,396	P3LFE
064058AF7	BANK OF NEW YORK MELLON CORP/T		02/22/2018	Lehman Bros Inc	50,000,000	49,750	0.00	1,002	P2LFE
064058AD2	BANK OF NY MELLON CORP		02/20/2018	VARIOUS	2,000,000	204,812	100.00	1,628	P2LFE
054937206	BB&T CORP		02/28/2018	Jefferies & Co	21,213,000	536,066	0.00	0	P2LFE
054937404	BB&T CORP		01/11/2018	Jefferies & Co	6,500,000	164,141	0.00	0	P2LFE
808513402	CHARLES SCHWAB CORP/THE		02/26/2018	VARIOUS	10,100,000	262,426	0.00	0	P2LFE
808513600	CHARLES SCHWAB CORP/THE		02/22/2018	Jefferies & Co	5,000,000	129,284	0.00	0	P2LFE
12542R803	CHS INC		02/20/2018	Bear Stearns	10,000,000	277,260	0.00	0	P3L
172967GF2	CITIGROUP INC		03/09/2018	VARIOUS	300,000,000	311,125	0.00	688	P3LFE
172967KD2	CITIGROUP INC		02/20/2018	Morgan Stanley	155,000,000	163,719	0.00	2,558	P3LFE
172967KM2	CITIGROUP INC		02/22/2018	VARIOUS	180,000,000	195,777	0.00	2,531	P3LFE
19075Q805	COBANK ACB		02/20/2018	Montgomery Secs	6,000,000	643,200	0.00	0	P2LFE
200525301	COMMERCE BANCSHARES INC/MO		02/28/2018	Jefferies & Co	2,400,000	61,474	0.00	0	P2LFE
233331867	DTE ENERGY CO		02/27/2018	VARIOUS	7,363,000	194,158	0.00	0	P2LFE
278642202	EBAY INC		02/23/2018	VARIOUS	3,750,000	97,877	25.00	0	P2LFE
30767E406	FARM CREDIT BANK OF TEXAS		03/01/2018	Merrill Lynch	1,000,000	108,500	0.00	0	P2LFE
33616C852	FIRST REPUBLIC BANK/CA		02/27/2018	VARIOUS	9,300,000	238,406	0.00	0	P2LFE
369604BQ5	GENERAL ELECTRIC CO		02/22/2018	VARIOUS	510,000,000	508,413	0.00	4,815	P2LFE
369622394	GENERAL ELECTRIC CO		02/27/2018	VARIOUS	8,700,000	214,779	0.00	0	P1LFE
369622428	GENERAL ELECTRIC CO		01/18/2018	Jefferies & Co	1,263,000	29,082	0.00	0	P1LFE
48127X542	JPMORGAN CHASE & CO		02/28/2018	Jefferies & Co	12,000,000	312,548	0.00	0	P2LFE
46625HHA1	JPMORGAN CHASE & CO DEP SHS		02/20/2018	VARIOUS	105,000,000	106,382	0.00	2,389	P2LFE
49446R711	KIMCO REALTY CORP		02/27/2018	Dain Rauscher	8,500,000	191,250	25.00	0	P2LFE
49446R745	KIMCO REALTY CORP		02/21/2018	VARIOUS	2,274,000	54,459	0.00	0	RP2LFE
49446R794	KIMCO REALTY CORP		02/28/2018	VARIOUS	16,800,000	423,942	0.00	0	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)
55261FAH7	M&T BANK CORP		02/22/2018	Goldman Sachs NY	75,000,000	76,761	0.00	1,228	P2LFE
590199204	MERRILL LYNCH CAPITAL TRUST I		02/27/2018	Jefferies & Co	8,700,000	224,610	25.00	0	RP2FE
591560AA5	METLIFE CAPITAL TRUST IV 144A		02/22/2018	SBC Capital Mkts	150,000,000	192,375	100.00	2,330	P2LFE
59156RBT4	METLIFE INC		03/20/2018	Montgomery Secs	220,000,000	220,000	0.00	0	P2LFE
61761J406	MORGAN STANLEY		02/21/2018	Jefferies & Co	4,025,000	109,011	0.00	0	P3LFE
61762V606	MORGAN STANLEY		02/21/2018	Jefferies & Co	4,625,000	121,274	0.00	0	P3LFE
637417809	NATIONAL RETAIL PROPERTIES INC		02/26/2018	VARIOUS	8,000,000	198,866	0.00	0	P2LFE
637417874	NATIONAL RETAIL PROPERTIES INC		02/26/2018	Bear Stearns	3,936,000	90,507	0.00	0	P2LFE
693475857	PNC FINANCIAL SERVICES GROUP I		02/20/2018	VARIOUS	7,852,000	214,830	0.00	0	P2LFE
693475AK1	PNC FINANCIAL SERVICES GROUP I		02/22/2018	VARIOUS	505,599	550,599	25.00	5,743	P2LFE
69352P202	PPL CAPITAL FUNDING INC		02/23/2018	VARIOUS	12,706,000	320,512	0.00	0	P2LFE
69360J644	PS BUSINESS PARKS INC		02/22/2018	VARIOUS	2,500,000	61,305	0.00	0	P2LFE
74460W602	PUBLIC STORAGE		03/26/2018	VARIOUS	7,846,000	197,438	25.00	0	P2LFE
74460W792	PUBLIC STORAGE		02/26/2018	VARIOUS	4,017,000	104,000	0.00	0	P2LFE
74460W800	PUBLIC STORAGE		01/16/2018	VARIOUS	5,384,000	135,183	0.00	0	P2LFE
74460W826	PUBLIC STORAGE		02/21/2018	VARIOUS	7,567,000	194,509	0.00	0	P2LFE
7591EP308	REGIONS FINANCIAL CORP		02/26/2018	VARIOUS	8,400,000	215,454	0.00	0	P3LFE
759351703	REINSURANCE GROUP OF AMERICA I		01/08/2018	VARIOUS	2,161,000	59,111	6.20	0	RP2LFE
759351802	REINSURANCE GROUP OF AMERICA I		02/22/2018	Jefferies & Co	2,200,000	59,073	25.00	0	P2LFE
78572XAD3	SABRA HEALTH CARE LP / SABRA C		01/08/2018	Robert Baird & Co	140,000,000	144,575	1.00	806	RP2FE
78573L205	SABRA HEALTH CARE REIT INC		02/20/2018	First Union Cap Mkts	4,900,000	122,402	0.00	0	P3LFE
78407R204	SCE TRUST II		03/02/2018	Jefferies & Co	4,725,000	107,747	0.00	0	P2LFE
78409G206	SCE TRUST IV		03/13/2018	VARIOUS	15,400,000	391,664	25.00	0	P2LFE
78440X507	SL GREEN REALTY CORP		02/26/2018	VARIOUS	10,500,000	264,731	25.00	0	P3LFE
842587206	SOUTHERN CO/THE		02/22/2018	VARIOUS	11,538,000	299,595	25.00	0	P2LFE
857477608	STATE STREET CORP		02/22/2018	VARIOUS	5,950,000	159,310	0.00	0	P2LFE
857477889	STATE STREET CORP		02/28/2018	Jefferies & Co	11,282,000	293,560	0.00	0	P2LFE
857477AQ6	STATE STREET CORP		02/20/2018	Donaldson Lufkin	189,000,000	196,501	0.00	4,327	P2LFE
902973833	US BANCORP		02/23/2018	VARIOUS	19,350,000	535,442	0.00	0	P2LFE
902973AY2	US BANCORP		02/20/2018	Donaldson Lufkin	1,150,000	119,324	100.00	606	P2LFE
92339V209	VEREIT INC		02/23/2018	First Union Cap Mkts	8,912,000	220,572	0.00	0	P3L
929042828	VORNADO REALTY TRUST		02/26/2018	VARIOUS	8,100,000	187,425	0.00	0	P2LFE
929042851	VORNADO REALTY TRUST		01/11/2018	Jefferies & Co	3,000,000	75,435	0.00	0	P2LFE
949746366	WELLS FARGO & CO		02/22/2018	VARIOUS	4,175,000	106,934	0.00	0	P2LFE
949746PM7	WELLS FARGO & CO		03/26/2018	VARIOUS	425,000,000	431,416	0.00	7,545	P2LFE
94988U656	WELLS FARGO & CO		02/22/2018	Jefferies & Co	3,775,000	94,711	0.00	0	P2LFE
94988U714	WELLS FARGO & CO		01/12/2018	Jefferies & Co	1,000,000	25,878	0.00	0	P2LFE
94988N207	WELLS FARGO REAL ESTATE INVEST		02/23/2018	Jefferies & Co	8,325,000	215,139	0.00	0	P2LFE
084423607	WR BERKLEY CORP		02/27/2018	VARIOUS	2,549,000	64,068	25.00	0	P2LFE
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	14,906,183	X X X	48,214	X X X
8999997 Subtotal - Preferred Stocks - Part 3					X X X	14,906,183	X X X	48,214	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	14,906,183	X X X	48,214	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
G0408V102	AON CORP	D	03/12/2018	ITG INC, NEW YORK	6,000	878	X X X	0	L
G05384105	ASPEN INSURANCE HOLDINGS LTD	D	03/12/2018	ITG INC, NEW YORK	59,000	2,428	X X X	0	L
G0585R106	ASSURED GUARANTY LTD	D	03/12/2018	ITG INC, NEW YORK	169,000	6,033	X X X	0	L
G3223R108	EVEREST RE GROUP LTD	D	03/12/2018	ITG INC, NEW YORK	16,000	4,190	X X X	0	L
H2906T109	GARMIN LTD	D	03/12/2018	ITG INC, NEW YORK	45,000	2,737	X X X	0	L
G47567105	IHS MARKIT LTD	D	03/12/2018	ITG INC, NEW YORK	172,000	8,486	X X X	0	L
G5960L103	MEDTRONIC PLC	D	03/12/2018	ITG INC, NEW YORK	551,000	45,865	X X X	0	L
G7S00T104	PENTAIR PLC	D	03/12/2018	ITG INC, NEW YORK	125,000	8,918	X X X	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)
G97822103	PERRIGO CO PLC	D	03/12/2018	ITG INC, NEW YORK	41,000	3,508	XXX	0	L
G7496G103	RENAISSANCE HOLDINGS LTD	D	03/12/2018	ITG INC, NEW YORK	54,000	7,385	XXX	0	L
G87110105	TECHNIPFMC LTD	D	03/12/2018	ITG INC, NEW YORK	179,000	5,538	XXX	0	L
G96629103	WILLIS TOWERS WATSON PLC	D	03/12/2018	ITG INC, NEW YORK	6,000	979	XXX	0	L
G98294104	XL GROUP LTD	D	03/12/2018	ITG INC, NEW YORK	1,218,000	67,771	XXX	0	L
88579Y101	3M CORP		03/12/2018	ITG INC, NEW YORK	303,000	72,890	XXX	0	L
002824100	ABBOTT LABS COM		03/12/2018	ITG INC, NEW YORK	664,000	42,217	XXX	0	L
00287Y109	ABBVIE INC		03/12/2018	ITG INC, NEW YORK	9,000	1,066	XXX	0	L
00507V109	ACTIVISION BLIZZARD INC		03/12/2018	ITG INC, NEW YORK	628,000	48,438	XXX	0	L
00724F101	ADOBE SYS INC DEL COM		03/12/2018	ITG INC, NEW YORK	69,000	15,266	XXX	0	L
00751Y106	ADVANCE AUTO PARTS INC		03/12/2018	ITG INC, NEW YORK	46,000	5,412	XXX	0	L
007903107	ADVANCED MICRO DEVICES INC COM		03/12/2018	ITG INC, NEW YORK	3,506,000	40,915	XXX	0	L
00130H105	AES CORP COM		03/12/2018	ITG INC, NEW YORK	724,000	7,748	XXX	0	L
008252108	AFFILIATED MANAGERS GROUP INC		03/12/2018	ITG INC, NEW YORK	64,000	12,474	XXX	0	L
00846U101	AGILENT TECHNOLOGIES INC		03/12/2018	ITG INC, NEW YORK	333,000	23,743	XXX	0	L
009158106	AIR PRODS & CHEMS INC COM		03/12/2018	ITG INC, NEW YORK	118,000	20,205	XXX	0	L
00971T101	AKAMAI TECHNOLOGIES INC		03/12/2018	ITG INC, NEW YORK	98,000	7,340	XXX	0	L
015271109	ALEXANDRIA REAL ESTATE EQUITIE		03/12/2018	ITG INC, NEW YORK	106,000	13,373	XXX	0	L
015351109	ALEXION PHARMACEUTICALS INC		03/12/2018	ITG INC, NEW YORK	982,000	124,280	XXX	0	L
G0177J108	ALLERGAN PLC		03/12/2018	ITG INC, NEW YORK	777,000	123,496	XXX	0	L
018581108	ALLIANCE DATA SYSTEMS CORP		03/12/2018	ITG INC, NEW YORK	16,000	3,846	XXX	0	L
020002101	ALLSTATE CORP COM		03/12/2018	ITG INC, NEW YORK	189,000	17,991	XXX	0	L
02079K107	ALPHABET INC		03/12/2018	ITG INC, NEW YORK	164,000	192,741	XXX	0	L
02079K305	ALPHABET INC		03/12/2018	ITG INC, NEW YORK	164,000	192,910	XXX	0	L
02209S103	ALTRIA GROUP INC		03/12/2018	ITG INC, NEW YORK	425,000	27,952	XXX	0	L
023135106	AMAZON COM INC COM		03/12/2018	ITG INC, NEW YORK	189,000	302,992	XXX	0	L
023608102	AMEREN CORP		03/12/2018	ITG INC, NEW YORK	266,000	14,470	XXX	0	L
025537101	AMERICAN ELEC PWR INC COM		03/12/2018	ITG INC, NEW YORK	568,000	37,346	XXX	0	L
025816109	AMERICAN EXPRESS CO COM		03/12/2018	ITG INC, NEW YORK	233,000	22,971	XXX	0	L
026874784	AMERICAN INTL GROUP INC COM		03/12/2018	ITG INC, NEW YORK	541,000	30,686	XXX	0	L
03027X100	AMERICAN TOWER CORPORATION		03/12/2018	ITG INC, NEW YORK	269,000	39,056	XXX	0	L
030420103	AMERICAN WATER WORKS CO INC		03/12/2018	ITG INC, NEW YORK	107,000	8,807	XXX	0	L
03076C106	AMERIPRISE FINL INC		03/12/2018	ITG INC, NEW YORK	7,000	1,126	XXX	0	L
03073E105	AMERISOURCEBERGEN CORP COM		03/12/2018	ITG INC, NEW YORK	77,000	7,709	XXX	0	L
031162100	AMGEN INC		03/12/2018	ITG INC, NEW YORK	379,000	71,764	XXX	0	L
032511107	ANADARKO PETE CORP COM		03/12/2018	ITG INC, NEW YORK	297,000	17,514	XXX	0	L
032654105	ANALOG DEVICES INC COM		03/12/2018	ITG INC, NEW YORK	232,000	22,172	XXX	0	L
03349M105	ANDEAVOR		03/12/2018	ITG INC, NEW YORK	228,000	22,729	XXX	0	L
03674X106	ANTERO RESOURCES CORP		03/12/2018	ITG INC, NEW YORK	172,000	3,593	XXX	0	L
036752103	ANTHEM INC		03/12/2018	ITG INC, NEW YORK	61,000	14,044	XXX	0	L
831865209	AO SMITH CORP		03/12/2018	ITG INC, NEW YORK	532,000	35,341	XXX	0	L
03748R101	APARTMENT INVT & MGMT CO CL A		03/12/2018	ITG INC, NEW YORK	594,000	23,724	XXX	0	L
037833100	APPLE COMPUTER INC		03/12/2018	ITG INC, NEW YORK	2,113,000	384,503	XXX	0	L
038222105	APPLIED MATLS INC COM		03/12/2018	ITG INC, NEW YORK	299,000	18,362	XXX	0	L
039483102	ARCHER DANIELS MIDLAND CO COM		03/12/2018	ITG INC, NEW YORK	872,000	38,784	XXX	0	L
03965L100	ARCONIC INC		03/12/2018	ITG INC, NEW YORK	1,314,000	32,811	XXX	0	L
363576109	ARTHUR J GALLAGHER & CO		03/12/2018	ITG INC, NEW YORK	88,000	6,316	XXX	0	L
04621X108	ASSURANT INC		03/12/2018	ITG INC, NEW YORK	231,000	20,573	XXX	0	L
00206R102	AT & T INC COM		03/12/2018	ITG INC, NEW YORK	981,000	36,778	XXX	0	L
052769106	AUTODESK INC COM		03/12/2018	ITG INC, NEW YORK	220,000	30,888	XXX	0	L
053015103	AUTOMATIC DATA PROCESSING INC		03/12/2018	ITG INC, NEW YORK	212,000	25,063	XXX	0	L
053332102	AUTOZONE INC COM		03/12/2018	ITG INC, NEW YORK	15,000	9,691	XXX	0	L
058498106	BALL CORP COM		03/12/2018	ITG INC, NEW YORK	187,000	7,804	XXX	0	L
064058100	BANK NEW YORK MELLON CORP COM		03/12/2018	ITG INC, NEW YORK	280,000	15,859	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)
060505104	BANK OF AMERICA CORP		03/12/2018	ITG INC, NEW YORK	1,726,000	55,706	XXX	0	L
067383109	BARD C R INC		01/01/2018	ITG INC, NEW YORK	187,000	20,542	XXX	0	L
071813109	BAXTER INTL INC COM		03/12/2018	ITG INC, NEW YORK	247,000	16,996	XXX	0	L
054937107	BB&T CORP COM		03/12/2018	ITG INC, NEW YORK	264,000	14,760	XXX	0	L
075687109	BECTON DICKINSON & CO COM		03/12/2018	ITG INC, NEW YORK	134,000	30,279	XXX	0	L
084670702	BERKSHIRE HATHAWAY INC DEL		03/12/2018	ITG INC, NEW YORK	1,103,000	233,946	XXX	0	L
093671105	BLOCK H & R INC COM		03/12/2018	ITG INC, NEW YORK	139,000	3,820	XXX	0	L
097023105	BOEING CO COM		03/12/2018	ITG INC, NEW YORK	117,000	40,413	XXX	0	L
098571108	BOOKING HOLDINGS INC		03/12/2018	VARIOUS	179,000	238,046	XXX	0	L
099724106	BORGWARNER INC		03/12/2018	ITG INC, NEW YORK	148,000	7,578	XXX	0	L
101121101	BOSTON PPTYS INC COM		03/12/2018	ITG INC, NEW YORK	100,000	12,566	XXX	0	L
101137107	BOSTON SCIENTIFIC CORP COM		03/12/2018	ITG INC, NEW YORK	1,620,000	46,267	XXX	0	L
10922N103	BRIGHTHOUSE FINANCIAL INC		03/12/2018	ITG INC, NEW YORK	87,000	4,688	XXX	0	L
110122108	BRISTOL MYERS SQUIBB CO COM		03/12/2018	ITG INC, NEW YORK	15,000	1,010	XXX	0	L
Y09827109	BROADCOM LTD		03/12/2018	ITG INC, NEW YORK	108,000	28,405	XXX	0	L
112463104	BROOKDALE SENIOR LIVING INC		03/12/2018	ITG INC, NEW YORK	270,000	1,998	XXX	0	L
115637209	BROWN FORMAN CORP CL B		03/12/2018	ITG INC, NEW YORK	243,000	13,263	XXX	0	L
G16962105	BUNGE LTD		02/14/2018	ITG INC, NEW YORK	205,000	15,240	XXX	0	L
12673P105	CA INC COM		03/12/2018	ITG INC, NEW YORK	449,000	16,485	XXX	0	L
127097103	CABOT OIL & GAS CORP COM		03/12/2018	ITG INC, NEW YORK	286,000	7,287	XXX	0	L
127387108	CADENCE DESIGN SYSTEMS INC		03/12/2018	ITG INC, NEW YORK	1,208,000	48,235	XXX	0	L
14040H105	CAPITAL ONE FINL CORP		03/12/2018	ITG INC, NEW YORK	233,000	23,512	XXX	0	L
14149Y108	CARDINAL HEALTH INC COM		03/12/2018	ITG INC, NEW YORK	188,000	13,589	XXX	0	L
143130102	CARMAX INC		03/12/2018	ITG INC, NEW YORK	156,000	9,770	XXX	0	L
149123101	CATERPILLAR INC		03/12/2018	ITG INC, NEW YORK	347,000	53,740	XXX	0	L
12503M108	CBOE HOLDINGS INC		03/12/2018	ITG INC, NEW YORK	78,000	9,689	XXX	0	L
12504L109	CBRE GROUP INC CL A		03/12/2018	ITG INC, NEW YORK	323,000	15,459	XXX	0	L
124857202	CBS CORP NEW CL B		03/12/2018	ITG INC, NEW YORK	221,000	11,587	XXX	0	L
15189T107	CENTERPOINT ENERGY INC		03/12/2018	ITG INC, NEW YORK	474,000	12,954	XXX	0	L
156700106	CENTURYTEL INC COM		03/12/2018	ITG INC, NEW YORK	5,511,000	98,464	XXX	0	L
156782104	CERNER CORP		03/12/2018	ITG INC, NEW YORK	361,000	23,382	XXX	0	L
125269100	CF IND S HLDGS INC		03/12/2018	ITG INC, NEW YORK	247,000	10,243	XXX	0	L
16119P108	CHARTER COMMUNICATIONS INC		03/12/2018	ITG INC, NEW YORK	92,000	32,912	XXX	0	L
166764100	CHEVRON TEXACO CORP		03/12/2018	ITG INC, NEW YORK	634,000	74,000	XXX	0	L
169656105	CHIPOTLE MEXICAN GRILL INC		03/12/2018	ITG INC, NEW YORK	16,000	5,183	XXX	0	L
172062101	CINCINNATI FINL CORP COM		03/12/2018	ITG INC, NEW YORK	342,000	25,708	XXX	0	L
17275R102	CISCO SYS INC COM		03/12/2018	ITG INC, NEW YORK	2,200,000	100,562	XXX	0	L
174610105	CITIZENS FINANCIAL GROUP INC		03/12/2018	ITG INC, NEW YORK	185,000	8,606	XXX	0	L
177376100	CITRIX SYS INC COM		03/12/2018	ITG INC, NEW YORK	11,000	1,055	XXX	0	L
12572Q105	CME GROUP INC COM		03/12/2018	ITG INC, NEW YORK	6,000	1,016	XXX	0	L
125896100	CMS ENERGY CORP COM		03/12/2018	ITG INC, NEW YORK	324,000	13,951	XXX	0	L
194162103	COLGATE PALMOLIVE CO		03/12/2018	ITG INC, NEW YORK	40,000	2,843	XXX	0	L
205687102	CONAGRA FOODS INC COM		03/12/2018	ITG INC, NEW YORK	365,000	13,903	XXX	0	L
20605P101	CONCHO RESOURCES INC/MIDLAND T		03/12/2018	ITG INC, NEW YORK	7,000	1,071	XXX	0	L
20825C104	CONOCOPHILLIPS		03/12/2018	ITG INC, NEW YORK	19,000	1,044	XXX	0	L
21871N101	CORECIVIC INC		03/12/2018	ITG INC, NEW YORK	173,000	3,801	XXX	0	L
219350105	CORNING INC COM		03/12/2018	ITG INC, NEW YORK	287,000	8,601	XXX	0	L
22002T108	CORPORATE OFFICE PROPERTIES TR		03/12/2018	ITG INC, NEW YORK	146,000	3,856	XXX	0	L
22160K105	COSTCO WHSL CORP NEW COM		03/12/2018	ITG INC, NEW YORK	6,000	1,136	XXX	0	L
222070203	COTY INC		03/12/2018	ITG INC, NEW YORK	296,000	5,692	XXX	0	L
22822V101	CROWN CASTLE INTL CORP NEW		03/12/2018	ITG INC, NEW YORK	576,000	64,282	XXX	0	L
12650T104	CSRA INC		03/12/2018	ITG INC, NEW YORK	246,000	9,985	XXX	0	L
126408103	CSX CORP COM		03/12/2018	ITG INC, NEW YORK	463,000	26,775	XXX	0	L
231021106	CUMMINS ENGINE INC COM		03/12/2018	ITG INC, NEW YORK	55,000	8,815	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)
23331A109	D R HORTON INC		03/12/2018	ITG INC, NEW YORK	412,000	18,243	XXX	0	L
235851102	DANAHER CORP COM		03/12/2018	ITG INC, NEW YORK	18,000	1,860	XXX	0	L
23918K108	DAVITA INC COM		03/12/2018	ITG INC, NEW YORK	89,000	6,419	XXX	0	L
244199105	DEERE & CO COM		03/12/2018	ITG INC, NEW YORK	6,000	983	XXX	0	L
253868103	DIGITAL REALTY TRUST INC		03/12/2018	ITG INC, NEW YORK	382,000	39,927	XXX	0	L
254709108	DISCOVER FINL SVCS COM		03/12/2018	ITG INC, NEW YORK	229,000	17,996	XXX	0	L
25470F302	DISCOVERY COMMUNICATIONS INC		03/12/2018	VARIOUS	557,580	12,670	XXX	0	L
254687106	DISNEY WALT CO COM		03/12/2018	ITG INC, NEW YORK	2,014,000	212,054	XXX	0	L
256677105	DOLLAR GENERAL CORP		03/12/2018	ITG INC, NEW YORK	97,000	8,540	XXX	0	L
25746U109	DOMINION RES INC VA NEW COM		03/12/2018	ITG INC, NEW YORK	708,000	51,642	XXX	0	L
26078J100	DOWDUPONT INC		03/12/2018	ITG INC, NEW YORK	1,993,000	142,519	XXX	0	L
26138E109	DR PEPPER SNAPPLE INC		03/12/2018	ITG INC, NEW YORK	85,000	10,025	XXX	0	L
233331107	DTE ENERGY CO COM		03/12/2018	ITG INC, NEW YORK	206,000	20,827	XXX	0	L
264411505	DUKE REALTY CORP		03/12/2018	ITG INC, NEW YORK	1,523,000	39,197	XXX	0	L
23355L106	DXC TECHNOLOGY CO		03/12/2018	ITG INC, NEW YORK	160,000	16,998	XXX	0	L
G29183103	EATON CORP PLC		03/12/2018	ITG INC, NEW YORK	424,000	34,734	XXX	0	L
278642103	EBAV INC COM		03/12/2018	ITG INC, NEW YORK	100,000	4,372	XXX	0	L
28035Q102	EDGEWELL PERSONAL CARE CO		03/12/2018	ITG INC, NEW YORK	84,000	4,410	XXX	0	L
281020107	EDISON INTL COM		03/12/2018	ITG INC, NEW YORK	959,000	57,639	XXX	0	L
285512109	ELECTRONIC ARTS		03/12/2018	ITG INC, NEW YORK	174,000	22,336	XXX	0	L
291011104	EMERSON ELEC CO COM		03/12/2018	ITG INC, NEW YORK	376,000	26,816	XXX	0	L
29364G103	ENERGY CORP NEW COM		03/12/2018	ITG INC, NEW YORK	112,000	8,611	XXX	0	L
29414D100	ENVISION HEALTHCARE CORP		03/12/2018	ITG INC, NEW YORK	77,000	3,323	XXX	0	L
26875P101	EOG RES INC COM		03/12/2018	ITG INC, NEW YORK	882,000	94,199	XXX	0	L
26884U109	EPR PROPERTIES		03/12/2018	ITG INC, NEW YORK	92,000	5,205	XXX	0	L
26884L109	EQT CORP COM		03/12/2018	ITG INC, NEW YORK	870,000	45,482	XXX	0	L
294429105	EQUIFAX INC COM		03/12/2018	ITG INC, NEW YORK	74,000	9,254	XXX	0	L
30040W108	EVERSOURCE ENERGY		03/12/2018	ITG INC, NEW YORK	271,000	15,474	XXX	0	L
30219G108	EXPRESS SCRIPTS HLDG CO		03/12/2018	ITG INC, NEW YORK	13,000	1,028	XXX	0	L
30225T102	EXTRA SPACE STORAGE INC		03/12/2018	ITG INC, NEW YORK	127,000	11,156	XXX	0	L
30231G102	EXXON MOBIL CORP		03/12/2018	ITG INC, NEW YORK	3,494,000	262,434	XXX	0	L
315616102	F5 NETWORKS INC		03/12/2018	ITG INC, NEW YORK	49,000	7,200	XXX	0	L
30303M102	FACEBOOK INC		03/12/2018	ITG INC, NEW YORK	1,360,000	252,389	XXX	0	L
311900104	FASTENAL CO		03/12/2018	ITG INC, NEW YORK	47,000	10,371	XXX	0	L
313747206	FEDERAL REALTY INVESTMENT TRUS		03/12/2018	ITG INC, NEW YORK	5,000	1,234	XXX	0	L
31428X106	FEDEX CORP COM		03/12/2018	ITG INC, NEW YORK	328,000	33,223	XXX	0	L
31620M106	FIDELITY NATL INFORMATION SVCS		03/12/2018	ITG INC, NEW YORK	176,000	6,047	XXX	0	L
316731300	FIFTH THIRD BANCORP		03/12/2018	ITG INC, NEW YORK	6,047	6,047	XXX	0	L
337932107	FIRSTENERGY CORP COM		03/12/2018	ITG INC, NEW YORK	1,362,000	44,469	XXX	0	L
302445101	FLIR SYS INC		03/12/2018	ITG INC, NEW YORK	258,000	13,145	XXX	0	L
34354P105	FLOWERVE CORP COM		03/12/2018	ITG INC, NEW YORK	335,000	14,594	XXX	0	L
343412102	FLUOR CORP NEW COM		03/12/2018	ITG INC, NEW YORK	87,000	5,097	XXX	0	L
302491303	FMC CORP NEW COM		03/12/2018	ITG INC, NEW YORK	148,000	12,417	XXX	0	L
344849104	FOOT LOCKER INC		03/12/2018	ITG INC, NEW YORK	77,000	3,330	XXX	0	L
35671D857	FREEMONT MCMORAN COPPER B		03/12/2018	ITG INC, NEW YORK	838,000	15,503	XXX	0	L
364760108	GAP INC COM		03/12/2018	ITG INC, NEW YORK	207,000	6,659	XXX	0	L
366651107	GARTNER INC		03/12/2018	ITG INC, NEW YORK	57,000	7,076	XXX	0	L
36164V305	GCI LIBERTY INC		03/12/2018	ITG INC, NEW YORK	100,000	4,404	XXX	0	L
369550108	GENERAL DYNAMICS CORP COM		03/12/2018	ITG INC, NEW YORK	121,000	27,278	XXX	0	L
370334104	GENERAL MLS INC COM		03/12/2018	ITG INC, NEW YORK	324,000	16,871	XXX	0	L
372460105	GENUINE PARTS CO COM		03/12/2018	ITG INC, NEW YORK	92,000	8,500	XXX	0	L
375558103	GILEAD SCIENCES INC COM		03/12/2018	ITG INC, NEW YORK	1,298,000	104,995	XXX	0	L
38141G104	GOLDMAN SACHS GROUP INC COM		03/12/2018	ITG INC, NEW YORK	21,000	5,762	XXX	0	L
382550101	GOODYEAR TIRE & RUBR CO COM		03/12/2018	ITG INC, NEW YORK	1,003,000	29,034	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)
384802104	GRAINGER W W INC COM		03/12/2018	ITG INC, NEW YORK	27,000	7,617	XXX	0	L
402635304	GULFPORT ENERGY CORP		03/12/2018	ITG INC, NEW YORK	211,000	2,270	XXX	0	L
406216101	HALLIBURTON CO COM		03/12/2018	ITG INC, NEW YORK	563,000	26,422	XXX	0	L
410345102	HANESBRANDS INC		03/12/2018	ITG INC, NEW YORK	1,559,000	31,414	XXX	0	L
413875105	HARRIS CORP DEL COM		03/12/2018	ITG INC, NEW YORK	6,000	949	XXX	0	L
416515104	HARTFORD FINL SVCS GROUP INC		03/12/2018	ITG INC, NEW YORK	274,000	15,163	XXX	0	L
418056107	HASBRO INC COM		03/12/2018	ITG INC, NEW YORK	133,000	11,998	XXX	0	L
40412C101	HCA HOLDINGS INC		03/12/2018	ITG INC, NEW YORK	254,000	26,159	XXX	0	L
42225P501	HEALTHCARE TRUST OF AMERICA IN		03/12/2018	ITG INC, NEW YORK	298,000	7,715	XXX	0	L
423452101	HELMERICH & PAYNE INC		03/12/2018	ITG INC, NEW YORK	121,000	7,999	XXX	0	L
806407102	HENRY SCHEIN INC		03/12/2018	ITG INC, NEW YORK	274,000	18,498	XXX	0	L
42809H107	HESS CORP		03/12/2018	ITG INC, NEW YORK	166,000	8,101	XXX	0	L
42824C109	HEWLETT PACKARD CO		03/12/2018	ITG INC, NEW YORK	366,000	6,980	XXX	0	L
431284108	HIGHWOODS PROPERTIES INC		03/12/2018	ITG INC, NEW YORK	150,000	6,647	XXX	0	L
436440101	HOLOGIC INC		03/12/2018	ITG INC, NEW YORK	309,000	12,110	XXX	0	L
437076102	HOME DEPOT INC COM		03/12/2018	ITG INC, NEW YORK	846,000	152,331	XXX	0	L
438516106	HONEYWELL INTL INC COM		03/12/2018	ITG INC, NEW YORK	404,000	61,622	XXX	0	L
44106M102	HOSPITALITY PROPERTIES TRUST		03/12/2018	ITG INC, NEW YORK	618,000	20,870	XXX	0	L
44107P104	HOST HOTELS & RESORTS INC		03/12/2018	ITG INC, NEW YORK	169,000	4,230	XXX	0	L
446150104	HUNTINGTON BANCSHARES INC		03/12/2018	ITG INC, NEW YORK	475,000	8,944	XXX	0	L
446413106	HUNTINGTON INGALLS INDUSTRIES		03/12/2018	ITG INC, NEW YORK	1,088,000	17,985	XXX	0	L
459200101	IBM CORP COM		03/12/2018	ITG INC, NEW YORK	194,000	50,215	XXX	0	L
452308109	ILLINOIS TOOL WKS INC COM		03/12/2018	ITG INC, NEW YORK	302,000	48,522	XXX	0	L
452327109	ILLUMINA INC		03/12/2018	ITG INC, NEW YORK	5,000	844	XXX	0	L
45337C102	INCYTE CORP		03/12/2018	ITG INC, NEW YORK	3,000	764	XXX	0	L
G47791101	INGERSOLL-RAND PUBLIC LIMITED		03/12/2018	ITG INC, NEW YORK	748,000	70,581	XXX	0	L
458140100	INTEL CORP CALIF COM		03/12/2018	ITG INC, NEW YORK	239,000	21,166	XXX	0	L
45866F104	INTERCONTINENTALEXCHANGE GROUP		03/12/2018	ITG INC, NEW YORK	4,652,000	221,906	XXX	0	L
460690100	INTERPUBLIC GROUP COS INC COM		03/12/2018	ITG INC, NEW YORK	242,000	18,377	XXX	0	L
461202103	INTUIT COM		03/12/2018	ITG INC, NEW YORK	381,000	9,075	XXX	0	L
46120E602	INTUITIVE SURGICAL INC		03/12/2018	ITG INC, NEW YORK	122,000	21,662	XXX	0	L
44980X109	IPG PHOTONICS CORP		03/12/2018	ITG INC, NEW YORK	2,000	889	XXX	0	L
46266C105	IQVIA HOLDINGS INC		03/12/2018	ITG INC, NEW YORK	137,000	34,728	XXX	0	L
46434G103	ISHARES CORE MSCI EMERGING		03/12/2018	ITG INC, NEW YORK	124,000	13,169	XXX	0	L
46625H100	J P MORGAN CHASE & CO		02/09/2018	National Fnl Svcs Corp	71,037,000	3,999,973	XXX	0	L
832696405	JACOBS ENGR GROUP INC COM		03/12/2018	ITG INC, NEW YORK	2,522,000	297,470	XXX	0	L
478160104	JIM SMUCKER COMPANY		03/12/2018	ITG INC, NEW YORK	69,000	4,178	XXX	0	L
G51502105	JOHNSON & JOHNSON COM		03/12/2018	ITG INC, NEW YORK	72,000	9,409	XXX	0	L
487836108	JOHNSON CONTROLS INTERNATIONAL		03/12/2018	ITG INC, NEW YORK	2,413,000	319,277	XXX	0	L
494368103	KELLOGG CO COM		03/12/2018	ITG INC, NEW YORK	3,293,000	127,488	XXX	0	L
49446R109	KEYCORP NEW COM		03/12/2018	ITG INC, NEW YORK	437,000	30,617	XXX	0	L
482480100	KIMBERLY CLARK CORP COM		03/12/2018	ITG INC, NEW YORK	555,000	12,182	XXX	0	L
500255104	KIMCO RLTY CORP COM		03/12/2018	ITG INC, NEW YORK	815,000	92,413	XXX	0	L
501044101	KLA TENCOR CORP		03/12/2018	ITG INC, NEW YORK	279,000	4,102	XXX	0	L
502413107	KOHL'S CORP COM		03/12/2018	ITG INC, NEW YORK	85,000	10,428	XXX	0	L
50540R409	KROGER CO COM		03/12/2018	ITG INC, NEW YORK	102,000	6,392	XXX	0	L
512807108	L-3 TECHNOLOGIES INC		03/12/2018	ITG INC, NEW YORK	529,000	12,675	XXX	0	L
524660107	LABORATORY CORP AMER HLDGS		03/12/2018	ITG INC, NEW YORK	93,000	19,052	XXX	0	L
526057302	LAM RESEARCH CORP		03/12/2018	ITG INC, NEW YORK	5,000	879	XXX	0	L
526057104	LEGGITT & PLATT INC COM		03/12/2018	ITG INC, NEW YORK	29,000	6,629	XXX	0	L
534187109	LENNAR CORP		02/13/2018	ITG INC, NEW YORK	71,000	3,328	XXX	0	L
	LINCOLN NATL CORP IND COM		03/12/2018	VARIOUS	2,602	83	XXX	0	L
			03/12/2018	ITG INC, NEW YORK	629,095	35,392	XXX	0	L
			03/12/2018	ITG INC, NEW YORK	165,000	13,002	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)
539830109	LOCKHEED MARTIN CORP COM		03/12/2018	ITG INC, NEW YORK	93,000	31,156	XXX	0	L
540424108	LOEWS CORP COM		03/12/2018	ITG INC, NEW YORK	368,000	18,934	XXX	0	L
548661107	LOWES COS INC COM		03/12/2018	ITG INC, NEW YORK	35,000	3,063	XXX	0	L
N53745100	LYONDELLBASELL INDUSTRIES NV		03/12/2018	ITG INC, NEW YORK	582,000	64,934	XXX	0	L
55608B105	MACQUARIE INFRASTRUCTURE CO LL		03/12/2018	ITG INC, NEW YORK	118,000	4,768	XXX	0	L
55616P104	MACYS INC COM		03/12/2018	ITG INC, NEW YORK	191,000	5,497	XXX	0	L
565849106	MARATHON OIL		03/12/2018	ITG INC, NEW YORK	1,096,000	16,593	XXX	0	L
571748102	MARSH & MCLENNAN COS INC COM		03/12/2018	ITG INC, NEW YORK	144,000	12,241	XXX	0	L
573284106	MARTIN MARIETTA MATERIALS INC		03/12/2018	ITG INC, NEW YORK	56,000	11,731	XXX	0	L
574599106	MASCO CORP COM		03/12/2018	ITG INC, NEW YORK	253,000	10,768	XXX	0	L
57636Q104	MASTERCARD INC CL A		03/12/2018	ITG INC, NEW YORK	280,000	51,145	XXX	0	L
577081102	MATTEL INC COM		03/12/2018	ITG INC, NEW YORK	219,000	3,248	XXX	0	L
580135101	MCDONALDS CORP COM		03/12/2018	ITG INC, NEW YORK	320,000	50,605	XXX	0	L
58155Q103	MCKESSON HBCO INC COM		03/12/2018	ITG INC, NEW YORK	528,000	83,091	XXX	0	L
552690109	MDU RESOURCES GROUP INC		02/14/2018	ITG INC, NEW YORK	203,000	5,534	XXX	0	L
592688105	METTLER-TOLEDO INTERNATIONAL I		03/12/2018	ITG INC, NEW YORK	1,000	620	XXX	0	L
552953101	MGM RESORTS INTERNATIONAL		03/12/2018	ITG INC, NEW YORK	2,178,000	80,194	XXX	0	L
595017104	MICROCHIP TECHNOLOGY INC COM		03/12/2018	ITG INC, NEW YORK	162,000	16,215	XXX	0	L
595112103	MICRON TECHNOLOGY INC COM		03/12/2018	ITG INC, NEW YORK	504,000	30,351	XXX	0	L
594918104	MICROSOFT CORP COM		03/12/2018	ITG INC, NEW YORK	3,915,000	379,912	XXX	0	L
608190104	MOHAWK INDUSTRIES INC		03/12/2018	ITG INC, NEW YORK	25,000	6,179	XXX	0	L
60871R209	MOLSON COORS BREWING CO CL B		03/12/2018	ITG INC, NEW YORK	116,000	9,396	XXX	0	L
609207105	MONDELEZ INTERNATIONAL INC		03/12/2018	ITG INC, NEW YORK	3,677,000	163,479	XXX	0	L
617446448	MORGAN STANLEY DEAN WITTER & CO		03/12/2018	ITG INC, NEW YORK	1,508,000	89,409	XXX	0	L
61945C103	MOSAIC COITHE		03/12/2018	ITG INC, NEW YORK	215,000	5,917	XXX	0	L
N59465109	MYLAN NV		03/12/2018	ITG INC, NEW YORK	339,000	14,526	XXX	0	L
631103108	NASDAQ STK MKT INC COM STK		03/12/2018	ITG INC, NEW YORK	11,000	944	XXX	0	L
637417106	NATIONAL RETAIL PROPERTIES INC		03/12/2018	ITG INC, NEW YORK	183,000	7,133	XXX	0	L
637071101	NATIONAL-OILWELL INC		03/12/2018	ITG INC, NEW YORK	234,000	8,789	XXX	0	L
63938C108	NAVIENT CORP W/D		03/12/2018	ITG INC, NEW YORK	488,000	6,236	XXX	0	L
64110D104	NETAPP INC COM		03/12/2018	ITG INC, NEW YORK	66,000	4,281	XXX	0	L
64110L106	NETFLIX INC		03/12/2018	ITG INC, NEW YORK	216,000	69,107	XXX	0	L
651229106	NEWELL RUBBERMAID INC		03/12/2018	ITG INC, NEW YORK	1,172,000	33,348	XXX	0	L
651639106	NEWMONT MINING CORP COM		03/12/2018	ITG INC, NEW YORK	548,000	20,665	XXX	0	L
65249B109	NEWS CORP		03/12/2018	ITG INC, NEW YORK	247,000	4,095	XXX	0	L
65249B208	NEWS CORP		03/12/2018	ITG INC, NEW YORK	520,000	8,767	XXX	0	L
65339F101	NEXTERA ENERGY INC		03/12/2018	ITG INC, NEW YORK	485,000	74,729	XXX	0	L
654106103	NIKE INC CL B COM		03/12/2018	ITG INC, NEW YORK	734,000	48,723	XXX	0	L
65473P105	NISOURCE INC COM		03/12/2018	ITG INC, NEW YORK	423,000	9,774	XXX	0	L
655044105	NOBLE ENERGY INC		03/12/2018	ITG INC, NEW YORK	602,000	18,626	XXX	0	L
655664100	NORDSTROM INC WASH COM		03/12/2018	ITG INC, NEW YORK	86,000	4,271	XXX	0	L
655684108	NORFOLK SOUTHN CORP COM		03/12/2018	ITG INC, NEW YORK	224,000	32,133	XXX	0	L
G66721104	NORWEGIAN CRUISE LINE HOLDINGS		03/12/2018	ITG INC, NEW YORK	752,000	42,480	XXX	0	L
629377508	NRG ENERGY INC		03/12/2018	ITG INC, NEW YORK	124,000	3,720	XXX	0	L
670346105	NUCOR CORP		03/12/2018	ITG INC, NEW YORK	332,000	22,476	XXX	0	L
67066G104	VIDIA CORP COM		03/12/2018	ITG INC, NEW YORK	410,000	102,947	XXX	0	L
67103H107	O'REILLY AUTOMOTIVE INC		03/12/2018	ITG INC, NEW YORK	42,000	10,421	XXX	0	L
670837103	OGX ENERGY CORP		03/12/2018	ITG INC, NEW YORK	270,000	8,478	XXX	0	L
681919106	OMNICO GROUP INC COM		03/12/2018	ITG INC, NEW YORK	145,000	10,723	XXX	0	L
682680103	ONEOK INC		03/12/2018	ITG INC, NEW YORK	438,000	25,132	XXX	0	L
68389X105	ORACLE CORPORATION COM		03/12/2018	ITG INC, NEW YORK	579,000	30,618	XXX	0	L
693718108	PACCAR INC		03/12/2018	ITG INC, NEW YORK	386,000	26,175	XXX	0	L
695156109	PACKAGING CORP OF AMERICA		03/12/2018	ITG INC, NEW YORK	8,000	964	XXX	0	L
701094104	PARKER HANNIFIN CORP COM		03/12/2018	ITG INC, NEW YORK	57,000	10,411	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)
703395103	PATTERSON COS INC		03/12/2018	ITG INC, NEW YORK	262,000	6,524	XXX	0	L
704326107	PAYCHEX INC COM		03/12/2018	ITG INC, NEW YORK	346,000	23,099	XXX	0	L
70450Y103	PAYPAL HOLDINGS INC		03/12/2018	ITG INC, NEW YORK	625,000	50,869	XXX	0	L
712704105	PEOPLES LTD FINL INC COM		03/12/2018	ITG INC, NEW YORK	225,000	4,534	XXX	0	L
713448108	PEPSICO INC COM		03/12/2018	ITG INC, NEW YORK	885,000	99,616	XXX	0	L
717081103	PFIZER INC COM STK USD0.05		03/12/2018	ITG INC, NEW YORK	1,730,000	63,335	XXX	0	L
718172109	PHILIP MORRIS INTL INC COM		03/12/2018	ITG INC, NEW YORK	1,624,000	174,434	XXX	0	L
718546104	PHILLIPS 66		03/12/2018	ITG INC, NEW YORK	152,000	14,467	XXX	0	L
723484101	PINNACLE WEST CAP CORP COM		03/12/2018	ITG INC, NEW YORK	130,000	9,911	XXX	0	L
723787107	PIONEER NAT RES CO		03/12/2018	ITG INC, NEW YORK	108,000	18,526	XXX	0	L
693506107	PPG INDS INC COM		03/12/2018	ITG INC, NEW YORK	8,000	932	XXX	0	L
74005P104	PRAXAIR INC COM		03/12/2018	ITG INC, NEW YORK	122,000	19,687	XXX	0	L
74251V102	PRINCIPAL FINANCIAL GROUP INC		03/12/2018	ITG INC, NEW YORK	280,000	17,721	XXX	0	L
742718109	PROCTER & GAMBLE CO COM		03/12/2018	ITG INC, NEW YORK	1,892,000	151,417	XXX	0	L
743315103	PROGRESSIVE CORP OHIO COM		03/12/2018	ITG INC, NEW YORK	63,000	3,793	XXX	0	L
74340W103	PROLOGIS INC		03/12/2018	ITG INC, NEW YORK	605,000	38,532	XXX	0	L
744320102	PRUDENTIAL FINL INC		03/12/2018	ITG INC, NEW YORK	391,000	43,065	XXX	0	L
74460D109	PUBLIC SVC ENTERPRISE GROUP		03/12/2018	ITG INC, NEW YORK	93,000	18,573	XXX	0	L
744573106	PUBLIC STORAGE INC COM		03/12/2018	ITG INC, NEW YORK	584,000	27,629	XXX	0	L
745867101	PULTE CORP COM		03/12/2018	ITG INC, NEW YORK	146,000	4,395	XXX	0	L
74736K101	QORVO INC		03/12/2018	ITG INC, NEW YORK	22,000	1,899	XXX	0	L
747525103	QUALCOMM INC		03/12/2018	ITG INC, NEW YORK	398,000	25,114	XXX	0	L
74762E102	QUANTA SVCS INC COM		03/12/2018	ITG INC, NEW YORK	173,000	6,231	XXX	0	L
74834L100	QUEST DIAGNOSTICS INC COM		03/12/2018	ITG INC, NEW YORK	150,000	15,875	XXX	0	L
751212101	RALPH LAUREN CORP		03/12/2018	ITG INC, NEW YORK	61,000	6,564	XXX	0	L
75281A109	RANGE RES CORP COM		03/12/2018	ITG INC, NEW YORK	143,000	2,228	XXX	0	L
754730109	RAYMOND JAMES FINANCIAL INC		03/12/2018	ITG INC, NEW YORK	549,000	54,373	XXX	0	L
755111507	RAYTHEON CO NEW		03/12/2018	ITG INC, NEW YORK	4,000	844	XXX	0	L
756109104	REALTY INCOME CORP		03/12/2018	ITG INC, NEW YORK	608,000	31,140	XXX	0	L
756577102	RED HAT INC COM		03/12/2018	ITG INC, NEW YORK	6,000	937	XXX	0	L
758849103	REGENCY CENTERS CORP		03/12/2018	ITG INC, NEW YORK	93,000	5,484	XXX	0	L
7591EP100	REGIONS FINL CORP		03/12/2018	ITG INC, NEW YORK	49,000	980	XXX	0	L
761152107	RESMED INC		03/12/2018	ITG INC, NEW YORK	91,000	9,062	XXX	0	L
767754104	RITE AID CORP		03/12/2018	ITG INC, NEW YORK	1,407	1,407	XXX	0	L
770323103	ROBERT HALF INTL INC COM		03/12/2018	ITG INC, NEW YORK	113,000	6,705	XXX	0	L
778296103	ROSS STORES INC COM		03/12/2018	ITG INC, NEW YORK	823,000	4,744	XXX	0	L
78409V104	S&P GLOBAL INC		03/12/2018	ITG INC, NEW YORK	62,000	17,241	XXX	0	L
79466L302	SALESFORCE COM INC		03/12/2018	ITG INC, NEW YORK	88,000	17,241	XXX	0	L
78410G104	SBA COMMUNICATIONS CORP		03/12/2018	ITG INC, NEW YORK	104,000	13,228	XXX	0	L
806857108	SCHLUMBERGER LTD COM		03/12/2018	ITG INC, NEW YORK	64,000	10,746	XXX	0	L
808513105	SCHWAB CHARLES CORP NEW COM		01/19/2018	ITG INC, NEW YORK	1,690,000	128,066	XXX	0	L
G7945M107	SEAGATE TECHNOLOGY		03/12/2018	ITG INC, NEW YORK	1,253,000	72,649	XXX	0	L
81211K100	SEALED AIR CORP NEW COM		03/12/2018	ITG INC, NEW YORK	287,000	17,309	XXX	0	L
816851109	SEMPRA ENERGY COM		03/12/2018	ITG INC, NEW YORK	121,000	5,401	XXX	0	L
81721M109	SENIOR HOUSING PROPERTIES TRUIS		03/12/2018	ITG INC, NEW YORK	293,000	32,092	XXX	0	L
G8060N102	SENSATA TECHNOLOGIES HOLDING P		03/12/2018	ITG INC, NEW YORK	344,000	5,604	XXX	0	L
828806109	SIMON PPTY GROUP INC NEW COM		03/28/2018	Smith Barney	223,000	10,124	XXX	0	L
83088M102	SKYWORKS SOLUTIONS INC		03/12/2018	ITG INC, NEW YORK	236,000	37,091	XXX	0	L
78442P106	SLM CORP		03/12/2018	ITG INC, NEW YORK	8,000	924	XXX	0	L
833034101	SNAP ON INC COM		03/12/2018	ITG INC, NEW YORK	549,000	6,193	XXX	0	L
844741108	SOUTHWEST AIRLS CO COM		03/12/2018	ITG INC, NEW YORK	243,000	36,885	XXX	0	L
845467109	SOUTHWESTERN ENERGY CO (DEL)		03/12/2018	ITG INC, NEW YORK	735,000	43,916	XXX	0	L
78462F103	SPDR TR UNIT SER 1 STANDARD &		02/09/2018	ITG INC, NEW YORK	740,000	3,374	XXX	0	L
855244109	STARBUCKS CORP COM		03/12/2018	ITG INC, NEW YORK	38,500,000	10,068,135	XXX	0	L
					17,000	1,010	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)
857477103	STATE STREET CORP		03/12/2018	ITG INC, NEW YORK	81,000	8,833	XXX	0	L
858912108	STERICYCLE INC COM		03/12/2018	ITG INC, NEW YORK	53,000	3,446	XXX	0	L
863667101	STRYKER CORP		03/12/2018	ITG INC, NEW YORK	205,000	34,385	XXX	0	L
871503108	SYMANTEC CORP COM		03/12/2018	ITG INC, NEW YORK	681,000	18,932	XXX	0	L
87165B103	SYNCHRONY FINANCIAL		03/12/2018	ITG INC, NEW YORK	913,000	33,991	XXX	0	L
871607107	SYNOPSYS INC		03/12/2018	ITG INC, NEW YORK	11,000	985	XXX	0	L
871829107	SYSCO CORP COM		03/12/2018	ITG INC, NEW YORK	181,000	10,985	XXX	0	L
876030107	TAPESTRY INC		03/12/2018	ITG INC, NEW YORK	234,000	12,234	XXX	0	L
87612E106	TARGET CORP COM		03/12/2018	ITG INC, NEW YORK	14,000	993	XXX	0	L
883203101	TEXTRON INC COM		03/12/2018	ITG INC, NEW YORK	264,000	15,597	XXX	0	L
883556102	THERMO ELECTRON CORP COM		03/12/2018	ITG INC, NEW YORK	232,000	50,708	XXX	0	L
886547108	TIFFANY & CO NEW COM		03/12/2018	ITG INC, NEW YORK	89,000	8,938	XXX	0	L
887317303	TIME WARNER INC NEW COM NEW		03/12/2018	ITG INC, NEW YORK	886,000	85,915	XXX	0	L
892356106	TRACTOR SUPPLY CO		03/12/2018	ITG INC, NEW YORK	72,000	4,595	XXX	0	L
893641100	TRANSDIGM GROUP INC		03/12/2018	ITG INC, NEW YORK	11,000	3,175	XXX	0	L
89417E109	TRAVELERS COS INC COM		03/12/2018	ITG INC, NEW YORK	243,000	34,372	XXX	0	L
896945201	TRIPADVISOR INC		03/12/2018	ITG INC, NEW YORK	463,000	19,982	XXX	0	L
90130A101	TWENTY FIRST CENTURY FOX INC		03/12/2018	ITG INC, NEW YORK	1,026,000	38,896	XXX	0	L
90130A200	TWENTY-FIRST CENTURY FOX INC		03/12/2018	ITG INC, NEW YORK	298,000	11,166	XXX	0	L
90187B408	TWO HARBORS INVESTMENT CORP		03/12/2018	ITG INC, NEW YORK	253,000	3,962	XXX	0	L
902973304	U S BANCORP DEL NEW		03/12/2018	ITG INC, NEW YORK	857,000	47,308	XXX	0	L
902681105	UGI CORP NEW COM		03/12/2018	ITG INC, NEW YORK	220,000	9,717	XXX	0	L
90384S303	ULTA SALON COSMETICS &		03/12/2018	ITG INC, NEW YORK	66,000	13,656	XXX	0	L
904311107	UNDER ARMOUR INC		03/12/2018	ITG INC, NEW YORK	791,000	13,634	XXX	0	L
904311206	UNDER ARMOUR INC		03/12/2018	ITG INC, NEW YORK	107,000	1,629	XXX	0	L
907818108	UNION PAC CORP COM		03/12/2018	ITG INC, NEW YORK	304,000	41,736	XXX	0	L
910047109	UNITED CONTINENTAL HOLDINGS IN		03/12/2018	ITG INC, NEW YORK	126,000	8,975	XXX	0	L
91324P102	UNITED HEALTH GROUP INC COM		03/12/2018	ITG INC, NEW YORK	313,000	69,974	XXX	0	L
911312106	UNITED PARCEL SVC INC CL B		03/12/2018	ITG INC, NEW YORK	699,000	76,401	XXX	0	L
911363109	UNITED RENTALS INC		03/12/2018	ITG INC, NEW YORK	55,000	10,265	XXX	0	L
913017109	UNITED TECHNOLOGIES CORP COM		03/12/2018	ITG INC, NEW YORK	721,000	95,013	XXX	0	L
913903100	UNIVERSAL HEALTH SERVICES INC		03/12/2018	ITG INC, NEW YORK	140,000	17,630	XXX	0	L
91529Y106	UNIMPROVIDENT CORP		03/12/2018	ITG INC, NEW YORK	200,000	10,184	XXX	0	L
918204108	V F CORP COM		03/12/2018	ITG INC, NEW YORK	119,000	8,747	XXX	0	L
91913Y100	VALERO ENERGY CORP COM NEW		03/12/2018	ITG INC, NEW YORK	10,000	931	XXX	0	L
921943858	VANGUARD FTSE DEVELOPED ETF		02/09/2018	National Fint Svcs Corp	457,802,000	19,999,996	XXX	0	L
92220P105	VARIAN MED SYS INC COM		03/12/2018	ITG INC, NEW YORK	54,000	6,838	XXX	0	L
92276F100	VENTAS INC		03/12/2018	ITG INC, NEW YORK	968,000	48,667	XXX	0	L
92345Y106	VERISK ANALYTICS INC		03/12/2018	ITG INC, NEW YORK	9,000	946	XXX	0	L
92343V104	VERIZON COMMUNICATIONS COM		03/12/2018	ITG INC, NEW YORK	3,202,000	156,482	XXX	0	L
92552F100	VERTEX PHARMACEUTICALS INC		03/12/2018	ITG INC, NEW YORK	13,000	2,307	XXX	0	L
92553P201	VIACOM INC NEW CL B		03/12/2018	ITG INC, NEW YORK	222,000	7,306	XXX	0	L
92826C839	VISA INC COM CL A		03/12/2018	ITG INC, NEW YORK	796,000	98,967	XXX	0	L
929160109	VULCAN MATLS CO COM		03/12/2018	ITG INC, NEW YORK	78,000	9,423	XXX	0	L
931142103	WAL MART STORES INC COM		03/12/2018	ITG INC, NEW YORK	632,000	55,761	XXX	0	L
931427108	WALGREENS BOOTS ALLIANCE INC		03/12/2018	ITG INC, NEW YORK	1,797,000	126,419	XXX	0	L
94106L109	WASTE MGMT INC DEL COM		03/12/2018	ITG INC, NEW YORK	11,000	955	XXX	0	L
941848103	WATERS CORP COM		03/12/2018	ITG INC, NEW YORK	4,000	853	XXX	0	L
949746101	WELLS FARGO & CO NEW COM		03/12/2018	ITG INC, NEW YORK	4,911,000	286,070	XXX	0	L
958102105	WESTERN DIGITAL CORP DEL COM		03/12/2018	ITG INC, NEW YORK	157,000	15,990	XXX	0	L
959802109	WESTERN UN CO COM		03/12/2018	ITG INC, NEW YORK	450,000	9,104	XXX	0	L
96145D105	WESTROCK CO		03/12/2018	ITG INC, NEW YORK	163,000	10,939	XXX	0	L
962166104	WEYERHAEUSER CO COM		03/12/2018	ITG INC, NEW YORK	715,000	25,032	XXX	0	L
963320106	WHIRLPOOL CORP COM		03/12/2018	ITG INC, NEW YORK	260,000	43,293	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)
981475106	WORLD FUEL SVC CORP		03/12/2018	ITG INC, NEW YORK	97,000	2,272	XXX	0	L
98310W108	WYNDHAM WORLDWIDE CORP COM		03/12/2018	ITG INC, NEW YORK	78,000	9,276	XXX	0	L
983134107	WYNN RESORTS LTD		03/12/2018	ITG INC, NEW YORK	5,000	955	XXX	0	L
98389B100	XCEL ENERGY INC COM		03/12/2018	ITG INC, NEW YORK	585,000	25,570	XXX	0	L
984121608	XEROX CORP		03/12/2018	ITG INC, NEW YORK	467,000	13,898	XXX	0	L
983919101	XILINX INC COM		03/12/2018	ITG INC, NEW YORK	142,000	11,021	XXX	0	L
98956P102	ZIMMER HOLDINGS		03/12/2018	ITG INC, NEW YORK	343,000	40,467	XXX	0	L
989701107	ZIONS BANCORP		03/12/2018	ITG INC, NEW YORK	121,000	6,810	XXX	0	L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX	46,965,098	XXX	0	XXX
9799997	Subtotal - Common Stocks - Part 3				XXX	46,965,098	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	46,965,098	XXX	0	XXX
9899999	Subtotal - Preferred and Common Stocks				XXX	61,871,281	XXX	48,214	XXX
9999999	Total - Bonds, Preferred and Common Stocks				XXX	206,224,813	XXX	365,125	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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	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 (e)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Years (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)									
Bonds - U.S. Governments																						
83162CQX4	SBA GTD PARTN CTFES 2007-20C 1		03/01/2018	PRINCIPAL RECEIPT	XXX	115,012	115,012	127,951	125,003	0	(9,991)	0	115,012	0	0	0	0	0	3,008	03/01/2027	1	
9128282V1	U.S. TREASURY NOTE		01/03/2018	VENDOR CODE 50T NOT IN TABLE	XXX	463,659	471,000	464,284	464,284	0	13	0	464,297	(638)	0	0	0	0	1,986	09/15/2020	1	
9128283V1	U.S. TREASURY NOTE		02/27/2018	VARIOUS	XXX	7,505,013	7,537,479	7,537,479	7,537,479	0	3,722	0	7,541,201	(36,189)	0	0	0	0	59,015	01/15/2020	1	
912828W63	UNITED STATES TREAS NTS		03/27/2018	VARIOUS	XXX	3,480,121	3,525,000	3,503,533	3,503,533	0	2,063	0	3,505,595	(25,475)	0	0	0	0	29,573	03/15/2020	1	
0695989	Subtotal - Bonds - U.S. Governments				XXX	11,563,804	11,727,012	11,633,246	11,630,298	0	(4,193)	0	11,626,105	(62,301)	0	0	0	0	93,582	XXX	XXX	
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																						
167501PK5	CHICAGO ILL BRD ED		01/02/2018	Sink PMT @ 100.00000000	XXX	110,000	110,000	95,119	98,450	0	11,550	0	110,000	0	0	0	0	0	0	0	01/01/2020	1FE
463242K2	IRVINE RANCH CA WTR DIST		03/14/2018	Goldman Sachs NY	XXX	1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	1,400,000	0	0	0	0	0	1,134	10/01/2041	1FE	
2495989	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions				XXX	1,510,000	1,510,000	1,495,119	98,450	0	11,550	0	1,510,000	0	0	0	0	0	1,134	XXX	XXX	
Bonds - U.S. Special Revenue, Special Assessment																						
121342M66	BURKE CNTY GA DEV AUTH POLL CO		02/07/2018	Barclays BK PLC	XXX	250,000	250,000	250,000	0	0	0	0	250,000	0	0	0	0	0	42	07/01/2049	1FE	
31326ZF87	FHLMC POOL #2B-1638		03/01/2018	PRINCIPAL RECEIPT	XXX	33,581	33,581	34,304	34,304	0	(723)	0	34,381	0	0	0	0	0	45	08/01/2043	1	
31328KX69	FHLMC POOL #2B-5201		03/01/2018	Salomon Brothers	XXX	12,083	12,083	12,183	12,183	0	(758)	0	12,941	(120)	0	0	0	0	89	03/01/2046	1	
31330MLY7	FHLMC POOL #6A-9843		03/01/2018	PRINCIPAL RECEIPT	XXX	28,783	28,783	29,593	29,593	0	(3,359)	0	28,783	0	0	0	0	0	202	08/01/2043	1	
313338Y73	FHLMC POOL #A9-1538		03/01/2018	PRINCIPAL RECEIPT	XXX	43,015	43,015	46,374	46,374	0	(3,359)	0	43,015	0	0	0	0	0	202	03/01/2040	1	
3128MJV56	FHLMC POOL #G0-9635		03/01/2018	PRINCIPAL RECEIPT	XXX	23,910	23,910	24,317	24,317	0	(391)	0	23,910	0	0	0	0	0	79	04/01/2045	1	
3128MJWU0	FHLMC POOL #G0-9638		03/01/2018	PRINCIPAL RECEIPT	XXX	12,647	12,647	12,677	12,677	0	(30)	0	12,647	0	0	0	0	0	41	08/01/2045	1	
3128MJZF0	FHLMC POOL #G0-8741		03/01/2018	PRINCIPAL RECEIPT	XXX	22,836	22,836	22,458	22,458	0	374	0	22,836	0	0	0	0	0	75	08/01/2046	1	
3128MJZL3	FHLMC POOL #G0-8778		03/01/2018	PRINCIPAL RECEIPT	XXX	68,721	68,721	69,419	69,419	0	(698)	0	68,721	0	0	0	0	0	226	08/01/2046	1	
31335AZ68	FHLMC POOL #G6-0765		03/01/2018	PRINCIPAL RECEIPT	XXX	39,640	39,640	39,685	39,685	0	(44)	0	39,640	0	0	0	0	0	128	11/01/2046	1	
31332GD9M	FHLMC POOL #Q0-0876		03/01/2018	PRINCIPAL RECEIPT	XXX	19,643	19,643	21,233	21,173	0	(1,530)	0	19,643	0	0	0	0	0	92	05/01/2041	1	
31323TPT7	FHLMC POOL #Q0-9239		03/01/2018	PRINCIPAL RECEIPT	XXX	55,798	55,798	56,813	56,757	0	(960)	0	55,798	0	0	0	0	0	172	05/01/2042	1	
3132JNFK7	FHLMC POOL #Q2-7288		03/01/2018	PRINCIPAL RECEIPT	XXX	13,924	13,924	13,624	13,652	0	272	0	13,924	0	0	0	0	0	42	09/01/2043	1	
3132KXPC0	FHLMC POOL #Q2-7288		03/01/2018	PRINCIPAL RECEIPT	XXX	47,405	47,405	48,227	48,181	0	(776)	0	47,405	0	0	0	0	0	190	07/01/2044	1	
3132QRQ9	FHLMC POOL #Q3-4690		03/01/2018	PRINCIPAL RECEIPT	XXX	7,162	7,162	7,162	7,162	0	30	0	7,162	0	0	0	0	0	22	07/01/2045	1	
3132QRQ9	FHLMC POOL #Q3-4697		03/01/2018	PRINCIPAL RECEIPT	XXX	24,956	24,956	25,016	25,016	0	(60)	0	24,956	0	0	0	0	0	82	07/01/2045	1	
31335NKZ4	FHLMC MULTICLASS MITG		03/15/2018	PRINCIPAL RECEIPT	XXX	18,842	18,842	20,278	18,842	0	0	0	18,842	0	0	0	0	0	122	03/15/2018	1	
31417JL59	FNMA POOL #9A153872		03/01/2018	PRINCIPAL RECEIPT	XXX	34,618	34,618	36,484	36,402	0	(1,784)	0	34,618	0	0	0	0	0	153	11/01/2041	1	
3138EMV40	FNMA POOL #9A15734		03/01/2018	PRINCIPAL RECEIPT	XXX	12,867	12,867	13,283	13,283	0	(416)	0	12,867	0	0	0	0	0	46	04/01/2044	1	
3138TND4	FNMA POOL #9ALB487		03/01/2018	PRINCIPAL RECEIPT	XXX	21,507	21,507	22,094	21,507	0	(588)	0	21,507	0	0	0	0	0	59	04/01/2046	1	
3138JLJ99	FNMA POOL #9AN5751		03/01/2018	VARIOUS	XXX	2,080,031	2,006,273	2,080,327	2,058,901	0	80	0	2,079,366	665	0	0	0	0	11,796	07/01/2032	1	
3138W92G4	FNMA POOL #9AS0774		03/01/2018	PRINCIPAL RECEIPT	XXX	18,441	18,441	18,467	18,465	0	(25)	0	18,441	0	0	0	0	0	56	10/01/2043	1	
3138WH6K3	FNMA POOL #9AS8073		03/01/2018	PRINCIPAL RECEIPT	XXX	35,191	35,191	33,239	33,257	0	1,934	0	35,191	0	0	0	0	0	96	10/01/2046	1	
3138WJQV7	FNMA POOL #9AS8570		03/01/2018	PRINCIPAL RECEIPT	XXX	30,791	30,791	29,118	29,118	0	1,673	0	30,791	0	0	0	0	0	72	12/01/2046	1	
3138XQZ28	FNMA POOL #9AU1628		03/01/2018	PRINCIPAL RECEIPT	XXX	18,076	18,076	18,101	18,100	0	(24)	0	18,076	0	0	0	0	0	60	07/01/2043	1	
3138X3E71	FNMA POOL #9AU3751		03/01/2018	PRINCIPAL RECEIPT	XXX	66,866	66,866	70,471	70,322	0	(3,456)	0	66,866	0	0	0	0	0	271	08/01/2043	1	
3140J5R78	FNMA POOL #9BM1385		03/01/2018	VARIOUS	XXX	320,608	319,725	320,625	320,625	0	(25,666)	0	294,959	25,648	0	0	0	0	481	07/01/2047	1	
3140J7R16	FNMA POOL #9BM3188		03/01/2018	PRINCIPAL RECEIPT	XXX	7,798	7,798	7,893	7,798	0	(95)	0	7,798	0	0	0	0	0	11	04/01/2047	1	
31416RWE1	FNMA POOL #9BM3344		03/01/2018	PRINCIPAL RECEIPT	XXX	906	906	909	906	0	(3)	0	906	0	0	0	0	0	21	12/01/2047	1	
31416RFE6	FNMA POOL #9MA2888		03/01/2018	PRINCIPAL RECEIPT	XXX	8,561	8,561	8,091	8,095	0	465	0	8,561	0	0	0	0	0	0	01/01/2047	1	
31418CQ40	FNMA POOL #9MA2918		03/01/2018	First Union Cap Mkts	XXX	3,316,884	3,349,991	3,316,884	3,316,884	0	192	0	3,317,076	(192)	0	0	0	0	986	01/01/2047	1	
31418CH31	FNMA POOL #9MA2949		03/01/2018	First Union Cap Mkts	XXX	3,316,882	3,349,991	3,316,881	3,316,881	0	191	0	3,317,083	(191)	0	0	0	0	5,523	02/01/2047	1	
3136AXBX2	FNMA GTD REMIC PTT 17-56 FA		03/01/2018	VARIOUS	XXX	2,113,265	2,038,723	2,113,881	1,997,791	0	1,610	0	2,113,265	265	0	0	0	0	5,523	12/25/2045	1	
3136AXC45	FNMA GTD REMIC PTT 17-69 HA		03/01/2018	VARIOUS	XXX	2,103,100	2,032,926	2,104,148	2,013,482	0	499	0	2,102,420	680	0	0	0	0	5,574	06/25/2046	1	
3136AXW77	FNMA GTD REMIC PTT 17-A5 FA		03/01/2018	PRINCIPAL RECEIPT	XXX	329	329	328	328	0	0	0	329	0	0	0	0	0	1	04/25/2024	1	
45204EGT9	ILLINOIS FIN AUTH REV		02/21/2018	National Fin Svcs Corp	XXX	539,669	495,000	597,348	551,003	0	(4,773)	0	546,229	(6,560)	0	0	0	0	20,034	08/15/2024	2FE	
561845AC2	MANATEE CNTY FL POLL CONTROL R		01/31/2018	Chemical Securities	XXX	500,000	500,000	500,000	500,000	0	0	0	500,000	0	0	0	0	0	1,022	09/01/2024	1FE	
59259YAE2	MET TRNSFRNTN AUTH NY REVENUE		01/31/2018	Morgan Stanley	XXX	200,000	200,000	200,000	200,000	0	0	0	200,000	0	0	0	0	0	423	11/01/2035	1FE	
64579FYJ6	NEW JERSEY ST HL TH CARE FACS F		03/08/2018	Chemical Securities	XXX	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	2,000,000	0	0	0	0	0	1,672	07/01/2043	1FE	
645884HC1	NEW YORK ST ENERGY RESEARCH & DEV		02/08/2018	Scott Slingeloff	XXX	313,326	310,000	310,000	310,000	0	0	0	310,000	0	0	0	0	0	2,618	07/01/2026	1FE	
64986MKH7	PINAL CNTY AZ HSG FIN AGY		01/31/2018	Goldman Sachs NY	XXX	100,000	100,000	100,000	100,000	0	(1)	0	100,000	0	0	0	0	0	216	11/01/2034	1FE	
7230426Y8	PORT OF OAKLAND CA		01/02/2018	DanRauscher Lulkin	XXX	29,551	25,000	28,376	28,077	0	(1)	0	28,076	1,475								

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			12	13	14		15	16	17	18	19	20	21	22
										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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
97712DHF6	WISCONSIN STHLTH & EDUCATION F.A.	02/09/2018	Donaldson Lufkin		XXX	733,941	650,000	763,146	721,459	0	(1,452)	0	0	0	0	720,007	0	13,934	13,934	7,944	7,944	11/15/2022	IFE	
3193999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				XXX	20,126,430	20,138,230	20,294,635	10,623,358	0	(39,708)	0	0	0	0	20,074,521	0	51,909	51,909	76,761	76,761	XXX	XXX	
Bonds - Industrial and Miscellaneous (Unaffiliated)																								
04044PAE4	ARISTOCRAT LEISURE 9/17	03/29/2018	Non Broker Trade		XXX	625	625	623	623	0	0	0	0	0	624	0	1	1	5	5	10/19/2024	3FE		
04973PAB5	ATTENTUS CDO III L3A A1B 144A	01/11/2018	PRINCIPAL RECEIPT		XXX	5,872	5,872	5,800	5,781	92	0	0	0	0	5,872	0	0	0	24	24	10/11/2042	IFE		
04625B5L5	BANK OF TOKYO-MITSUBISHI 144A	03/05/2018	MATURITY		XXX	610,000	610,000	609,984	609,984	36	0	0	0	0	610,000	0	0	0	5,185	5,185	03/05/2018	IFE		
K22273EJ8	DANSKE BANK AS REGS	03/20/2018	Goldman Sachs NY		XXX	204,822	200,000	200,700	200,683	(5)	0	0	0	0	200,678	0	4,144	4,144	5,921	5,921	12/31/2049	2		
33882BAE8	FLATIRON CLO 2007-1A D 144A	01/16/2018	VARIOUS		XXX	300,000	300,000	301,350	301,195	(27)	0	0	0	0	301,168	0	(1,168)	(1,168)	3,035	3,035	10/15/2021	IFE		
59802QAU2	MIDOCLEAN CREDIT CL 1A BRR 144A	02/01/2018	Bank of America		XXX	538,000	538,000	539,000	539,000	0	0	0	0	0	538,000	0	0	0	1,474	1,474	01/15/2024	IFE		
Q7787GAH3	QBE INSURANCE GROUP LTD REGS	02/26/2018	VENDOR CODE JPL NOT IN TABLE		XXX	193,250	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(6,750)	(6,750)	3,850	3,850	12/31/2049	3FE		
78466DBA1	SSAC TECHNOLOGIES 2/17 TLB2	03/29/2018	Non Broker Trade		XXX	3,068	3,068	3,111	3,109	(1)	0	0	0	0	3,108	0	(20)	(20)	16	16	07/08/2022	3FE		
89412RAA3	TRANSCA CDO VLT D 5A A1A 144A	01/16/2018	CALLED @ 100,000,000		XXX	74,689	74,689	73,327	73,357	2	0	0	0	0	73,360	0	1,329	1,329	993	993	07/15/2034	IFE		
L83391AE3	TRINSECO 9/17 COV-LITE TL	03/29/2018	Non Broker Trade		XXX	1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	4	4	09/16/2024	3FE		
861214BZ5	WESTPAC BANKING CORP	01/12/2018	MATURITY		XXX	1,000,000	1,000,000	979,590	999,841	159	0	0	0	0	1,000,000	0	0	0	8,000	8,000	07/12/2018	IFE		
026874A55	AMERICAN AIRLINES 2011-I CLASS	03/12/2018	Sink PMT @ 100,000,000		XXX	49,001	49,001	52,048	52,048	(3,047)	0	0	0	0	49,001	0	7,197	7,197	1,286	1,286	07/12/2022	IFE		
035242AP1	AMERICAN INTERNATIONAL GROUP I	03/12/2018	VARIOUS		XXX	187,870	180,000	181,914	180,866	(183)	0	0	0	0	180,673	0	1,986	1,986	3,538	3,538	06/15/2068	2FE		
03852JAH4	ANHEUSER-BUSCH INBEV FINANCE I	03/29/2018	Salomon Brothers		XXX	151,779	150,000	149,792	149,792	2	0	0	0	0	149,793	0	0	0	15	15	02/01/2026	2FE		
04032YAB5	ARI FLEET LEASE TRUS A 2 144A	01/16/2018	VARIOUS		XXX	500	500	500	500	0	0	0	0	0	500	0	0	0	2	2	03/07/2025	3FE		
044337HAE1	ASHLAND 5/17 COV-LITE TLB	03/29/2018	Non Broker Trade		XXX	750	750	750	750	0	0	0	0	0	750	0	0	0	41	41	11/15/2018	IFE		
05377RBJ2	AVIS BUDGET RENTAL C 3A C 144A	03/21/2018	VARIOUS		XXX	115,000	115,000	115,791	115,185	(609)	0	0	0	0	115,015	0	(15)	(15)	811	811	03/20/2019	2FE		
059497BA4	BANK OF AMERICA COMMERC 1 AMFX	03/01/2018	PRINCIPAL RECEIPT		XXX	30,822	30,822	31,309	31,050	(228)	0	0	0	0	30,822	0	0	0	143	143	01/15/2049	3FM		
060506EL4	BANK OF AMERICA CORP	01/24/2018	Salomon Brothers		XXX	61,977	55,000	60,494	60,494	(44)	0	0	0	0	60,450	0	1,527	1,527	924	924	12/29/2099	3FE		
060506EL4	BANK OF AMERICA CORP	03/27/2018	VARIOUS		XXX	147,855	135,000	148,043	146,557	(83)	0	0	0	0	146,640	0	1,215	1,215	3,993	3,993	12/29/2049	3FE		
07331UA66	BEAR STEARNS COS LLC TLB	03/28/2018	PRINCIPAL RECEIPT		XXX	17,639	17,639	17,848	17,639	(209)	0	0	0	0	17,639	0	0	0	0	0	06/28/2057	IFE		
073902RU4	BEAR STEARNS COS LLC TLB	02/01/2018	MATURITY		XXX	1,348,000	1,348,000	1,354,076	1,354,076	(6,076)	0	0	0	0	1,348,000	0	0	0	48,865	48,865	02/01/2018	IFE		
92565EAB9	CAESARS ENTERTAINMENT	02/06/2018	Non Broker Trade		XXX	32,045	32,045	31,965	31,965	0	0	0	0	0	31,965	0	81	81	64	64	12/13/2024	IFE		
127169LAB5	CAESARS RESORT 12/17 COV-LITE	03/29/2018	Non Broker Trade		XXX	1,855	1,855	1,850	1,851	(5)	0	0	0	0	1,851	0	4	4	14	14	12/22/2024	IFE		
99AA87820	CAESARS RESORT 9/17 COV-LITE	01/19/2018	Non Broker Trade		XXX	740,097	741,935	740,081	740,106	(5)	0	0	0	0	740,101	0	(4)	(4)	3,685	3,685	02/05/2018	2FE		
14042E4L1	CAPITAL ONE NA	01/05/2018	CALLED @ 100,000,000		XXX	536,000	536,000	535,997	535,997	0	0	0	0	0	535,997	0	3	3	10	10	05/07/2021	4FE		
14880BAE1	CATALENT PHARMA 5/14 (USD) TLB	03/29/2018	Non Broker Trade		XXX	1,549	1,549	1,545	1,545	0	0	0	0	0	1,545	0	0	0	748	748	12/12/2024	3FE		
99AAAC1137	CHURCHILL DOWNS 12/17 TLB	03/29/2018	Non Broker Trade		XXX	150,748	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	176	176	04/25/2057	IFE		
12553HAA6	CINTELLA 2017-7 A 144A	03/01/2018	PRINCIPAL RECEIPT		XXX	54,140	54,140	54,622	54,622	(481)	0	0	0	0	54,140	0	0	0	10	10	03/09/2028	3FE		
125561GX0	CIT GROUP INC	03/08/2018	VARIOUS		XXX	54,040	52,000	52,000	52,000	0	0	0	0	0	52,000	0	2,040	2,040	6	6	06/30/2024	2FE		
1849AEAD	CLEAN HARBORS 6/17 COV-LITE TL	03/29/2018	Non Broker Trade		XXX	938	938	935	935	0	0	0	0	0	935	0	2	2	0	0	10/15/2026	IFE		
393505JM5	CONSECO FINANCE CORP 7B1	03/15/2018	PRINCIPAL RECEIPT		XXX	78,698	76,698	80,542	80,352	(1,655)	0	0	0	0	76,698	0	0	0	800	800	10/15/2026	IFE		
21079VAU1	CONTINENTAL AIRLINES 2010-1 CL	01/12/2018	Sink PMT @ 100,000,000		XXX	20,883	20,883	22,184	21,714	(831)	0	0	0	0	20,883	0	0	0	496	496	01/12/2021	IFE		
36380UA83	COTY 1/16 (USD) GALLERIA	03/29/2018	Non Broker Trade		XXX	625	625	625	625	0	0	0	0	0	625	0	0	0	7	7	09/29/2023	3FE		
2207FEB41	COTY 1/016 (USD) TLB	03/29/2018	Non Broker Trade		XXX	631	631	628	628	0	0	0	0	0	629	0	3	3	6	6	10/27/2022	3FE		
12665V0X6	CYS HEALTH CORP	03/07/2018	VARIOUS		XXX	115,201	116,000	114,369	114,369	0	0	0	0	0	114,369	0	832	832	0	0	03/25/2028	2FE		
12665VAA0	CYS PASS-THROUGH TR 2014 144A	03/10/2018	Sink PMT @ 100,000,000		XXX	2,287	2,287	2,287	2,287	0	0	0	0	0	2,287	0	0	0	8	8	08/10/2036	2FE		
23283PAG9	CYRUSONE LP / CYRUSONE FINANCE	03/23/2018	VARIOUS		XXX	255,368	250,000	258,662	155,067	(179)	0	0	0	0	258,301	0	(2,932)	(2,932)	2,667	2,667	03/15/2024	3FE		
23340BAD8	DT AUTO OWNER 14-3A D 144A	03/15/2018	PRINCIPAL RECEIPT		XXX	63,716	64,396	63,716	63,716	(502)	0	0	0	0	63,716	0	0	0	407	407	11/15/2021	IFE		
90347BAH1	DUPONT PERFORMANCE 5/17 TL	03/29/2018	Non Broker Trade		XXX	413	413	412	412	0	0	0	0	0	412	0	0	0	0	0	06/21/2024	IFE		
29372EBF4	ENTERPRISE FLEET FIN 2 A3 144A	03/20/2018	PRINCIPAL RECEIPT		XXX	74,603	74,603	74,581	74,603	1	0	0	0	0	74,603	0	0	0	143	143	03/20/2020	IFE		
29414UA88	ENVISION HEALTHCARE 11/16 TLB	03/14/2018	Non Broker Trade		XXX	72,499	72,499	72,499	72,499	0	0	0	0	0	72,499	0	0	0	562	562	12/01/2023	3FE		
33829TAA4	FIVE CORNERS FUNDING TRUS 144A	02/21/2018	VENDOR CODE C27 NOT IN TABLE		XXX	393,585	375,000	394,465	388,162	(279)	0	0	0	0	387,883	0	5,702	5,702	4,511	4,511	11/15/2023	2FE		
99AAE2847	FORTRESS INVESTMENT 6/17 TLB	03/29/2018	Non Broker Trade		XXX	606	606	604	604	0	0	0	0	0	605	0	1	1	5	5	06/10/2022	3FE		
36253UA87	GLS AUTO RECEIVABLE IA 42 144A	03/15/2018	PRINCIPAL RECEIPT		XXX	152,097	152,097	152,095	152,095	1	0	0	0	0	152,097	0	0	0	570	570	04/15/2021	IFE		
36017BAN6	GO DADDY 11/17 COV-LITE TLB	03/29/2018	Non Broker Trade		XXX	1,000	1,000	1,005	1,004	(2)	0	0	0	0	1,004	0	(1)	(1)	6	6	02/15/2024	3FE		
38148BARD	GOLDMAN SACHS GROUP INC/THE	02/27/2018	Bank of America		XXX	112,582	115,000	113,160	113,160	3	0	0	0	0	113,160	0	(581)	(581)	1,735	1,735	12/31/2049	IFE		
40409VARR	H.B. FULLER 10/17 COV-LITE TLB	03/29/2																						

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			12	13	14		15	16	17	18	19	20	21	22	
										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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
493228B14	KEYCORP STUDENT LOAN TRU A 242	02/27/2018	PRINCIPAL RECEIPT	PRINCIPAL RECEIPT	XXX	16,249	16,249	15,522	15,460	0	788	0	0	0	0	0	0	0	16,249	0	0	0	0	0	2FE
493228C10	KEYCORP STUDENT LOAN TRU A 244	03/27/2018	PRINCIPAL RECEIPT	PRINCIPAL RECEIPT	XXX	8,531	8,531	8,483	8,467	0	64	0	0	0	0	0	0	0	8,531	0	0	0	0	0	2FE
494558A17	KINDER MORGAN ENERGY PARTNERS	02/15/2018	MATURITY	MATURITY	XXX	900,000	900,000	1,033,731	904,246	0	(4,246)	0	0	0	0	0	0	0	900,000	0	0	0	0	0	2FE
494558B18	KINDER MORGAN ENERGY PARTNERS	01/05/2018	Morgan Stanley	Morgan Stanley	XXX	301,632	289,125	288,834	289,125	0	1	0	0	0	0	0	0	0	289,126	0	12,506	0	0	0	2FE
501801A18	LAWAR MEDIA 2/18 TLB	03/01/2018	Non Broker Trade	Non Broker Trade	XXX	164,794	165,000	164,794	164,794	0	13	0	0	0	0	0	0	0	164,807	0	(13)	0	0	0	1FM
501801B18	LB-US COMMERCIAL MORTGAGE C1 A2	03/01/2018	PRINCIPAL RECEIPT	PRINCIPAL RECEIPT	XXX	69,767	69,767	77,599	77,599	0	(1,682)	0	0	0	0	0	0	0	69,767	0	0	0	0	0	1FM
53079E1A4	LIBERTY MUTUAL GROUP INC 144A	02/13/2018	Morgan Stanley	Morgan Stanley	XXX	37,584	30,000	34,945	34,945	0	(15)	0	0	0	0	0	0	0	34,929	0	2,755	0	0	0	3FE
C5400EAD3	MACDONALD DETWILER (MDA)	03/29/2018	Non Broker Trade	Non Broker Trade	XXX	146,250	146,250	145,520	145,520	0	27	0	0	0	0	0	0	0	145,558	0	1,236	0	0	0	3FE
58404B181	MEDALLION MIDLAND 10/17 TLB	01/03/2018	Non Broker Trade	Non Broker Trade	XXX	150,938	150,000	149,630	149,630	0	0	0	0	0	0	0	0	0	149,630	0	1,308	0	0	0	3FE
58605E181	MEDTRONIC INC	03/15/2018	MATURITY	MATURITY	XXX	483,000	483,000	481,609	482,911	0	89	0	0	0	0	0	0	0	483,000	0	0	0	0	0	1FE
58769A1E5	MERCEDES BENZ AUTO LEASE B 44	02/16/2018	VARIOUS	VARIOUS	XXX	570,605	570,605	573,904	570,668	0	(51)	0	0	0	0	0	0	0	570,617	0	(12)	0	0	0	1FE
59156R2P3	MEREDITH 12/17 COV-LITE TLB	02/21/2018	Non Broker Trade	Non Broker Trade	XXX	144,647	145,000	144,638	144,638	0	27	0	0	0	0	0	0	0	144,665	0	(18)	0	0	0	1FE
59503KAC7	MGM RESORT #16 COV-LITE TLB	03/29/2018	Chemical Securities	Chemical Securities	XXX	137,700	135,000	137,448	136,816	0	(156)	0	0	0	0	0	0	0	136,660	0	1,040	0	0	0	2FE
62538L1A3	MULTI-COLOR 9/17 (USD)	03/29/2018	Non Broker Trade	Non Broker Trade	XXX	631	631	635	631	0	0	0	0	0	0	0	0	0	631	0	0	0	0	0	3FE
637432NK7	NATIONAL RURAL UTILS COOP FIN	01/19/2018	Non Broker Trade	Non Broker Trade	XXX	450	450	450	450	0	0	0	0	0	0	0	0	0	450	0	0	0	0	0	3FE
637432NK7	NATIONAL RURAL UTILS COOP FIN	03/16/2018	VARIOUS	VARIOUS	XXX	180,000	180,000	180,000	180,000	0	0	0	0	0	0	0	0	0	180,000	0	0	0	0	0	1FE
637432NK7	NATIONAL RURAL UTILS COOP FIN	02/20/2018	VARIOUS	VARIOUS	XXX	268,088	255,000	270,291	269,774	0	(298)	0	0	0	0	0	0	0	269,477	0	(1,389)	0	0	0	2FE
637432NK7	NATIONAL RURAL UTILS COOP FIN	02/20/2018	VARIOUS	VARIOUS	XXX	3,101	3,101	3,095	3,095	0	2	0	0	0	0	0	0	0	3,099	0	2	0	0	0	1FE
637432NK7	NATIONAL RURAL UTILS COOP FIN	01/19/2018	Non Broker Trade	Non Broker Trade	XXX	238,823	240,000	238,800	238,823	0	2	0	0	0	0	0	0	0	238,826	0	8	0	0	0	1FE
6361CAH9	NCL CORP 9/17 TLB	03/28/2018	Non Broker Trade	Non Broker Trade	XXX	725	725	723	723	0	0	0	0	0	0	0	0	0	723	0	2	0	0	0	2FE
64623FAA9	NEW RESIDENTIAL MOR 1A A1 144A	03/01/2018	PRINCIPAL RECEIPT	PRINCIPAL RECEIPT	XXX	12,658	12,658	11,456	11,560	0	1,098	0	0	0	0	0	0	0	12,658	0	0	0	0	0	1FM
64623FAA9	NEW RESIDENTIAL MOR 1A A1 144A	03/01/2018	PRINCIPAL RECEIPT	PRINCIPAL RECEIPT	XXX	36,572	36,572	37,647	37,761	0	(1,189)	0	0	0	0	0	0	0	36,572	0	0	0	0	0	1FM
64623FAA9	NEW RESIDENTIAL MOR 1A A1 144A	03/01/2018	PRINCIPAL RECEIPT	PRINCIPAL RECEIPT	XXX	34,259	34,259	35,681	35,681	0	(1,379)	0	0	0	0	0	0	0	34,259	0	0	0	0	0	1FM
65339KAV2	NEXTERA ENERGY CAPITAL HOLDING	01/05/2018	Jenness & Co	Jenness & Co	XXX	135,389	135,000	135,000	135,000	0	0	0	0	0	0	0	0	0	135,000	0	389	0	0	0	1FE
59A4C4347	ON ASSIGNMENT 1/18 INCREMENTAL	03/01/2018	Non Broker Trade	Non Broker Trade	XXX	170,000	170,000	170,000	170,000	0	0	0	0	0	0	0	0	0	170,000	0	0	0	0	0	1FE
686216FAV5	POLYONE 8/17 COV-LITE TLB	01/29/2018	Non Broker Trade	Non Broker Trade	XXX	242,862	241,379	242,511	242,511	0	(19)	0	0	0	0	0	0	0	242,482	0	370	0	0	0	3FE
73179YAG2	REFRESCO 9/17 USD TLB	03/29/2018	VARIOUS	VARIOUS	XXX	1,221	1,221	1,221	1,221	0	0	0	0	0	0	0	0	0	1,221	0	0	0	0	0	1FE
99A4B7560	SANTANDER DRIVE AUTO RECEI 2 B	03/29/2018	Non Broker Trade	Non Broker Trade	XXX	100,000	100,000	99,750	99,760	0	17	0	0	0	0	0	0	0	99,778	0	222	0	0	0	3FE
80284BAE4	SCF EQUIPMENT LEASIN 2A A 144A	01/16/2018	VARIOUS	VARIOUS	XXX	17,608	17,608	17,608	17,608	0	0	0	0	0	0	0	0	0	17,608	0	0	0	0	0	1FE
784012AA4	SOUTHERN CALIFORNIA EDISON CO	03/20/2018	Non Broker Trade	Non Broker Trade	XXX	58,354	58,354	58,345	58,345	0	9	0	0	0	0	0	0	0	58,354	0	0	0	0	0	1FE
99A4C2887	SOUTHERN CALIFORNIA EDISON CO	03/21/2018	Non Broker Trade	Non Broker Trade	XXX	99,750	99,750	99,750	99,750	0	19	0	0	0	0	0	0	0	99,769	0	(15)	0	0	0	2FE
842400FL2	SOUTHERN CALIFORNIA EDISON CO	02/20/2018	VARIOUS	VARIOUS	XXX	144,300	144,300	144,300	144,300	0	(229)	0	0	0	0	0	0	0	144,786	0	(4,571)	0	0	0	1FE
78466DAZ7	SSAC TECHNOLOGIES 2/18 TLB1	03/29/2018	Non Broker Trade	Non Broker Trade	XXX	14,333	14,333	14,440	14,428	0	(2)	0	0	0	0	0	0	0	14,426	0	(93)	0	0	0	3FE
880334784	SSAC TECHNOLOGIES 2/18 TLB1	03/01/2018	Non Broker Trade	Non Broker Trade	XXX	164,588	165,000	164,588	164,588	0	0	0	0	0	0	0	0	0	164,588	0	(1)	0	0	0	3FE
883556B15	TEMPO ACQUISITION 5/17	03/29/2018	Non Broker Trade	Non Broker Trade	XXX	2,506	2,506	2,494	2,494	0	0	0	0	0	0	0	0	0	2,494	0	12	0	0	0	4FE
89173FAA8	THERMO FISHER SCIENTIFIC INC	01/05/2018	VARIOUS	VARIOUS	XXX	471,829	471,000	470,986	470,985	0	0	0	0	0	0	0	0	0	470,986	0	4	0	0	0	2FE
89173FAA8	THERMO FISHER SCIENTIFIC INC	03/01/2018	PRINCIPAL RECEIPT	PRINCIPAL RECEIPT	XXX	18,107	18,107	18,130	18,130	0	(23)	0	0	0	0	0	0	0	18,107	0	4	0	0	0	1FM
89172UA8B	TOMD POINT MORTGAGE 1 A1 144A	03/01/2018	PRINCIPAL RECEIPT	PRINCIPAL RECEIPT	XXX	12,563	12,549	12,549	12,549	0	14	0	0	0	0	0	0	0	12,563	0	0	0	0	0	1FM
89172UA8B	TOMD POINT MORTGAGE 4 A1 144A	03/01/2018	PRINCIPAL RECEIPT	PRINCIPAL RECEIPT	XXX	7,820	7,820	7,853	7,852	0	(32)	0	0	0	0	0	0	0	7,820	0	0	0	0	0	1FM
89171UAU3	TOMD POINT MORTGAGE 4 A1B 144A	03/01/2018	PRINCIPAL RECEIPT	PRINCIPAL RECEIPT	XXX	23,797	23,797	23,780	23,781	0	16	0	0	0	0	0	0	0	23,797	0	0	0	0	0	1FM
89171VAK3	TOMD POINT MORTGAGE 5 A1B 144A	03/01/2018	PRINCIPAL RECEIPT	PRINCIPAL RECEIPT	XXX	7,957	7,957	7,971	7,968	0	(11)	0	0	0	0	0	0	0	7,957	0	0	0	0	0	1FM
89172RAR6	TOMD POINT MGT TR 6 A1B 144A	03/01/2018	PRINCIPAL RECEIPT	PRINCIPAL RECEIPT	XXX	21,592	20,972	20,988	20,988	0	604	0	0	0	0	0	0	0	21,592	0	0	0	0	0	3FE
89334GAU8	TRINSECO 8/17 COV-LITE TLB3	03/29/2018	Non Broker Trade	Non Broker Trade	XXX	625	625	625	625	0	0	0	0	0	0	0	0	0	625	0	0	0	0	0	1FE
99A4B6887	TRINSECO 8/17 COV-LITE TLB3	02/21/2018	Non Broker Trade	Non Broker Trade	XXX	498,750	498,750	498,750	498,750	0	0	0	0	0	0	0	0	0	498,750	0	0	0	0	0	3FE
89105DA13	TRINSECO 8/17 COV-LITE TLB3	03/29/2018	Non Broker Trade	Non Broker Trade	XXX	557	557	555	555	0	0	0	0	0	0	0	0	0	555	0	3	0	0	0	1FE
89705DAE2	TRINSECO 8/17 COV-LITE TLB3	03/29/2018	Non Broker Trade	Non Broker Trade	XXX	242	242	240	240	0	0	0	0	0	0	0	0	0	240	0	2	0	0	0	3FE
92210MAB5	TRINSECO 8/17 COV-LITE TLB3	01/25/2018	Non Broker Trade	Non Broker Trade	XXX	99,764	99,764	99,764	99,764	0	0	0	0	0	0	0	0	0	99,764	0	0	0	0	0	3FE
99A4C2770	VERINT SYSTEMS 1/18 TLB																								

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	Prior Year Book/ Adjusted Carrying Value	Actual Cost	Par 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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)		
001084102	AGCO CORP	02/09/2018	ITG INC NEW YORK	5,072	4,331	XXXX	(741)	0	0	(741)	0	4,331	0	495	495	0	XXXX	L		
00912X302	AIR LEASE CORP	02/09/2018	ITG INC NEW YORK	6,059	5,004	XXXX	(1,056)	0	0	(1,056)	0	5,004	0	510	510	13	XXXX	L		
009158106	AIR PRODS & CHEMS INC COM	02/09/2018	VARIOUS	49,552	43,489	XXXX	(6,064)	0	0	(6,064)	0	43,489	0	4,250	4,250	0	XXXX	L		
009711101	AKAMAI TECHNOLOGIES INC	03/12/2018	Smith Barney	7,542	5,489	XXXX	(2,056)	0	0	(2,056)	0	5,489	0	1,949	1,949	0	XXXX	L		
012653101	ALEXMARLE CORP	02/09/2018	ITG INC NEW YORK	35,809	29,942	XXXX	(6,889)	0	0	(6,889)	0	29,942	0	1,022	1,022	90	XXXX	L		
015271109	ALEXANDRIA REAL ESTATE EQUITE	02/09/2018	ITG INC NEW YORK	13,927	13,808	XXXX	(1,601)	0	0	(1,601)	0	13,808	0	119	119	106	XXXX	L		
G0177J108	ALLIANT ENERGY CORP	02/09/2018	ITG INC NEW YORK	11,941	14,961	XXXX	3,020	0	0	3,020	0	14,961	0	(3,080)	(3,080)	0	XXXX	L		
020002101	ALLSTATE CORP.COM	02/09/2018	ITG INC NEW YORK	17,214	15,861	XXXX	(1,353)	0	0	(1,353)	0	15,861	0	(344)	(344)	0	XXXX	L		
02005N100	ALLY FINANCIAL INC	02/09/2018	ITG INC NEW YORK	7,434	8,009	XXXX	(629)	0	0	(629)	0	8,009	0	2,160	2,160	26	XXXX	L		
G02692103	AMDOCS LTD COM	02/09/2018	ITG INC NEW YORK	10,760	9,681	XXXX	(2,751)	0	0	(2,751)	0	9,681	0	513	513	33	XXXX	L		
023586100	AMEREN CORP	02/09/2018	ITG INC NEW YORK	2,645	2,601	XXXX	(45)	0	0	(45)	0	2,601	0	(127)	(127)	4	XXXX	L		
023608102	AMERICAN AIRLINES GROUP INC	02/09/2018	ITG INC NEW YORK	24,092	24,092	XXXX	0	0	0	0	0	24,092	0	122	122	0	XXXX	L		
02376R102	AMERICAN CAMPUS COMMUNITIES IN	02/09/2018	ITG INC NEW YORK	14,501	17,118	XXXX	(2,617)	0	0	(2,617)	0	17,118	0	1,406	1,406	0	XXXX	L		
024835100	AMERICAN ELEC PWR INC COM	02/09/2018	ITG INC NEW YORK	8,000	8,000	XXXX	0	0	0	0	0	8,000	0	(1,474)	(1,474)	0	XXXX	L		
025537101	AMERICAN ELEC PWR INC COM	02/09/2018	ITG INC NEW YORK	19,496	17,625	XXXX	(1,871)	0	0	(1,871)	0	17,625	0	(477)	(477)	0	XXXX	L		
025816109	AMERICAN EXPRESS CO COM	02/09/2018	ITG INC NEW YORK	93,252	75,223	XXXX	(18,029)	0	0	(18,029)	0	75,223	0	10,890	10,890	329	XXXX	L		
025932104	AMERICAN FINANCIAL GROUP INC/O	02/09/2018	ITG INC NEW YORK	13,133	11,432	XXXX	(1,701)	0	0	(1,701)	0	11,432	0	1,755	1,755	42	XXXX	L		
026874784	AMERICAN INTL GROUP INC COM	02/09/2018	Investment Tech Group	64,108	66,056	XXXX	1,948	0	0	1,948	0	66,056	0	(1,271)	(1,271)	0	XXXX	L		
030420103	AMERICAN WATER WORKS CO INC	02/09/2018	ITG INC NEW YORK	17,109	14,558	XXXX	(2,551)	0	0	(2,551)	0	14,558	0	15	15	0	XXXX	L		
031100100	AMETEK INC	02/09/2018	ITG INC NEW YORK	17,320	13,076	XXXX	(4,245)	0	0	(4,245)	0	13,076	0	4,201	4,201	0	XXXX	L		
031162100	AMGEN INC	02/09/2018	ITG INC NEW YORK	93,339	93,384	XXXX	(45)	0	0	(45)	0	93,339	0	(199)	(199)	0	XXXX	L		
032511107	AMNARO PETE CORP COM	02/09/2018	Donaldson Lufkin	39,372	33,140	XXXX	(6,232)	0	0	(6,232)	0	33,140	0	8,051	8,051	0	XXXX	L		
03349M105	ANALY CAPITAL MANAGEMENT INC	02/09/2018	ITG INC NEW YORK	19,715	10,715	XXXX	(4,721)	0	0	(4,721)	0	10,715	0	2,420	2,420	0	XXXX	L		
035710409	ANHEIM INC	02/09/2018	ITG INC NEW YORK	23,935	23,935	XXXX	0	0	0	0	0	23,935	0	(1,785)	(1,785)	641	XXXX	L		
037411105	APACHE CORP COM	02/09/2018	ITG INC NEW YORK	47,477	35,022	XXXX	(12,455)	0	0	(12,455)	0	35,022	0	13,866	13,866	0	XXXX	L		
03784Y200	APPLE HOSPITALITY REIT INC	03/12/2018	VARIOUS	61,959	63,669	XXXX	2,070	0	0	2,070	0	63,669	0	(11,038)	(11,038)	219	XXXX	L		
038336103	APTAR GROUP INC	02/09/2018	ITG INC NEW YORK	406,000	7,962	XXXX	(886)	0	0	(886)	0	7,962	0	(934)	(934)	96	XXXX	L		
03836W103	AQUA AMER INC	02/09/2018	ITG INC NEW YORK	12,554	10,246	XXXX	(2,307)	0	0	(2,307)	0	10,246	0	534	534	0	XXXX	L		
03852L106	ARAMARK	02/09/2018	ITG INC NEW YORK	5,271	4,812	XXXX	(459)	0	0	(459)	0	4,812	0	674	674	0	XXXX	L		
G0551A103	ARRIS INTERNATIONAL PLC	02/09/2018	ITG INC NEW YORK	2,775	2,740	XXXX	(35)	0	0	(35)	0	2,740	0	(239)	(239)	0	XXXX	L		
042735100	ARROW ELECTRONICS INC	02/09/2018	ITG INC NEW YORK	5,630	5,471	XXXX	(159)	0	0	(159)	0	5,471	0	153	153	0	XXXX	L		
044186104	ASHLAND GLOBAL HOLDINGS INC	02/09/2018	ITG INC NEW YORK	3,560	3,477	XXXX	(83)	0	0	(83)	0	3,477	0	436	436	0	XXXX	L		
07026R102	AT & T INC COM	02/09/2018	VARIOUS	296,580	274,026	XXXX	(22,554)	0	0	(22,554)	0	274,026	0	(42,576)	(42,576)	0	XXXX	L		
045660105	ATMOS ENERGY CORP	02/09/2018	ITG INC NEW YORK	10,487	10,487	XXXX	(336)	0	0	(336)	0	10,487	0	289	289	0	XXXX	L		
052769106	AUTODESK INC COM	02/09/2018	ITG INC NEW YORK	5,032	4,192	XXXX	(840)	0	0	(840)	0	4,192	0	893	893	0	XXXX	L		
05293W102	AUTONATION INC COM	02/09/2018	ITG INC NEW YORK	3,762	3,762	XXXX	0	0	0	0	0	3,762	0	612	612	0	XXXX	L		
05384101	AVALONBAY CMNTYS INC COM	03/12/2018	VARIOUS	29,794	29,435	XXXX	(359)	0	0	(359)	0	29,435	0	(2,447)	(2,447)	237	XXXX	L		
053807103	AWNET INC	02/09/2018	ITG INC NEW YORK	2,892	2,849	XXXX	(43)	0	0	(43)	0	2,849	0	49	49	0	XXXX	L		
064058100	BANK NEW YORK MELLON CORP COM	02/09/2018	ITG INC NEW YORK	28,977	25,954	XXXX	(3,023)	0	0	(3,023)	0	25,954	0	3,135	3,135	129	XXXX	L		
060501004	BANK OF AMERICA CORP	02/09/2018	ITG INC NEW YORK	179,095	224,116	XXXX	(45,021)	0	0	(45,021)	0	179,095	0	51,089	51,089	0	XXXX	L		
062540109	BANK OF HAWAII CORP	02/09/2018	ITG INC NEW YORK	8,999	8,946	XXXX	(53)	0	0	(53)	0	8,946	0	(420)	(420)	0	XXXX	L		
067383109	BBAT CORP COM	02/09/2018	ITG INC NEW YORK	0	20,542	XXXX	(20,542)	0	0	(20,542)	0	20,542	0	41,688	41,688	0	XXXX	L		
054937107	BBT CORP COM	02/09/2018	ITG INC NEW YORK	8,154	7,698	XXXX	(456)	0	0	(456)	0	7,698	0	897	897	0	XXXX	L		
05722G100	BEAR STEAK INC	02/09/2018	ITG INC NEW YORK	19,933	21,467	XXXX	1,533	0	0	1,533	0	21,467	0	(4,778)	(4,778)	0	XXXX	L		
075887109	BECTON DICKINSON & CO COM	01/19/2018	ITG INC NEW YORK	201	130	XXXX	(71)	0	0	(71)	0	130	0	78	78	0	XXXX	L		
073896100	BED BATH & BEYOND INC COM	02/09/2018	ITG INC NEW YORK	3,233	3,450	XXXX	218	0	0	218	0	3,450	0	(253)	(253)	22	XXXX	L		
081437105	BEMIS INC COM	02/09/2018	ITG INC NEW YORK	9,510	9,823	XXXX	312	0	0	312	0	9,823	0	(1,148)	(1,148)	0	XXXX	L		
084670702	BERRSHIRE HATHAWAY INC DEL	02/09/2018	ITG INC NEW YORK	308,629	259,521	XXXX	(49,108)	0	0	(49,108)	0	259,521	0	45,660	45,660	0	XXXX	L		
086516101	BEST BUY INC COM	02/09/2018	ITG INC NEW YORK	19,377	21,541	XXXX	(6,862)	0	0	(6,862)	0	21,541	0	7,326	7,326	0	XXXX	L		
09247X101	BLACKROCK INC	02/09/2018	ITG INC NEW YORK	28,254	21,541	XXXX	(6,713)	0	0	(6,713)	0	21,541	0	7,141	7,141	0	XXXX	L		
093671105	BLOCK H & R INC COM	02/09/2018	ITG INC NEW YORK	10,855	8,553	XXXX	(2,302)	0	0	(2,302)	0	8,553	0	1,759	1,759	99	XXXX	L		
093724106	BORGWARNER INC	02/09/2018	ITG INC NEW YORK	15,562	13,287	XXXX	(2,295)	0	0	(2,295)	0	13,287	0	2,756	2,756	0	XXXX	L		
101121101	BOSTON PTYS INC COM	02/09/2018	ITG INC NEW YORK	11,633	11,462	XXXX	(171)	0	0	(171)	0	11,462	0	(966)	(966)	73	XXXX	L		
10922N103	BRIGHTHOUSE FINANCIAL INC	01/01/2018	ITG INC NEW YORK	0	0	XXXX	0	0	0	0	0	0	0	0	0	0	XXXX	L		
110122108	BRISTOL MYERS SQUIBB CO COM	02/09/2018	ITG INC NEW YORK	13,298	12,376	XXXX	(922)	0	0	(922)	0	12,376	0	1,228	1,228	87	XXXX	L		
11120U105	BRIMOR PROPERTY GROUP INC	02/09/2018	ITG INC NEW YORK	8,005	6,100	XXXX	(1,905)	0	0	(1,905)	0	6,100	0	(1,817)	(1,817)	206	XXXX	L		
115326101	BROWN & BROWN INC	02/09/2018	ITG INC NEW YORK	4,580	3,841	XXXX	(739)	0	0	(739)	0	3,841	0	651	651	0	XXXX	L		
115637209	BROWN FORMAN CORP CLB	02/02/2018	Investment Tech Group	27	18	XXXX	(9)	0	0	(9)	0	18	0	14	14	0	XXXX	L		
122071106	BURLINGTON STORES INC	02/09/2018	ITG INC NEW YORK	4,675	3,595	XXXX	(1,080)	0	0	(1,080)	0	3,595	0	842	842	0	XXXX	L		
125195104	CABOT OIL & GAS CORP COM	02/09/2018	ITG INC NEW YORK	4,061	3,177	XXXX	(885)	0	0	(885)	0	3,177	0	1,107	1,107	9	XXXX	L		
128195104	CALATLANTIC GROUP INC	02/13/2018	VARIOUS	12,067	7,789	XXXX	(4,279)	0	0	(4,279)	0	7,789	0	1,107	1,107	9	XXXX	L		
131347304	CALPINE CORP	03/08/2018	ITG INC NEW YORK																	

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	Description	Disposal Date	Name of Purchaser	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)				
133141102	CAMDEN PROPERTY TRUST	02/09/2018	ITG INC NEW YORK	13,533	(1,386)	0	0	(1,386)	0	12,147	0	(278)	(278)	110	XXX	L				
134429109	CAMPBELL SOUP CO COM	03/12/2018	VARIOUS	18,282	(534)	0	0	(534)	0	17,748	0	(1,146)	(1,146)	133	XXX	L				
14040H105	CAPITAL ONE FINL CORP	02/09/2018	ITG INC NEW YORK	40,429	32,573	0	0	(7,856)	0	32,573	0	4,782	4,782	0	XXX	L				
14148Y108	CARDINAL HEALTH INC COM	02/09/2018	VARIOUS	31,950	4,685	0	0	(3,955)	0	22,858	0	4,233	(2,265)	206	XXX	L				
143658300	CARNIVAL CORP PAIRED CTF 1 COM	02/09/2018	ITG INC NEW YORK	26,813	(3,955)	0	0	(3,955)	0	22,858	0	4,233	(2,265)	0	XXX	L				
147528103	CASEY'S GENERAL STORES INC	02/09/2018	ITG INC NEW YORK	8,172	(457)	0	0	(457)	0	7,715	0	456	456	0	XXX	L				
149123101	CATERPILLAR INC	02/09/2018	ITG INC NEW YORK	1,733	(704)	0	0	(704)	0	1,030	0	612	(428)	0	XXX	L				
12504L109	CBRE GROUP INC CL A	02/09/2018	ITG INC NEW YORK	12,950	(2,027)	0	0	(2,027)	0	10,923	0	1,602	(1,602)	0	XXX	L				
150870103	CELANESE CORP	02/09/2018	ITG INC NEW YORK	3,421	(541)	0	0	(541)	0	2,880	0	286	(260)	0	XXX	L				
15135B101	CELESTINE CORP	03/12/2018	ITG INC NEW YORK	53,432	2,263	0	0	(2,263)	0	55,695	0	(8,444)	(8,444)	0	XXX	L				
122689100	CENTENE CORP	02/09/2018	VARIOUS	12,509	(2,414)	0	0	(2,414)	0	10,095	0	2,509	(2,509)	0	XXX	L				
16411R208	CF INDS HLDGS INC	02/09/2018	VARIOUS	19,994	(6,369)	0	0	(6,369)	0	13,625	0	4,051	4,051	0	XXX	L				
166764100	CHEMERE ENERGY INC	02/09/2018	ITG INC NEW YORK	7,107	(1,168)	0	0	(1,168)	0	5,939	0	1,395	1,395	0	XXX	L				
16934Q208	CHEVRONTXACO CORP	02/09/2018	ITG INC NEW YORK	220,971	(44,181)	0	0	(44,181)	0	176,790	0	19,395	19,395	0	XXX	L				
12559Q109	CHIMERA INVESTMENT CORP	03/12/2018	ITG INC NEW YORK	9,783	517	0	0	(4,221)	0	11,124	0	(1,341)	(1,341)	287	XXX	L				
127198101	CIGNA CORP COM	03/12/2018	ITG INC NEW YORK	17,466	(4,221)	0	0	(4,221)	0	13,245	0	2,473	2,473	2	XXX	L				
171798101	CIGNA CORP COM	03/12/2018	ITG INC NEW YORK	28,990	(7,125)	0	0	(7,125)	0	28,990	0	(1,035)	(1,035)	24	XXX	L				
172062101	CINEMARK FINL CORP COM	02/09/2018	ITG INC NEW YORK	13,270	(117)	0	0	(117)	0	13,153	0	(386)	(386)	89	XXX	L				
17243V102	CINEMARK HOLDINGS INC	03/12/2018	ITG INC NEW YORK	6,546	355	0	0	(355)	0	6,901	0	913	913	0	XXX	L				
17275R102	CISCO SYS INC COM	02/09/2018	ITG INC NEW YORK	118,653	(21,686)	0	0	(21,686)	0	96,967	0	25,463	25,463	898	XXX	L				
125581801	CITI GROUP INC	02/09/2018	ITG INC NEW YORK	11,985	(1,701)	0	0	(1,701)	0	10,284	0	2,032	2,032	0	XXX	L				
172987424	CITIZENS FINANCIAL GROUP INC	02/09/2018	ITG INC NEW YORK	190,228	(43,196)	0	0	(43,196)	0	150,032	0	40,870	40,870	0	XXX	L				
174610165	CITIZENS FINANCIAL GROUP INC	02/09/2018	VARIOUS	30,753	(6,961)	0	0	(6,961)	0	23,792	0	7,810	7,810	0	XXX	L				
12572Q105	CME GROUP INC COM	02/09/2018	VARIOUS	21,908	(3,188)	0	0	(3,188)	0	18,719	0	4,806	4,806	525	XXX	L				
128996100	CMS ENERGY CORP COM	02/09/2018	ITG INC NEW YORK	12,201	(759)	0	0	(759)	0	11,442	0	(480)	(480)	0	XXX	L				
12865C108	CNX RESOURCES CORP	02/09/2018	ITG INC NEW YORK	5,314	(655)	0	0	(655)	0	4,659	0	(186)	(186)	0	XXX	L				
191216100	COCA COLA CO COM	02/09/2018	ITG INC NEW YORK	63,911	(4,736)	0	0	(4,736)	0	59,175	0	890	890	0	XXX	L				
194162103	COLGATE PALMOLIVE CO	02/09/2018	ITG INC NEW YORK	33,877	(763)	0	0	(763)	0	33,114	0	(1,797)	(1,797)	0	XXX	L				
19625W104	COLONY NORTHSTAR INC	03/12/2018	VARIOUS	13,612	2,834	0	0	(2,834)	0	16,446	0	(8,053)	(8,053)	322	XXX	L				
19828Z703	COLUMBIA PROPERTY TRUST INC	02/09/2018	ITG INC NEW YORK	3,557	(12)	0	0	(12)	0	3,545	0	(340)	(340)	31	XXX	L				
20030N101	COMCAST CORP NEW CL A	02/09/2018	ITG INC NEW YORK	15,019	(971)	0	0	(971)	0	14,048	0	412	412	59	XXX	L				
20058R102	COMSCOPE HOLDING CO INC	02/09/2018	ITG INC NEW YORK	3,783	(434)	0	0	(434)	0	3,349	0	356	356	0	XXX	L				
20605P101	CONAGRA FOODS INC COM	02/09/2018	ITG INC NEW YORK	20,969	(2,909)	0	0	(2,909)	0	17,961	0	1,734	1,734	0	XXX	L				
20628T103	CONJOH RESOURCES INC/MIDLAND T	02/09/2018	ITG INC NEW YORK	8,713	(1,073)	0	0	(1,073)	0	7,640	0	420	420	0	XXX	L				
20827G104	CONJUE INC	03/12/2018	ITG INC NEW YORK	6,028	(183)	0	0	(183)	0	5,845	0	792	792	0	XXX	L				
20825C104	CONOCOPHILIPS	02/09/2018	VARIOUS	64,276	(1,561)	0	0	(1,561)	0	62,715	0	8,187	8,187	0	XXX	L				
20915104	CONSOLIDATED EDISON INC COM	03/12/2018	ITG INC NEW YORK	59,210	(5,220)	0	0	(5,220)	0	53,990	0	(934)	(934)	288	XXX	L				
212015101	CONTINENTAL RESOURCES INC/OK	02/09/2018	ITG INC NEW YORK	848	(303)	0	0	(303)	0	544	0	241	241	0	XXX	L				
219350105	CORNING INC COM	02/09/2018	ITG INC NEW YORK	17,275	(2,214)	0	0	(2,214)	0	15,061	0	469	469	0	XXX	L				
222070203	COTY INC	03/01/2018	VARIOUS	11,202	(1,841)	0	0	(1,841)	0	9,361	0	1,819	1,819	0	XXX	L				
224399105	CRANE CO	02/09/2018	ITG INC NEW YORK	7,673	(1,451)	0	0	(1,451)	0	6,222	0	1,470	1,470	0	XXX	L				
229663109	CUBESMART	02/09/2018	ITG INC NEW YORK	4,078	(241)	0	0	(241)	0	3,837	0	(147)	(147)	42	XXX	L				
229650100	CVS CORP	03/12/2018	ITG INC NEW YORK	136,155	11,466	0	0	11,466	0	147,621	0	(17,576)	(17,576)	326	XXX	L				
232806109	CYPRESS SEMICONDUCTOR CORP	02/09/2018	ITG INC NEW YORK	3,991	(504)	0	0	(504)	0	3,487	0	540	540	32	XXX	L				
23331A109	D F HORTON INC	02/09/2018	ITG INC NEW YORK	4,813	(2,745)	0	0	(2,745)	0	2,068	0	1,709	1,709	0	XXX	L				
233981102	DANAHER CORP COM	02/09/2018	ITG INC NEW YORK	51,704	(3,417)	0	0	(3,417)	0	48,287	0	4,326	4,326	78	XXX	L				
23918K108	DAVITA INC COM	02/09/2018	VARIOUS	15,534	(1,500)	0	0	(1,500)	0	14,033	0	1,653	1,653	0	XXX	L				
24136T102	DELTA AIR LINES INC	02/09/2018	ITG INC NEW YORK	19,432	(2,700)	0	0	(2,700)	0	16,732	0	773	773	0	XXX	L				
24906P109	DENTSPLY SIRONA INC	03/12/2018	ITG INC NEW YORK	26,155	(1,296)	0	0	(1,296)	0	24,859	0	(2,201)	(2,201)	36	XXX	L				
25779M103	DEVON ENERGY CORP NEW COM	02/09/2018	ITG INC NEW YORK	417,000	(6,796)	0	0	(6,796)	0	32,783	0	(258)	(258)	0	XXX	L				
25278X109	DIAMONDBACK ENERGY INC	02/09/2018	ITG INC NEW YORK	39,578	(2,958)	0	0	(2,958)	0	36,620	0	1,713	1,713	0	XXX	L				
254709108	DISCOVER FINL SVCS COM	02/09/2018	ITG INC NEW YORK	9,974	(3,754)	0	0	(3,754)	0	6,220	0	3,105	3,105	0	XXX	L				
25470F302	DISCOVERY COMMUNICATIONS INC	03/09/2018	ITG INC NEW YORK	17,692	(3,544)	0	0	(3,544)	0	14,148	0	186	186	0	XXX	L				
25470M109	DISH NETWORK CORP	03/12/2018	ITG INC NEW YORK	3,484	(151)	0	0	(151)	0	3,333	0	(585)	(585)	0	XXX	L				
25468T106	DISNEY WALT CO COM	03/12/2018	ITG INC NEW YORK	39,680	565	0	0	565	0	40,245	0	(6,851)	(6,851)	0	XXX	L				
25659T107	DOLBY LABORATORIES INC	02/09/2018	ITG INC NEW YORK	71,064	(1,164)	0	0	(1,164)	0	69,900	0	(1,766)	(1,766)	555	XXX	L				
25667T105	DOLLAR GENERAL CORP	02/09/2018	ITG INC NEW YORK	4,383	(1,001)	0	0	(1,001)	0	3,382	0	843	843	0	XXX	L				
256746108	DOLLAR TREE INC	02/09/2018	ITG INC NEW YORK	27,159	(6,586)	0	0	(6,586)	0	20,573	0	815	815	76	XXX	L				
25746J109	DOMINION RES INC VA NEW COM	02/09/2018	ITG INC NEW YORK	1,470	(354)	0	0	(354)	0	1,116	0	359	359	0	XXX	L				
260003108	DOMER CORP COM	02/09/2018	ITG INC NEW YORK	34,775	(1,772)	0	0	(1,772)	0	33,003	0	(1,099)	(1,099)	0	XXX	L				
26078J100	DOV CORP COM	02/09/2018	ITG INC NEW YORK	14,543	(2,946)	0	0	(2,946)	0	11,596	0	2,420	2,420	0	XXX	L				
233326107	DTE ENERGY CO COM	02/09/2018	ITG INC NEW YORK	32,334	(7,046)	0	0	(7,046)	0	25,288	0	6,251	6,251	0	XXX	L				
233331107	DTE ENERGY CO COM	02/09/2018	ITG INC NEW YORK	2,473	(506)	0	0	(506)	0	1,967	0	1,514	1,514	0	XXX	L				
26441C204	DUKE ENERGY CORP NEW COM	03/12/2018	ITG INC NEW YORK	7,881	(704)	0	0	(704)	0	7,177	0	(36)	(36)	64	XXX	L				
				37,008	(784)	0	0	(784)	0	36,224	0	(2,732)	(2,732)	45	XXX	L				

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			12	13	14	15	16	17	18	19	20	21	22
									Prior Year Book/Adjusted Carrying Value	Actual Cost	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
264411505	DUKE REALTY CORP	02/09/2018	VARIOUS	VARIOUS	286,000	7,304	XXX	7,513	7,886	(323)	0	0	0	7,513	0	(210)	0	0	0	0	(210)	0	XXX	L		
233551106	DXC TECHNOLOGY CO	01/31/2018	Non Broker Trade	Non Broker Trade	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	L	
269246401	E-TRADE FINANCIAL CORP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	516,000	25,471	XXX	18,046	25,529	(7,483)	0	0	0	18,046	0	7,426	0	0	0	0	7,426	0	XXX	L		
275759104	EAST WEST BANCORP INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	334,000	21,432	XXX	18,240	20,317	(2,077)	0	0	0	18,240	0	3,193	0	0	0	0	3,193	0	XXX	L		
274321000	EASTMAN CHEM CO COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	194,000	18,389	XXX	15,466	17,972	(2,506)	0	0	0	15,466	0	2,923	0	0	0	0	2,923	109	XXX	L		
G29183103	EATON CORP PLC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	200,000	16,152	XXX	14,424	15,802	(1,378)	0	0	0	14,424	0	1,728	0	0	0	0	1,728	0	XXX	L		
278642103	EBAY INC COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	813,000	33,861	XXX	28,592	30,683	(2,090)	0	0	0	28,592	0	5,268	0	0	0	0	5,268	0	XXX	L		
291011104	EMERSON ELEC CO COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	308,000	21,270	XXX	18,588	21,465	(2,897)	0	0	0	18,588	0	2,702	0	0	0	0	2,702	0	XXX	L		
292104106	EMPIRE STATE REALTY TRUST INC	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	337,000	5,672	XXX	6,855	6,919	(64)	0	0	0	6,855	0	(1,183)	0	0	0	0	(1,183)	0	XXX	L		
29386G103	ENERGY CORP NEW COM	02/09/2018	VARIOUS	VARIOUS	187,000	13,860	XXX	14,128	15,220	(1,092)	0	0	0	14,128	0	(268)	0	0	0	0	(268)	0	XXX	L		
29414D100	ENVISSION HEALTHCARE CORP	02/09/2018	VARIOUS	VARIOUS	70,000	2,579	XXX	3,008	2,419	(489)	0	0	0	3,008	0	(329)	0	0	0	0	(329)	0	XXX	L		
26875P101	EOG RES INC COM	02/09/2018	VARIOUS	VARIOUS	428,000	42,623	XXX	38,802	43,970	(6,168)	0	0	0	38,802	0	2,823	0	0	0	0	2,823	46	XXX	L		
29444U100	EQUINIX INC	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	21,000	8,310	XXX	9,187	9,518	(331)	0	0	0	9,187	0	(877)	0	0	0	0	(877)	48	XXX	L		
29476L107	EQUITY RESOURCE PPTY TR SH	03/12/2018	VARIOUS	VARIOUS	809,000	47,023	XXX	51,681	51,990	(91)	0	0	0	51,681	0	(4,659)	0	0	0	0	(4,659)	408	XXX	L		
30040W108	EVERSOURCE ENERGY	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	330,000	18,813	XXX	19,338	20,849	(1,511)	0	0	0	19,338	0	(525)	0	0	0	0	(525)	0	XXX	L		
30161N101	EXELON CORP COM	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	1,674,000	61,913	XXX	61,990	65,972	(3,982)	0	0	0	61,990	0	(77)	0	0	0	0	(77)	187	XXX	L		
30212P103	EXPEDIA INC	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	157,000	17,931	XXX	18,601	18,804	(202)	0	0	0	18,601	0	(671)	0	0	0	0	(671)	0	XXX	L		
302130109	EXPELATORS INTL WASH INC COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	3,493	3,273	XXX	3,067	3,493	(427)	0	0	0	3,067	0	206	0	0	0	0	206	0	XXX	L		
30219G108	EXPRESS SCRIPTS HDQ CO	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	770,000	55,208	XXX	48,756	57,473	(8,716)	0	0	0	48,756	0	6,451	0	0	0	0	6,451	0	XXX	L		
30231G102	EXXON MOBIL CORP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	3,056,000	231,548	XXX	250,531	255,604	(5,073)	0	0	0	250,531	0	(18,983)	0	0	0	0	(18,983)	80	XXX	L		
313747206	FEDERAL REALTY INVESTMENT TRUS	02/09/2018	VARIOUS	VARIOUS	80,000	8,792	XXX	10,250	10,625	(374)	0	0	0	10,250	0	(1,459)	0	0	0	0	(1,459)	0	XXX	L		
314211103	FEDERATED INVS INC PA CL B	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	96,000	3,058	XXX	2,901	3,464	(563)	0	0	0	2,901	0	157	0	0	0	0	157	0	XXX	L		
31620M106	FIDELITY NATL INFORMATION SVCS	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	260,000	23,754	XXX	20,570	23,672	(2,983)	0	0	0	20,570	0	3,184	0	0	0	0	3,184	0	XXX	L		
316773100	FIFTH THIRD BANCORP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	662,000	21,164	XXX	16,363	20,085	(3,722)	0	0	0	16,363	0	4,800	0	0	0	0	4,800	106	XXX	L		
31816J101	FREETEC INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	176,000	2,716	XXX	2,346	2,499	(153)	0	0	0	2,346	0	370	0	0	0	0	370	0	XXX	L		
320517105	FIRST THORIZON NATIONAL CORP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	338,000	6,395	XXX	5,888	6,757	(869)	0	0	0	5,888	0	507	0	0	0	0	507	30	XXX	L		
338433107	FIRST SOLAR INC COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	84,000	5,142	XXX	2,276	5,672	(3,396)	0	0	0	2,276	0	2,865	0	0	0	0	2,865	0	XXX	L		
337932107	FIRSTENERGY CORP COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	262,000	8,195	XXX	8,077	8,022	(55)	0	0	0	8,077	0	118	0	0	0	0	118	94	XXX	L		
302445101	FLIR SYS INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	338,000	15,896	XXX	11,715	15,758	(4,042)	0	0	0	11,715	0	4,181	0	0	0	0	4,181	0	XXX	L		
343412102	FLUOR CORP NEW COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	53,000	2,737	XXX	2,231	2,737	(506)	0	0	0	2,231	0	684	0	0	0	0	684	11	XXX	L		
302520101	FNB CORP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	983,000	8,010	XXX	8,042	8,057	(15)	0	0	0	8,042	0	(32)	0	0	0	0	(32)	0	XXX	L		
31620R103	FNB GROUP	02/09/2018	VARIOUS	VARIOUS	474,000	17,666	XXX	13,129	18,600	(5,471)	0	0	0	13,129	0	4,537	0	0	0	0	4,537	0	XXX	L		
344849104	FOOT LOCKER INC	02/09/2018	VARIOUS	VARIOUS	178,000	8,275	XXX	6,831	8,392	(1,560)	0	0	0	6,831	0	1,444	0	0	0	0	1,444	27	XXX	L		
345370860	FORD MTR CO DEL COMPAR \$0.01	03/12/2018	VARIOUS	VARIOUS	4,215,000	44,532	XXX	47,144	52,645	(5,502)	0	0	0	47,144	0	(2,612)	0	0	0	0	(2,612)	1,138	XXX	L		
345605109	FOREST CITY REALTY TRUST INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	389,000	8,415	XXX	8,862	9,206	(344)	0	0	0	8,862	0	(447)	0	0	0	0	(447)	0	XXX	L		
34589J108	FORTIVE CORP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	254,000	18,389	XXX	15,923	18,377	(3,354)	0	0	0	15,923	0	3,376	0	0	0	0	3,376	0	XXX	L		
354613101	FRANKLIN RES INC COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	122,000	4,662	XXX	5,286	5,286	(52)	0	0	0	5,286	0	(572)	0	0	0	0	(572)	28	XXX	L		
35671D857	FREEMPT MCMORAN COPPER B	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	650,000	11,414	XXX	8,698	12,324	(3,666)	0	0	0	8,698	0	2,756	0	0	0	0	2,756	0	XXX	L		
36467J108	GAMING AND LEISURE PROPERTIES	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	314,000	10,534	XXX	11,583	11,618	(35)	0	0	0	11,583	0	(1,049)	0	0	0	0	(1,049)	0	XXX	L		
364760108	GAP INC COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	313,000	10,103	XXX	7,869	10,661	(2,792)	0	0	0	7,869	0	2,235	0	0	0	0	2,235	72	XXX	L		
369604103	GENERAL ELEC CO COM	03/12/2018	VARIOUS	VARIOUS	12,195,000	183,068	XXX	310,323	212,803	(97,521)	0	0	0	310,323	0	(127,256)	0	0	0	0	(127,256)	2,049	XXX	L		
370334104	GENERAL MILS INC COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	120,000	6,565	XXX	6,211	7,115	(904)	0	0	0	6,211	0	354	0	0	0	0	354	59	XXX	L		
37045V100	GENERAL MOTORS CO	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	1,132,000	46,920	XXX	42,123	46,401	(4,278)	0	0	0	42,123	0	4,798	0	0	0	0	4,798	0	XXX	L		
371559105	GENESE & WYOMING INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	92,000	8,741	XXX	8,038	8,592	(544)	0	0	0	8,038	0	(454)	0	0	0	0	(454)	0	XXX	L		
372460105	GENUINE PARTS CO COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	100,000	8,927	XXX	7,673	8,741	(1,068)	0	0	0	7,673	0	1,254	0	0	0	0	1,254	62	XXX	L		
36774X101	GGP INC	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	99,000	6,172	XXX	6,416	6,545	(871)	0	0	0	6,416	0	(624)	0	0	0	0	(624)	626	XXX	L		
375558103	GILEAD SCIENCES GROUP INC COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	2,844,000	26,489	XXX	23,818	23,928	(110)	0	0	0	23,818	0	(6,244)	0	0	0	0	(6,244)	0	XXX	L		
38141G104	GOLDMAN SACHS GROUP INC COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	140,000	34,900	XXX	33,480	35,666	(2,186)	0	0	0	33,480	0	2,671	0	0	0	0	2,671	0	XXX	L		
384657104	GRAHAM HOLDINGS CO	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	5,000	2,885	XXX	2,824	2,824	(32)	0	0	0	2,824	0	61	0	0	0	0	61	0	XXX	L		
391164100	GREAT PLAINS ENERGY INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	387,000	11,730	XXX	11,320	12,477	(1,157)	0	0	0	11,320	0	410	0	0	0	0	410	0	XXX	L		
405271100	HAIN CELESTIAL GROUP INC/THE	02/09/2018	VARIOUS	VARIOUS	185,000	6,238	XXX	6,301	7,842	(1,541)	0	0	0	6,301	0	(63)	0	0	0	0	(63)	0	XXX	L		
408216101	HALL BURTTON CO COM	02/09/2018	VARIOUS	VARIOUS	516,000	24,091	XXX	23,142	25,217	(2,075)	0	0	0	23,142	0	949	0	0	0	0	949	0	XXX	L		
412822108	HARLEY DAVIDSON INC COM	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	22,000	987	XXX	1,012	1,119	(107)	0	0	0	1,012	0	(25)	0	0	0	0	(25)	8	XXX	L		
413871505	HARRIS CORP DEL COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	228,000	34,885	XXX	25,151	32,296	(7,146)	0	0	0	25,151	0	9,735	0	0	0	0	9,735	0	XXX	L		
416515104	HARTFORD FINL SVCS GROUP INC	02/09/2018																								

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			12	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
436440101	HOLOGIC INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	222,000	8,378	XXX	9,788	9,491	297	0	0	0	0	9,788	0	(1,410)	(1,410)	0	XXX	L		
438516106	HONEYWELL INTL INC COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	35,000	5,176	XXX	4,708	5,968	(660)	0	0	0	0	4,708	0	468	468	0	XXX	L		
440452100	HORNELL FOODS CORP COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	236,000	7,403	XXX	7,403	8,688	(1,185)	0	0	0	0	7,403	0	337	337	0	XXX	L		
44106M102	HOSPITALITY PROPERTIES TRUST	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	360,000	9,687	XXX	11,286	10,746	540	0	0	0	0	11,286	0	(1,599)	(1,599)	0	XXX	L		
44107P104	HOST HOTELS & RESORTS INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	1,335,000	26,045	XXX	24,858	26,500	(1,642)	0	0	0	0	24,858	0	1,188	1,188	67	XXX	L		
44267D107	HOWARD HUGHES CORP THE	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	65,000	7,754	XXX	7,617	8,533	(916)	0	0	0	0	7,617	0	138	138	0	XXX	L		
40434L105	HP INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	1,540,000	30,953	XXX	26,688	32,355	(5,667)	0	0	0	0	26,688	0	4,265	4,265	215	XXX	L		
443510607	HUBCELL INC	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	45,000	5,620	XXX	5,436	6,090	(654)	0	0	0	0	5,436	0	184	184	35	XXX	L		
44409J109	HUNSON PACIFIC PROPERTIES INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	253,000	7,387	XXX	8,863	8,665	197	0	0	0	0	8,863	0	(1,475)	(1,475)	0	XXX	L		
446150104	HUNTINGTON BANCSHARES INC	02/09/2018	VARIOUS	VARIOUS	1,690,000	30,183	XXX	26,148	28,538	(2,389)	0	0	0	0	26,148	0	4,035	4,035	216	XXX	L		
44613106	HUNTINGTON NGALLS INDUSTRIES	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	14,000	3,224	XXX	3,057	3,300	(243)	0	0	0	0	3,057	0	168	168	0	XXX	L		
446579102	HYATT HOTELS CORP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	55,000	4,079	XXX	2,781	3,898	(1,116)	0	0	0	0	2,781	0	1,298	1,298	0	XXX	L		
647791107	INGERSOLL-RAND PUBLIC LIMITED	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	131,000	11,678	XXX	10,484	11,684	(1,200)	0	0	0	0	10,484	0	1,194	1,194	0	XXX	L		
457167102	INTEGRAL INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	74,000	9,470	XXX	8,927	10,345	(1,418)	0	0	0	0	8,927	0	543	543	44	XXX	L		
458140100	INTEL CORP CALIF COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	4,051,000	177,997	XXX	136,681	186,994	(60,313)	0	0	0	0	136,681	0	41,316	41,316	0	XXX	L		
45866F104	INTERCONTINENTAL EXCHANGE GROUP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	554,000	37,915	XXX	32,426	39,090	(6,665)	0	0	0	0	32,426	0	5,489	5,489	0	XXX	L		
C4663A108	INTERNATIONAL GAME TECHNOLOGY	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	53,000	1,373	XXX	1,105	1,405	(300)	0	0	0	0	1,105	0	268	268	0	XXX	L		
460146103	INTERNATIONAL PAPER CO COM	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	407,000	22,553	XXX	20,486	23,234	(2,748)	0	0	0	0	20,486	0	2,067	2,067	0	XXX	L		
C491BT108	INVESCO LTD SHS	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	697,000	22,603	XXX	22,576	25,468	(2,893)	0	0	0	0	22,576	0	27	27	0	XXX	L		
46284V101	IRON MTN INC PA COM	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	167,000	5,533	XXX	6,301	6,301	0	0	0	0	0	6,301	0	(1,005)	(1,005)	98	XXX	L		
46073V108	ITT INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	165,000	8,329	XXX	8,848	8,906	(1,959)	0	0	0	0	8,848	0	1,482	1,482	0	XXX	L		
46625H100	J.P. MORGAN CHASE & CO	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	3,669,000	402,700	XXX	337,269	391,400	(64,131)	0	0	0	0	337,269	0	69,431	69,431	2,050	XXX	L		
466313103	JABIL CIRCUIT INC COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	152,000	3,865	XXX	3,917	3,990	(73)	0	0	0	0	3,917	0	(52)	(52)	0	XXX	L		
469814107	JACOBS ENGR GROUP INC COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	216,000	13,439	XXX	12,271	14,247	(1,976)	0	0	0	0	12,271	0	1,168	1,168	0	XXX	L		
477443101	JEFFERIE AIRWAYS CORP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	508,000	10,099	XXX	10,109	11,349	(1,240)	0	0	0	0	10,109	0	(10)	(10)	0	XXX	L		
832694605	JIM SWICKER COMPANY	02/09/2018	VARIOUS	VARIOUS	91,000	10,875	XXX	9,548	9,548	(1,758)	0	0	0	0	9,548	0	1,327	1,327	1	XXX	L		
478161014	JOHNSON & JOHNSON COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	1,977,000	256,055	XXX	244,436	276,226	(81,790)	0	0	0	0	244,436	0	11,619	11,619	0	XXX	L		
48020Q107	JONES LANG LASALLE INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	49,000	7,360	XXX	7,298	7,397	(1,577)	0	0	0	0	7,298	0	1,640	1,640	0	XXX	L		
48203R104	JUNIPER NETWORKS INC COM	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	49,000	1,293	XXX	1,387	1,397	(9)	0	0	0	0	1,387	0	(95)	(95)	9	XXX	L		
48205A109	JUNO THERAPEUTICS INC	03/07/2018	Donaldson Lufkin	Donaldson Lufkin	53,000	4,611	XXX	1,571	2,423	(852)	0	0	0	0	1,571	0	3,040	3,040	0	XXX	L		
492367108	KEYCORP NEW COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	162,000	16,809	XXX	14,497	17,046	(2,548)	0	0	0	0	14,497	0	2,311	2,311	58	XXX	L		
49338L103	KEYSIGHT TECHNOLOGIES INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	1,453,000	29,611	XXX	25,093	29,307	(4,214)	0	0	0	0	25,093	0	4,518	4,518	0	XXX	L		
49427F108	KILROY REALTY CORP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	101,000	4,368	XXX	7,681	4,202	(3,711)	0	0	0	0	7,681	0	537	537	0	XXX	L		
494568103	KIMBERLY CLARK CORP COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	108,000	7,087	XXX	8,062	8,062	(381)	0	0	0	0	8,062	0	(614)	(614)	46	XXX	L		
49446R109	KIMCORP CORP COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	74,000	8,246	XXX	8,829	8,829	(284)	0	0	0	0	8,829	0	(389)	(389)	0	XXX	L		
49456B101	KINDER MORGAN INC DELAWARE	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	749,000	10,613	XXX	13,982	13,594	(166)	0	0	0	0	13,982	0	(3,369)	(3,369)	210	XXX	L		
50025104	KOHL'S CORP COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	1,312,000	21,621	XXX	23,542	23,708	(166)	0	0	0	0	23,542	0	(1,921)	(1,921)	164	XXX	L		
G5315B107	KOSMOS ENERGY LTD	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	355,000	21,818	XXX	14,960	19,252	(4,292)	0	0	0	0	14,960	0	6,858	6,858	0	XXX	L		
500754106	KRAFT HEINZ CO THE	03/12/2018	VARIOUS	VARIOUS	221,000	1,215	XXX	1,450	1,514	(63)	0	0	0	0	1,450	0	(235)	(235)	0	XXX	L		
501044101	KROGER CO COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	1,430,000	99,056	XXX	111,722	111,197	526	0	0	0	0	111,722	0	(12,667)	(12,667)	0	XXX	L		
502413107	L-3 TECHNOLOGIES INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	73,000	7,769	XXX	7,713	7,713	(2,077)	0	0	0	0	7,713	0	2,133	2,133	0	XXX	L		
50540R409	LABORATORY CORP AMER HDGS	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	281,000	14,762	XXX	12,237	14,443	(2,206)	0	0	0	0	12,237	0	2,545	2,545	0	XXX	L		
513272104	LAMB WESTON HOLDINGS INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	91,000	15,294	XXX	12,917	14,515	(1,599)	0	0	0	0	12,917	0	2,377	2,377	0	XXX	L		
524901105	LEGG MASON INC	02/09/2018	VARIOUS	VARIOUS	208,000	11,380	XXX	11,798	11,798	(2,690)	0	0	0	0	11,798	0	2,272	2,272	15	XXX	L		
525327102	LEIDOS HDGS INC	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	179,000	6,841	XXX	6,720	7,514	(795)	0	0	0	0	6,720	0	122	122	50	XXX	L		
526957302	LENMAR CORP COM	03/12/2018	VARIOUS	VARIOUS	148,000	9,329	XXX	7,977	9,621	(1,644)	0	0	0	0	7,977	0	1,352	1,352	0	XXX	L		
529057104	LENMAR CORP COM	03/12/2018	VARIOUS	VARIOUS	87,444	34	XXX	(1)	(1)	25	0	0	0	0	(1)	0	9	9	0	XXX	L		
52728B104	LEUCADIA NATL CORP COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	206,095	12,205	XXX	10,622	13,160	(2,538)	0	0	0	0	10,622	0	1,583	1,583	8	XXX	L		
530307107	LIBERTY BROADBAND CORP	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	343,000	8,314	XXX	8,725	9,086	(361)	0	0	0	0	8,725	0	(411)	(411)	0	XXX	L		
53071M104	LIBERTY INTERACTIVE CORP QVC G	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	63,000	5,769	XXX	5,282	5,358	(76)	0	0	0	0	5,282	0	487	487	0	XXX	L		
531229409	LIBERTY MEDIA CORP-LIBERTY SIR	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	264,000	7,020	XXX	5,019	6,447	(1,428)	0	0	0	0	5,019	0	2,001	2,001	0	XXX	L		
531229607	LIBERTY MEDIA CORP-LIBERTY SIR	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	165,000	7,112	XXX	6,489	6,544	(54)	0	0	0	0	6,489	0	623	623	0	XXX	L		
53071M856	LIBERTY VENTURES	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	333,000	13,864	XXX	12,994	13,207	(213)	0	0	0	0	12,994	0	870	870	0	XXX	L		
532457108	LILLY ELI & CO COM	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	159,000	7,617	XXX	7,002	8,624	(1,622)	0	0	0	0	7,002	0	615	615	14	XXX	L		
501797104	LIMITED INC COM	03/12/2018	ITG INC NEW YORK	ITG INC NEW YORK	24,000	1,891	XXX	2,061	2,027	(34)	0	0	0	0	2,061	0	(170)	(170)	0	XXX	L		
535919401	LIONS GATE ENTERTAINMENT CORP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	461,000	21,167	XXX	22,314	27,761	(5,447)	0	0	0	0	22,314	0	(1,147)	(1,147)	112	XXX	L		
535819500	LIONS GATE ENTERTAINMENT CORP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	49,000	1,313	XXX	1,625	1,657	(32)	0	0	0	0	1,625	0	(312)	(312)	0	XXX	L		
501889208	LKQ CORP	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	96,000	2,425	XXX	3,015	3,015	(4)	0	0	0	0	3,015	0	(586)	(586)	0	XXX	L		
540424108	LOEWS CORP COM	02/09/2018	ITG INC NEW YORK	ITG INC NEW YORK	477,000	18,560	XXX	15,595	19,400	(3,804)	0	0	0	0	15,595	0	2,964	2,964	0	XXX</			

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			12	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
56525T03	MADISON SQUARE GARDEN CO/THE	03/12/2018	ITG INC. NEW YORK	32,000	7,402	7,402	XXX	5,973	6,747	(774)	0	0	0	0	5,973	0	1,430	1,430	0	XXX	L		
55789G07	MALLINCKRODT PLC	02/09/2018	ITG INC. NEW YORK	3,249	2,305	2,305	XXX	3,457	209	209	0	0	0	0	3,457	0	(1,152)	(1,152)	0	XXX	L		
56418H00	MANPOWERGROUP INC	02/09/2018	ITG INC. NEW YORK	121,000	13,986	13,986	XXX	15,259	11,830	(3,429)	0	0	0	0	11,830	0	2,156	2,156	0	XXX	L		
565849106	MARATHON OIL	02/09/2018	ITG INC. NEW YORK	889,000	13,779	13,779	XXX	10,944	15,051	(4,107)	0	0	0	0	10,944	0	2,836	2,836	0	XXX	L		
56585A102	MARATHON PETROLEUM CORP	02/09/2018	ITG INC. NEW YORK	855,000	54,573	54,573	XXX	43,648	56,413	(12,765)	0	0	0	0	43,648	0	10,926	10,926	0	XXX	L		
570535104	MARKEL CORP	02/09/2018	ITG INC. NEW YORK	20,000	21,699	21,699	XXX	19,610	22,783	(3,172)	0	0	0	0	19,610	0	2,088	2,088	0	XXX	L		
577081102	MATTEL INC COM	02/09/2018	ITG INC. NEW YORK	153,000	2,641	2,641	XXX	2,001	2,353	(352)	0	0	0	0	2,001	0	639	639	0	XXX	L		
58155Q103	MCFESSON HBCC INC COM	02/09/2018	ITG INC. NEW YORK	202,000	30,061	30,061	XXX	34,024	31,502	2,522	0	0	0	0	34,024	0	(3,943)	(3,943)	69	XXX	L		
58463L804	MEDICAL PPTYS TR INC	02/09/2018	ITG INC. NEW YORK	658,000	8,154	8,154	XXX	8,888	9,040	(151)	0	0	0	0	8,888	0	(735)	(735)	157	XXX	L		
58933Y105	MERCK & CO INC NEW	03/12/2018	ITG INC. NEW YORK	3,248,000	178,288	178,288	XXX	214,590	182,821	31,769	0	0	0	0	214,590	0	(36,301)	(36,301)	1,560	XXX	L		
59166R108	METLIFE INC COM	02/09/2018	ITG INC. NEW YORK	1,454,000	64,847	64,847	XXX	69,553	73,514	(3,961)	0	0	0	0	69,553	0	(4,706)	(4,706)	0	XXX	L		
59272X102	MFA FINANCIAL INC	02/09/2018	ITG INC. NEW YORK	728,000	5,003	5,003	XXX	5,685	5,726	(59)	0	0	0	0	5,685	0	(82)	(82)	145	XXX	L		
592953101	MGM RESORTS INTERNATIONAL	02/09/2018	ITG INC. NEW YORK	498,000	16,643	16,643	XXX	13,107	16,628	(3,521)	0	0	0	0	13,107	0	3,535	3,535	0	XXX	L		
59408Q106	MICHAELS COS INC/THE	02/09/2018	ITG INC. NEW YORK	70,000	1,682	1,682	XXX	1,517	1,693	(176)	0	0	0	0	1,517	0	165	165	0	XXX	L		
595112103	MICRON TECHNOLOGY INC COM	02/09/2018	ITG INC. NEW YORK	252,000	10,181	10,181	XXX	6,542	10,362	(3,820)	0	0	0	0	6,542	0	3,638	3,638	0	XXX	L		
59522J103	MID-AMERICA APARTMENT COMMUNIT	03/12/2018	ITG INC. NEW YORK	623,000	55,306	55,306	XXX	62,649	62,649	(1,175)	0	0	0	0	62,649	0	(6,168)	(6,168)	575	XXX	L		
609207105	MONDELEZ INTERNATIONAL INC	02/09/2018	ITG INC. NEW YORK	316,000	13,313	13,313	XXX	12,974	13,525	(551)	0	0	0	0	12,974	0	339	339	70	XXX	L		
617446448	MORGAN STANLEY DEAN WITTER & CO	02/09/2018	ITG INC. NEW YORK	712,000	37,116	37,116	XXX	30,502	37,359	(6,857)	0	0	0	0	30,502	0	6,614	6,614	0	XXX	L		
61945C103	MOSAC CO/THE	02/09/2018	ITG INC. NEW YORK	444,000	11,393	11,393	XXX	10,259	11,359	(1,104)	0	0	0	0	10,259	0	547	547	0	XXX	L		
626717102	MURPHY OIL CORP COM	03/12/2018	ITG INC. NEW YORK	307,000	307,000	307,000	XXX	8,193	9,532	(1,339)	0	0	0	0	8,193	0	(226)	(226)	35	XXX	L		
N59465109	MYLAN N V	02/09/2018	ITG INC. NEW YORK	563,000	22,108	22,108	XXX	21,940	23,821	(1,880)	0	0	0	0	21,940	0	168	168	0	XXX	L		
63659F103	NABORS INDUSTRIES LTD	02/09/2018	ITG INC. NEW YORK	201,000	1,310	1,310	XXX	1,612	1,373	239	0	0	0	0	1,612	0	(302)	(302)	12	XXX	L		
63103108	NASDAQ STK MKT INC COM STK	02/09/2018	ITG INC. NEW YORK	133,000	10,121	10,121	XXX	9,478	10,218	(741)	0	0	0	0	9,478	0	643	643	0	XXX	L		
639180101	NATIONAL FUEL GAS CO	02/09/2018	ITG INC. NEW YORK	142,000	7,087	7,087	XXX	6,111	7,797	(314)	0	0	0	0	6,111	0	(1,024)	(1,024)	59	XXX	L		
637471106	NATIONAL RETAIL PROPERTIES INC	02/09/2018	ITG INC. NEW YORK	352,000	13,122	13,122	XXX	15,710	15,182	528	0	0	0	0	15,710	0	(2,588)	(2,588)	0	XXX	L		
637071101	NATIONAL OILWELL INC	02/09/2018	ITG INC. NEW YORK	210,000	6,947	6,947	XXX	6,915	7,864	(949)	0	0	0	0	6,915	0	31	31	0	XXX	L		
648281201	NEW RESIDENTIAL INVESTMENT COR	03/12/2018	ITG INC. NEW YORK	516,000	8,837	8,837	XXX	8,517	9,262	(745)	0	0	0	0	8,517	0	320	320	259	XXX	L		
651290108	NEWFIELD EXPLORATION CO	03/12/2018	ITG INC. NEW YORK	723,000	16,889	16,889	XXX	20,526	22,796	(2,270)	0	0	0	0	20,526	0	(3,637)	(3,637)	0	XXX	L		
651639106	NEWMONT MINING CORP COM	02/09/2018	ITG INC. NEW YORK	373,000	26,397	26,397	XXX	24,636	27,502	(2,866)	0	0	0	0	24,636	0	2,301	2,301	0	XXX	L		
65249B108	NETSCOUT SYSTEMS INC	02/09/2018	ITG INC. NEW YORK	65,000	5,949	5,949	XXX	4,716	5,949	(1,233)	0	0	0	0	4,716	0	1,068	1,068	0	XXX	L		
65339F101	NEXTERA ENERGY INC	02/09/2018	ITG INC. NEW YORK	381,000	56,421	56,421	XXX	49,892	59,508	(9,616)	0	0	0	0	49,892	0	6,529	6,529	0	XXX	L		
65473P105	NORFOLK SOUTHERN CORP COM	03/12/2018	ITG INC. NEW YORK	968,000	32,408	32,408	XXX	37,033	34,871	2,162	0	0	0	0	37,033	0	(4,625)	(4,625)	0	XXX	L		
655844108	NORFOLK SOUTH CORP COM	02/09/2018	ITG INC. NEW YORK	722,000	16,663	16,663	XXX	17,400	18,534	(1,134)	0	0	0	0	17,400	0	(737)	(737)	0	XXX	L		
665869104	NORTHERN TR CORP COM	02/09/2018	ITG INC. NEW YORK	256,000	35,381	35,381	XXX	29,547	37,094	(7,548)	0	0	0	0	29,547	0	5,834	5,834	148	XXX	L		
668721104	NORWEGIAN CRUISE LINE HOLDINGS	02/09/2018	ITG INC. NEW YORK	593,000	34,273	34,273	XXX	31,099	35,161	(4,062)	0	0	0	0	31,099	0	3,174	3,174	0	XXX	L		
623977508	NRG ENERGY INC	02/09/2018	ITG INC. NEW YORK	298,000	11,689	11,689	XXX	10,666	11,076	(470)	0	0	0	0	10,666	0	1,083	1,083	0	XXX	L		
670181105	NU SKIN ENTERPRISES INC	02/09/2018	ITG INC. NEW YORK	6,341	6,379	6,379	XXX	4,399	7,348	(2,952)	0	0	0	0	4,399	0	1,945	1,945	0	XXX	L		
67020Y100	NUANCE COMMUNICATIONS INC	02/09/2018	ITG INC. NEW YORK	86,000	6,509	6,509	XXX	6,605	6,605	(1,509)	0	0	0	0	6,605	0	2,020	2,020	31	XXX	L		
670346105	NUCOR CORP	02/09/2018	ITG INC. NEW YORK	404,000	20,874	20,874	XXX	20,168	21,490	(322)	0	0	0	0	20,168	0	(109)	(109)	0	XXX	L		
674599105	OCCIDENTAL PETE CORP COM	03/12/2018	ITG INC. NEW YORK	938,000	63,397	63,397	XXX	60,318	69,093	(8,776)	0	0	0	0	60,318	0	706	706	743	XXX	L		
680223104	OLD REPUBLIC INTERNATIONAL COR	02/09/2018	ITG INC. NEW YORK	228,000	4,535	4,535	XXX	4,489	4,875	(385)	0	0	0	0	4,489	0	45	45	228	XXX	L		
680665205	OLIN CORP	02/09/2018	ITG INC. NEW YORK	299,000	10,638	10,638	XXX	8,589	10,638	(2,050)	0	0	0	0	8,589	0	542	542	0	XXX	L		
681936100	OMEGA HEALTHCARE INVESTORS INC	03/12/2018	VARIOUS	19,147	16,034	16,034	XXX	19,147	16,579	2,568	0	0	0	0	19,147	0	(3,113)	(3,113)	397	XXX	L		
682189105	ON SEMICONDUCTOR CORP	02/09/2018	ITG INC. NEW YORK	468,000	9,893	9,893	XXX	7,116	9,800	(2,684)	0	0	0	0	7,116	0	2,777	2,777	0	XXX	L		
68389X103	ORACLE CORPORATION COM	02/09/2018	ITG INC. NEW YORK	4,065,000	193,977	193,977	XXX	174,389	192,193	(17,805)	0	0	0	0	174,389	0	19,589	19,589	772	XXX	L		
68567N103	ORBITAL ATK INC	02/09/2018	ITG INC. NEW YORK	91,000	11,923	11,923	XXX	6,574	11,967	(3,392)	0	0	0	0	6,574	0	3,349	3,349	0	XXX	L		
688239201	OSHKOSH CORP	02/09/2018	ITG INC. NEW YORK	130,000	11,246	11,246	XXX	9,152	11,816	(2,664)	0	0	0	0	9,152	0	2,094	2,094	0	XXX	L		
690071106	COUTFRONT MEDIA INC	03/12/2018	ITG INC. NEW YORK	295,000	5,746	5,746	XXX	5,533	6,612	(1,079)	0	0	0	0	5,533	0	(1,806)	(1,806)	54	XXX	L		
690742101	OWENS CORNING	02/09/2018	ITG INC. NEW YORK	211,000	17,221	17,221	XXX	12,588	19,999	(6,811)	0	0	0	0	12,588	0	4,633	4,633	44	XXX	L		
700571105	PARK HOTELS & RESORTS INC	02/09/2018	ITG INC. NEW YORK	149,000	5,421	5,421	XXX	5,386	5,721	(335)	0	0	0	0	5,386	0	(66)	(66)	109	XXX	L		
703395103	PATTERSON COS INC	02/09/2018	ITG INC. NEW YORK	190,000	4,639	4,639	XXX	4,058	5,058	(328)	0	0	0	0	4,058	0	(746)	(746)	36	XXX	L		
703481101	PATTERSON-UTI ENERGY INC	02/09/2018	ITG INC. NEW YORK	253,000	4,561	4,561	XXX	5,273	5,822	(549)	0	0	0	0	5,273	0	(711)						

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				15			16	17	18	19	20	21	22
									Prior Year Book/ Adjusted Carrying Value	Actual Cost	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
693475105	PNC FINANCIAL SERVICES GROUP	02/09/2018	02/09/2018	ITG INC. NEW YORK	369,000	55,824	XXX	44,344	53,089	(6,755)	0	0	0	44,344	0	11,481	11,481	276	XXX	L		
693511106	PPL CORP COM	03/12/2018	03/12/2018	VARIOUS	1,347,000	37,432	XXX	42,541	41,690	852	0	0	0	42,541	0	(5,109)	(5,109)	1,084	XXX	L		
741441108	PRICE TROWE GROUP INC COM	02/09/2018	02/09/2018	ITG INC. NEW YORK	20,680	20,680	XXX	19,327	20,986	(6,197)	0	0	0	19,327	0	5,891	5,891	0	XXX	L		
741503403	PRICELINE COM INC	02/27/2018	02/27/2018	ITG INC. NEW YORK	159,000	193,727	XXX	193,727	276,301	(82,574)	0	0	0	193,727	0	0	0	0	XXX	L		
74251V102	PRINCIPAL FINANCIAL GROUP INC	02/09/2018	02/09/2018	ITG INC. NEW YORK	484,000	29,707	XXX	30,356	34,151	(3,795)	0	0	0	30,356	0	(649)	(649)	0	XXX	L		
742718109	PROCTER & GAMBLE CO COM	02/09/2018	02/09/2018	ITG INC. NEW YORK	1,595,000	127,454	XXX	145,017	146,549	(1,531)	0	0	0	145,017	0	(17,564)	(17,564)	0	XXX	L		
74340W103	PROLOGIS INC	02/09/2018	02/09/2018	ITG INC. NEW YORK	779,000	46,980	XXX	39,776	50,253	(10,478)	0	0	0	39,776	0	7,205	7,205	0	XXX	L		
744320102	PRUDENTIAL FINL INC	02/09/2018	02/09/2018	ITG INC. NEW YORK	1,700	1,802	XXX	1,756	1,955	(198)	0	0	0	1,756	0	46	46	0	XXX	L		
744573106	PUBLIC SVC ENTERPRISE GROUP	02/09/2018	02/09/2018	ITG INC. NEW YORK	552,000	26,070	XXX	24,779	28,428	(3,649)	0	0	0	24,779	0	1,291	1,291	39	XXX	L		
745867101	PULTE CORP COM	02/09/2018	02/09/2018	ITG INC. NEW YORK	435,000	12,484	XXX	9,757	14,464	(4,707)	0	0	0	9,757	0	2,727	2,727	0	XXX	L		
693666100	PVH CORP	02/09/2018	02/09/2018	ITG INC. NEW YORK	110,000	15,848	XXX	10,112	15,093	(4,981)	0	0	0	10,112	0	5,736	5,736	0	XXX	L		
741525103	QUALCOMM INC	02/09/2018	02/09/2018	ITG INC. NEW YORK	1,442,000	92,257	XXX	74,753	92,517	(17,564)	0	0	0	74,753	0	17,504	17,504	0	XXX	L		
74544L100	QUEST DIAGNOSTICS INC COM	02/09/2018	02/09/2018	ITG INC. NEW YORK	76,000	7,473	XXX	7,485	7,485	(361)	0	0	0	7,485	0	349	349	34	XXX	L		
751212101	RALPH LAUREN CORP	02/09/2018	02/09/2018	ITG INC. NEW YORK	87,000	9,003	XXX	7,023	9,021	(1,998)	0	0	0	7,023	0	1,980	1,980	44	XXX	L		
75281A109	RANGE RES CORP COM	02/09/2018	02/09/2018	ITG INC. NEW YORK	319,000	4,051	XXX	5,701	5,442	(258)	0	0	0	5,701	0	(1,649)	(1,649)	224	XXX	L		
75511V107	RAYTHEON CO NEW	02/09/2018	02/09/2018	ITG INC. NEW YORK	281,000	57,466	XXX	43,361	52,786	(9,425)	0	0	0	43,361	0	14,105	14,105	0	XXX	L		
758750103	REGAL BELOIT CORP	03/12/2018	02/09/2018	ITG INC. NEW YORK	136,000	10,159	XXX	10,248	16,169	(5,921)	0	0	0	10,248	0	(89)	(89)	35	XXX	L		
758849103	REGENCY CENTERS CORP	02/09/2018	02/09/2018	ITG INC. NEW YORK	209,000	11,848	XXX	13,413	14,459	(1,046)	0	0	0	13,413	0	(1,565)	(1,565)	0	XXX	L		
75896F107	REGENERON PHARMACEUTICALS INC	03/12/2018	02/09/2018	ITG INC. NEW YORK	24,000	8,227	XXX	9,023	8,227	47	0	0	0	9,023	0	(843)	(843)	0	XXX	L		
7591EP100	REGIONS FINL CORP	02/09/2018	02/09/2018	VARIOUS	1,303,000	23,792	XXX	17,925	22,516	(4,591)	0	0	0	17,925	0	5,867	5,867	117	XXX	L		
759351604	REGIONS GROUP OF AMERICA I	02/09/2018	02/09/2018	ITG INC. NEW YORK	112,000	17,084	XXX	14,987	17,932	(2,945)	0	0	0	14,987	0	2,097	2,097	0	XXX	L		
759609102	RELIANCE STEEL & ALUMINUM CO	02/09/2018	02/09/2018	ITG INC. NEW YORK	52,000	4,314	XXX	3,692	4,461	(769)	0	0	0	3,692	0	622	622	0	XXX	L		
776606106	ROPER INDUSTRIES INC	02/09/2018	02/09/2018	ITG INC. NEW YORK	73,000	18,829	XXX	15,321	18,648	(3,327)	0	0	0	15,321	0	3,508	3,508	30	XXX	L		
77800T103	ROYAL CARIBBEAN CRUISES LTD	02/09/2018	02/09/2018	ITG INC. NEW YORK	178,000	22,153	XXX	17,300	21,232	(3,932)	0	0	0	17,300	0	4,854	4,854	107	XXX	L		
783660106	RPC INC	02/09/2018	02/09/2018	ITG INC. NEW YORK	443,000	2,527	XXX	2,909	3,651	(742)	0	0	0	2,909	0	(382)	(382)	14	XXX	L		
783949108	RYDER SYS INC COM	02/09/2018	02/09/2018	ITG INC. NEW YORK	20,000	1,613	XXX	1,533	1,683	(151)	0	0	0	1,533	0	81	81	0	XXX	L		
80283M101	SANTANDER CONSUMER USA HOLDING	02/09/2018	02/09/2018	ITG INC. NEW YORK	154,000	2,512	XXX	2,242	2,867	(625)	0	0	0	2,242	0	269	269	0	XXX	L		
80589M102	SCANA CORP NEW COM	02/09/2018	02/09/2018	ITG INC. NEW YORK	184,000	6,677	XXX	7,320	7,320	420	0	0	0	7,320	0	(1,062)	(1,062)	113	XXX	L		
806657108	SCHLUMBERGER LTD COM	03/12/2018	03/12/2018	ITG INC. NEW YORK	1,246,000	83,034	XXX	97,417	41,917	8,214	0	0	0	97,417	0	(14,383)	(14,383)	1,933	XXX	L		
808513105	SCHWAB CHARLES CORP NEW COM	02/09/2018	02/09/2018	ITG INC. NEW YORK	485,000	24,303	XXX	19,907	24,914	(6,007)	0	0	0	19,907	0	5,395	5,395	0	XXX	L		
811065101	SCRIPPS NETWORKS INTERACTIVE	03/07/2018	03/07/2018	Investment Tech Group	301,000	27,407	XXX	18,898	25,699	(6,801)	0	0	0	18,898	0	8,149	8,149	90	XXX	L		
816651109	SEMPRA ENERGY COM	02/09/2018	02/09/2018	ITG INC. NEW YORK	112,000	11,883	XXX	12,293	11,975	318	0	0	0	12,293	0	(410)	(410)	92	XXX	L		
81721M109	SENIOR HOUSING PROPERTIES TRUS	02/09/2018	02/09/2018	ITG INC. NEW YORK	9,824	8,387	XXX	10,404	8,324	580	0	0	0	10,404	0	(2,016)	(2,016)	200	XXX	L		
81792X106	SENSATA TECHNOLOGIES HOLDING N	02/09/2018	02/09/2018	VARIOUS	259,000	11,969	XXX	11,768	13,237	(1,479)	0	0	0	11,768	0	211	211	0	XXX	L		
78440X101	SL GREEN REALTY CORP	02/09/2018	02/09/2018	ITG INC. NEW YORK	135,000	12,443	XXX	14,181	13,626	555	0	0	0	14,181	0	(1,738)	(1,738)	110	XXX	L		
78454L100	SIM ENERGY CO	02/09/2018	02/09/2018	ITG INC. NEW YORK	71,000	3,110	XXX	2,708	3,378	(670)	0	0	0	2,708	0	402	402	0	XXX	L		
833034101	SNAP ON INC COM	02/09/2018	02/09/2018	VARIOUS	11,275	11,275	XXX	11,877	12,375	(498)	0	0	0	11,877	0	(603)	(603)	0	XXX	L		
78462F103	SPDR TR UNIT SER Y STANDARD &	03/12/2018	03/12/2018	VARIOUS	189,414	188,229	XXX	189,414	184,521	4,892	0	0	0	189,414	0	(21,185)	(21,185)	1,420	XXX	L		
846574109	SPIRIT AEROSYS HOLDINGS IN	02/09/2018	02/09/2018	VARIOUS	38,500,000	10,734,669	XXX	10,068,135	0	0	0	0	10,068,135	0	666,534	666,534	23	XXX	L			
85207U105	SPRINT CORP	02/09/2018	02/09/2018	VARIOUS	662,000	19,797	XXX	13,941	19,893	(5,952)	0	0	0	13,941	0	5,856	5,856	23	XXX	L		
854502101	STANLEY BLACK & DECKER	02/09/2018	02/09/2018	ITG INC. NEW YORK	107,000	3,502	XXX	4,257	3,899	357	0	0	0	4,257	0	(755)	(755)	0	XXX	L		
854771103	STATE STREET CORP	02/09/2018	02/09/2018	ITG INC. NEW YORK	225,000	22,469	XXX	18,086	21,962	(3,877)	0	0	0	18,086	0	2,793	2,793	0	XXX	L		
858912108	STERICYCLE INC COM	02/09/2018	02/09/2018	ITG INC. NEW YORK	150,000	10,521	XXX	11,824	10,199	1,625	0	0	0	11,824	0	(1,303)	(1,303)	95	XXX	L		
862111100	STORE CAPITAL CORP	03/12/2018	02/09/2018	ITG INC. NEW YORK	37,000	9,244	XXX	9,028	9,887	(658)	0	0	0	9,028	0	216	216	115	XXX	L		
865674104	SUN COMMUNITIES INC	02/09/2018	02/09/2018	ITG INC. NEW YORK	3,133	3,133	XXX	3,040	3,433	(393)	0	0	0	3,040	0	94	94	25	XXX	L		
867914103	SUNTRUST BKS INC	02/09/2018	02/09/2018	VARIOUS	512,000	34,544	XXX	27,891	33,070	(5,179)	0	0	0	27,891	0	6,653	6,653	0	XXX	L		
87168B103	SYNGROW FINANCIAL	02/09/2018	02/09/2018	ITG INC. NEW YORK	960,000	19,611	XXX	16,577	16,577	(5,045)	0	0	0	16,577	0	3,034	3,034	0	XXX	L		
871607107	SYNGROPS INC	02/09/2018	02/09/2018	ITG INC. NEW YORK	144,000	12,143	XXX	10,227	12,275	(2,048)	0	0	0	10,227	0	1,916	1,916	0	XXX	L		
87161C501	SYNOUS FINANCIAL CORP	02/09/2018	02/09/2018	ITG INC. NEW YORK	279,000	13,420	XXX	11,958	13,375	(1,417)	0	0	0	11,958	0	1,462	1,462	42	XXX	L		
872590104	T-MOBILE US INC	02/09/2018	02/09/2018	ITG INC. NEW YORK	128,000	7,280	XXX	7,194	7,812	(617)	0	0	0	7,194	0	86	86	0	XXX	L		
875465106	TANGER FACTORY OUTLET CENTERS	03/12/2018	02/09/2018	ITG INC. NEW YORK	267,000	9,078	XXX	6,903	7,078	(175)	0	0	0	6,903	0	(1,126)	(1,126)	91	XXX	L		
876030107	TAPESTRY INC	02/09/2018	02/09/2018	ITG INC. NEW YORK	185,000	5,774	XXX	7,202	8,183	(980)	0	0	0	7,202	0	1,872	1,872	62	XXX	L		
87612G101	TARGET RESOURCES CORP	02/09/2018	02/09/2018	ITG INC. NEW YORK	210,000	9,483	XXX	9,794														

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				15	16	17	18	19	20	21	22
										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)
882323101	TEXTRON INC COM		02/09/2018	ITG INC NEW YORK	153,000	8,614	XXX	7,473	8,668	(1,186)	0	0	0	7,473	0	1,141	1,141	3	XXX	L	
883556102	THERMO ELECTRON CORP COM		02/09/2018	ITG INC NEW YORK	321,000	64,253	XXX	51,106	60,951	(9,845)	0	0	0	51,106	0	13,147	13,147	48	XXX	L	
886547108	TIFFANY & CO NEW COM		02/09/2018	ITG INC NEW YORK	20,790	20,374	XXX	18,020	20,790	(2,770)	0	0	0	18,020	0	2,354	2,354	100	XXX	L	
887317303	TIME WARNER INC NEW COM NEW		02/09/2018	ITG INC NEW YORK	210,000	19,401	XXX	20,975	19,209	1,766	0	0	0	20,975	0	(1,573)	(1,573)	85	XXX	L	
887289104	TIMKEN CO THE		02/09/2018	ITG INC NEW YORK	87,000	3,866	XXX	3,868	4,276	(408)	0	0	0	3,868	0	(2)	(2)	0	XXX	L	
89417E108	TRAVELERS COS INC COM		02/09/2018	ITG INC NEW YORK	452,000	61,954	XXX	56,288	61,309	(5,022)	0	0	0	56,288	0	5,667	5,667	0	XXX	L	
895047503	TRIBUNE MEDIA CO		03/12/2018	ITG INC NEW YORK	117,000	4,888	XXX	4,309	4,969	(660)	0	0	0	4,309	0	579	579	0	XXX	L	
895522109	TRINITY INDUSTRIES INC		02/09/2018	ITG INC NEW YORK	268,000	8,546	XXX	7,107	10,039	(2,932)	0	0	0	7,107	0	1,439	1,439	35	XXX	L	
90130A101	TWENTY FIRST CENTURY FOX INC		02/09/2018	ITG INC NEW YORK	903,000	32,254	XXX	28,821	31,181	(7,359)	0	0	0	28,821	0	8,433	8,433	0	XXX	L	
90130A200	TWENTY FIRST CENTURY FOX INC		02/09/2018	ITG INC NEW YORK	268,000	9,358	XXX	8,860	9,076	(2,216)	0	0	0	8,860	0	2,498	2,498	0	XXX	L	
90184L102	TWITTER INC		02/09/2018	VARIOUS	559,000	11,308	XXX	6,056	8,620	(2,563)	0	0	0	6,056	0	5,262	5,262	0	XXX	L	
902494103	TYSON FOODS INC CLA		02/09/2018	VARIOUS	596,000	37,878	XXX	31,882	41,021	(9,140)	0	0	0	31,882	0	5,997	5,997	0	XXX	L	
902597304	U S BANCORP DEL NEW		02/09/2018	ITG INC NEW YORK	577,000	31,007	XXX	30,027	30,916	(889)	0	0	0	30,027	0	981	981	0	XXX	L	
902653104	UNDER ARMOUR INC		02/09/2018	ITG INC NEW YORK	478,000	16,146	XXX	18,413	18,413	(1,018)	0	0	0	17,384	0	(1,248)	(1,248)	148	XXX	L	
904311206	UNITED STATES STEEL CORP NEW		02/09/2018	ITG INC NEW YORK	155,000	1,930	XXX	3,099	2,065	1,035	0	0	0	3,099	0	(1,170)	(1,170)	0	XXX	L	
912809108	UNITED TECHNOLOGIES CORP COM		02/09/2018	ITG INC NEW YORK	102,000	3,589	XXX	2,219	3,589	(1,371)	0	0	0	2,219	0	1,273	1,273	0	XXX	L	
913017109	UNITED THERAPEUTICS CORP		02/09/2018	ITG INC NEW YORK	416,000	51,882	XXX	46,809	52,944	(6,132)	0	0	0	46,809	0	5,073	5,073	0	XXX	L	
91307C102	UNIVERSAL HEALTH SERVICES INC		02/09/2018	ITG INC NEW YORK	19,000	2,445	XXX	2,244	2,811	(567)	0	0	0	2,244	0	201	201	0	XXX	L	
913903100	URBAN OUTFITTERS INC		02/09/2018	ITG INC NEW YORK	123,000	14,178	XXX	12,256	13,942	(314)	0	0	0	12,256	0	(79)	(79)	0	XXX	L	
917047102	US FOODS HOLDING CORP		02/09/2018	ITG INC NEW YORK	46,000	1,574	XXX	938	6,482	(674)	0	0	0	938	0	636	636	0	XXX	L	
917008109	US FOODS HOLDING CORP		02/09/2018	ITG INC NEW YORK	203,000	3,023	XXX	5,721	6,063	(761)	0	0	0	5,721	0	343	343	0	XXX	L	
902933405	USG CORP		02/09/2018	ITG INC NEW YORK	91,000	3,023	XXX	2,925	3,509	(584)	0	0	0	2,925	0	98	98	0	XXX	L	
919139100	VALERO ENERGY CORP COM NEW		02/09/2018	ITG INC NEW YORK	696,000	44,633	XXX	33,629	46,800	(12,878)	0	0	0	33,629	0	11,004	11,004	22	XXX	L	
920253101	VALMONT INDUS INC COM		03/12/2018	ITG INC NEW YORK	58,000	8,795	XXX	9,234	9,619	(385)	0	0	0	9,234	0	(400)	(400)	0	XXX	L	
92047W101	VALVOLINE INC		02/28/2018	ITG INC NEW YORK	138,000	3,197	XXX	3,107	3,458	(351)	0	0	0	3,107	0	90	90	0	XXX	L	
92276F100	VALVE TECH CORP		02/09/2018	ITG INC NEW YORK	67,000	4,232	XXX	3,806	4,356	(551)	0	0	0	3,806	0	427	427	0	XXX	L	
92339V100	VERITAS INC		02/09/2018	ITG INC NEW YORK	130,000	6,705	XXX	5,802	7,801	(919)	0	0	0	5,802	0	(1,597)	(1,597)	103	XXX	L	
92343V104	VERIZON COMMUNICATIONS COM		02/09/2018	ITG INC NEW YORK	1,463,000	9,996	XXX	12,045	11,319	(727)	0	0	0	12,045	0	(2,049)	(2,049)	200	XXX	L	
92532W103	VERZON MATERIALS INC		02/09/2018	ITG INC NEW YORK	1,559,000	77,746	XXX	77,934	82,518	(4,583)	0	0	0	77,934	0	(189)	(189)	920	XXX	L	
92840M102	VISTRA ENERGY CORP		02/09/2018	ITG INC NEW YORK	307,000	10,754	XXX	10,883	11,620	(737)	0	0	0	10,883	0	(129)	(129)	0	XXX	L	
929042109	VORNADO RLTY TR COM		03/12/2018	VARIOUS	754,000	9,394	XXX	7,308	8,134	(826)	0	0	0	7,308	0	626	626	0	XXX	L	
929089100	VOYA FINANCIAL INC		02/09/2018	ITG INC NEW YORK	82,000	51,487	XXX	52,878	58,948	(1,780)	0	0	0	52,878	0	(681)	(681)	360	XXX	L	
929740108	WABTEC CORP DE		02/09/2018	ITG INC NEW YORK	54,000	3,874	XXX	4,397	4,057	(1,179)	0	0	0	4,397	0	968	968	0	XXX	L	
931142103	WAL MART STORES INC COM		02/09/2018	ITG INC NEW YORK	1,190,000	118,236	XXX	84,216	117,513	(63,296)	0	0	0	84,216	0	34,019	34,019	607	XXX	L	
931427108	WALGREENS BOOTS ALLIANCE INC		02/09/2018	ITG INC NEW YORK	48,000	3,149	XXX	3,674	3,941	(334)	0	0	0	3,674	0	(525)	(525)	0	XXX	L	
947890109	WEBSTER FINANCIAL CORP		02/09/2018	ITG INC NEW YORK	166,000	8,861	XXX	8,445	9,323	(877)	0	0	0	8,445	0	415	415	0	XXX	L	
92939U106	WEC ENERGY GROUP INC		02/09/2018	ITG INC NEW YORK	400,000	24,435	XXX	24,096	26,572	(2,516)	0	0	0	24,096	0	379	379	0	XXX	L	
948741103	WEINGARTEN REALTY INVESTORS		02/09/2018	ITG INC NEW YORK	287,000	7,712	XXX	9,979	9,434	(545)	0	0	0	9,979	0	(2,267)	(2,267)	0	XXX	L	
949746101	WELLS FARGO & CO NEW COM		02/28/2018	ITG INC NEW YORK	3,201,000	179,636	XXX	182,547	194,205	(11,658)	0	0	0	182,547	0	(2,911)	(2,911)	649	XXX	L	
95040Q104	WELLTOWER INC		03/12/2018	Investment Tech Group	643,000	35,101	XXX	42,121	41,004	(1,117)	0	0	0	42,121	0	(7,020)	(7,020)	559	XXX	L	
95709T100	WESTAR ENERGY INC		02/09/2018	ITG INC NEW YORK	198,000	9,969	XXX	10,567	10,454	113	0	0	0	10,567	0	(598)	(598)	79	XXX	L	
957638109	WESTERN ALLIANCE		02/09/2018	ITG INC NEW YORK	100,000	5,769	XXX	5,184	5,662	(478)	0	0	0	5,184	0	605	605	0	XXX	L	
958102105	WESTERN DIGITAL CORP DEL COM		02/09/2018	ITG INC NEW YORK	144,000	11,603	XXX	10,986	11,452	(467)	0	0	0	10,986	0	617	617	72	XXX	L	
960413102	WESTLAKE CHEMICAL CORP		02/09/2018	ITG INC NEW YORK	63,000	6,467	XXX	4,120	6,711	(2,592)	0	0	0	4,120	0	2,347	2,347	0	XXX	L	
96145D105	WESTROCK CO		02/09/2018	ITG INC NEW YORK	386,000	24,055	XXX	20,867	24,399	(3,532)	0	0	0	20,867	0	3,188	3,188	0	XXX	L	
968587409	WHITING PETROLEUM CORP		02/09/2018	ITG INC NEW YORK	93,000	7,227	XXX	8,440	7,662	(778)	0	0	0	8,440	0	(1,213)	(1,213)	0	XXX	L	
968587409	WHITING PETROLEUM CORP		02/09/2018	ITG INC NEW YORK	34,000	764	XXX	744	900	(157)	0	0	0	744	0	(20)	(20)	0	XXX	L	
969457101	WILLIAMS COS INC COM		03/12/2018	ITG INC NEW YORK	1,216,000	34,665	XXX	35,982	37,137	(1,155)	0	0	0	35,982	0	(1,317)	(1,317)	0	XXX	L	
969904101	WILLIAMS SONOMA INC		02/09/2018	ITG INC NEW YORK	131,000	6,786	XXX	6,773	7,073	(300)	0	0	0	6,773	0	713	713	0	XXX	L	
98212B103	WPIX ENERGY INC		02/09/2018	ITG INC NEW YORK	729,000	9,455	XXX	7,873	10,257	(2,384)	0	0	0	7,873	0	1,582	1,582	0	XXX	L	
98388B100	XCEL ENERGY INC COM		02/09/2018	ITG INC NEW YORK	777,000	33,674	XXX	34,079	37,381	(3,302)	0	0	0	34,079	0	(405)	(405)	280	XXX	L	
983919101	XILINX INC COM		02/09/2018	ITG INC NEW YORK	142,000	9,282	XXX	8,520	9,574	(1,053)	0	0	0	8,520	0	762	762	0	XXX	L	
983793100	XPO LOGISTICS INC		02/09/2018	ITG INC NEW YORK	42,000	3,612	XXX	4,283	3,847	(635)	0	0	0	4,283	0	789	789	0	XXX	L	
989701107	ZIONS BANCORP		02/09/2018	ITG INC NEW YORK	212,000	10,945	XXX	9,534	10,776	(1,242)	0	0	0	9,534	0	1,412	1,412	0	XXX	L	
98986T108	ZYNGA INC		02/09/2018	ITG INC NEW YORK	822,000	2,713	XXX	2,261	3,288	(1,028)	0	0	0	2,261	0	452	452	0	XXX	L	
9099999 Subtotal	Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX	22,519,598	XXX	21,304,431	12,330,895	(1,162,446)	0	0	0	21,304,431	0	1,215,167	1,215,167				

Schedule D Part 4 (continued)

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

(a)

1 Code	2 Description of Hedged Risk(s)
	NONE

(b)

1 Code	2 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		11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts With Book/Adjusted Carrying Value > 0	6 Contracts With Book/Adjusted Carrying Value < 0	7 Exposure net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0			10 Exposure Net of Collateral
NONE											
0999999 Gross Total			0	0	0	0	0	0	0	0	0
1. Offset per SSAP No. 64				0	0	0	0	0	0	0	0
2. Net after right of offset per SSAP No. 64				0	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

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
and not included on Schedules A, B, BA, D, DB and E)

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
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page)

1 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	7	8	
					First Month	Second Month	Third Month	
open depositories								
First Tennessee Bank - CoverKids	Chattanooga, TN	0.000	0	0	722,492	6,874,821	27,466,846	X X X
First Tennessee Bank - DSNP	Chattanooga, TN	0.000	0	0	(3,845,932)	(16,964,828)	(13,703,692)	X X X
First Tennessee Bank - TennCare Select	Chattanooga, TN	0.000	0	0	2,504,523	(774,462)	(11,802,236)	X X X
First Tennessee Bank - VSHP Funding	Chattanooga, TN	0.000	0	0	(26,639,141)	(12,884,634)	48,607,305	X X X
US Bank - CoverKids	Nashville, TN	0.000	0	0	4,010,635	(5,721,880)	(4,381,545)	X X X
US Bank - DSNP BlueCare Plus	Nashville, TN	0.000	0	0	80,344,110	(4,598,849)	11,119,314	X X X
US Bank - Funding	Nashville, TN	0.000	0	0	(933,041)	2,274,183	(7,488,675)	X X X
US Bank - PBM	Nashville, TN	0.000	0	0	9,850,893	0	0	X X X
US Bank - TCS	Nashville, TN	0.000	0	0	12,025,671	23,744,763	29,755,550	X X X
0199998 Deposits in 3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories	X X X	X X X	0	0	11,831	12,929	12,587	X X X
0199999 Totals - Open Depositories	X X X	X X X	0	0	78,052,041	(8,037,957)	79,585,454	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	78,052,041	(8,037,957)	79,585,454	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	78,052,041	(8,037,957)	79,585,454	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
Cusip	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
7799999	Subtotals - Bonds - Total Bonds - Issuer Obligations					0	0	0
7899999	Subtotals - Bonds - Total Bonds - Residential Mortgage-Backed Securities					0	0	0
7999999	Subtotals - Bonds - Total Bonds - Commercial Mortgage-Backed Securities					0	0	0
8099999	Subtotals - Bonds - Total Bonds - Other Loan-Backed and Structured Securities					0	0	0
8199999	Subtotals - Bonds - SVO Identified Funds					0	0	0
8399999	Subtotals - Bonds - Total Bonds					0	0	0
8499999	Subtotals - Sweep Accounts					0	0	0
8599999	Subtotals - Exempt Money Market Mutual Funds - as Identified by SVO					0	0	0
	All Other Money Market Mutual Funds							
26188J206	DREYFUS CASH MGMT		03/31/2018	(7.261)	X X X	172,725,927	12,542	810,373
31846V435	FIRST AMERICAN PRIME OBLIGATIONS		03/15/2018	(3.650)	X X X	23,748	0	829
8699999	Subtotals - All Other Money Market Mutual Funds					172,749,674	12,542	811,203
8799999	Subtotals - Other Cash Equivalents					0	0	0
8899999	Total - Cash Equivalents					172,749,674	12,542	811,203

INDEX TO HEALTH QUARTERLY STATEMENT

Accounting Changes and Corrections of Errors; Q10, Note 2; Q11
Accounting Practices and Policies; Q5; Q10, Note 1
Admitted Assets; Q2
Bonds; Q2; Q6; Q11.1; Q11.2; QE04; QE05
Bonuses; Q3; Q4; Q8; Q9
Borrowed Funds; Q3; Q6
Business Combinations and Goodwill; Q10, Note 3
Capital Gains (Losses)
 Realized; Q4
 Unrealized; Q4; Q5
Capital Stock; Q3; Q10, Note 13
Capital Notes; Q6; Q10, Note 11
Caps; QE06; QSI04
Cash; Q2; Q6; QE12
Cash Equivalents; Q2; Q6; QE13
Claims; Q3; Q4; Q8; Q9
Collars; QE06; QSI04
Commissions; Q6
Common Stock; Q2; Q3; Q6; Q11.1; Q11.2
Cost Containment Expenses; Q4
Contingencies; Q10, Note 14
Counterparty Exposure; Q10, Note 8; QE06; QE08
Debt; Q10, Note 11
Deferred Compensation; Q10, Note 12
Derivative Instruments; Q10, Note 8; QSI04; QSI05; QSI06; QSI07; QE06; QE07; QE08
Discontinued Operations; Q10, Note 4
Electronic Data Processing Equipment; Q2
Encumbrances; Q2; QSI01; QE01
Emergency Room; Q4
Expenses; Q3; Q4; Q6
Extinguishment of Liabilities; Q10, Note 17
Extraordinary Item; Q10, Note 21
Fair Value; Q7, Note 20
Fee for Service; Q4
Foreign Exchange; Q2; Q3; Q5; QSI01; QSI03; QE01; QE02; QE03; QE05
Forwards; QE06; QSI04
Furniture, Equipment and Supplies; Q2
Guaranty Fund; Q2
Health Care Receivables; Q2; Q9; Q10, Note 28
Holding Company; Q16
Hospital/Medical Benefits; Q4
Incentive Pools; Q3; Q4; Q8; Q9
Income; Q4; Q5; Q6
Income Taxes; Q2; Q3; Q4; Q5; Q10, Note 9
Incurred Claims and Claim Adjustment Expenses; Q10, Note 25
Intercompany Pooling; Q10, Note 26
Investment Income; Q10, Note 7
 Accrued; Q2
 Earned; Q2; QSI03
 Received; Q6
Investments; Q10, Note 5; Q11.1; Q11.2; QE08
Joint Venture; Q10, Note 6
Leases; Q10, Note 15
Limited Liability Company (LLC); Q10, Note 6
Limited Partnership; Q10, Note 6
Long-Term Invested Assets; Q2; QE03
Managing General Agents; Q10, Note 19
Medicare Part D Coverage; QSupp1
Member Months; Q4; Q7
Mortgage Loans; Q2; Q6; Q11.1; QSI01; QE02
Nonadmitted Assets; Q2; Q5; QSI01; QSI03
Off-Balance Sheet Risk; Q10, Note 16
Options; QE06; QSI04
Organizational Chart; Q11; Q14
Out-of-Area; Q4
Outside Referrals; Q4
Parent, Subsidiaries and Affiliates; Q2; Q3; Q10, Note 10; Q11.1
Participating Policies; Q10, Note 29
Pharmaceutical Rebates; Q10, Note 28
Policyholder Dividends; Q5; Q6
Postemployment Benefits; Q10, Note 12
Postretirement Benefits; Q10, Note 12
Preferred Stock; Q2; Q3; Q6; Q11.1; Q11.2

INDEX TO HEALTH QUARTERLY STATEMENT

Premium Deficiency Reserves; Q10, Note 30
Premiums and Considerations
 Advance; Q3
 Collected; Q6
 Deferred; Q2
 Direct; Q7; Q13
 Earned; Q7
 Retrospective; Q2
 Uncollected; Q2
 Unearned; Q4
 Written; Q4; Q7
Prescription Drugs; Q4
Quasi Reorganizations; Q10, Note 13
Real Estate; Q2; Q6; QE01; QSI01
Redetermination, Contracts Subject to; Q10, Note 24
Reinsurance; Q9; Q10, Note 23
 Ceded; Q3; Q12
 Funds Held; Q2
 Payable; Q3
 Premiums; Q3
 Receivable; Q2; Q4
 Unauthorized; Q3; Q5
Reserves
 Accident and Health; Q3; Q4
 Claim; Q3; Q5; Q8
 Life; Q3
Retirement Plans; Q10, Note 12
Retrospectively Rated Policies; Q10, Note 24
Risk Revenue; Q4
Salvage and Subrogation; Q10, Note 31
Securities Lending; Q2; Q3; QE09; QE11
Servicing of Financial Assets; Q10, Note 17
Short-Term Investments; Q2; Q6; Q11.1; QSI03
Stockholder Dividends; Q5; Q6
Subsequent Events; Q10, Note 22
Surplus; Q3; Q5; Q6
Surplus Notes; Q3; Q5; Q6
Swaps; QE07; QSI04
Synthetic Assets; QSI04; QSI05
Third Party Administrator; Q10, Note 19
Treasury Stock; Q3; Q5
Uninsured Accident and Health; Q2; Q3; Q10, Note 18
Valuation Allowance; QSI01
Wash Sales; Q10, Note 17
Withholds; Q4; Q8

EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

1 Name of debtor	2 1 - 30 days	3 31 - 60 days	4 61 - 90 days	5 Over 90 days	6 Nonadmitted	7 Admitted
0199999 Total Individuals.....						
0299999 Total group.....						
0399999 Premiums due and unpaid from Medicare entities.....	-	(31)				(31)
Medicaid Entities:						
ACA Fee Premium Receivable.....	4,940,044					4,940,044
State of Tennessee Premium Withhold Receivable.....	8,259,070	7,764,823	7,602,122	42,387,437		66,013,452
Premium Accrual.....						
0499997 Subtotal - Medicaid Entities.....	13,199,114	7,764,823	7,602,122	42,387,437	-	70,953,496
0499999 Premiums due and unpaid from Medicaid entities.....	-	-	-	-	-	-
0599999 Accident and health premiums due and unpaid (Page 2, Line 15).....	13,199,114	7,764,792	7,602,122	42,387,437	-	70,953,465

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.....	2,016,802	1,991,244	1,996,658	1,631,844	1,631,844	6,004,704
0199999 Subtotal - Pharmaceutical Rebate Receivables.....	2,016,802	1,991,244	1,996,658	1,631,844	1,631,844	6,004,704
Provider Receivables	-	-	-	4,161,502	4,161,502	-
0299998 Claim Overpayment Receivables - Not Individually Listed.....	-	-	-	4,161,502	4,161,502	-
0299999 Subtotal - Claim Overpayment Receivables.....	-	-	-	4,161,502	4,161,502	-
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.....	2,016,802	1,991,244	1,996,658	5,793,346	5,793,346	6,004,704

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	5	
			4 Current	Non-Current
BlueCross BlueShield of Tennessee	Administrative Expense offset and Federal Income Tax Expense	84,526,149	84,526,149	-
0199999 Total - Individually listed payables	.....XXX	84,526,149	84,526,149	-
0299999 Payables not individually listed	.....XXX	.....	.....	.....
0399999 Total gross payables	.....XXX	84,526,149	84,526,149	-

VSHP March 2018 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	\$ 106,508,115	\$ 161,827,581	\$ 236,960,443	\$ 187,110,427	\$ 45,424,779	\$ 61,158,287	\$ 798,989,632
Investment Income	-	1,632,331	2,371,413	1,842,751	-	1,766	5,848,261
Other Revenues	-	13,918,127	21,093,639	15,309,858	-	-	50,321,624
Total Revenues	<u>106,508,115</u>	<u>177,378,039</u>	<u>260,425,495</u>	<u>204,263,036</u>	<u>45,424,779</u>	<u>61,160,053</u>	<u>855,159,517</u>
Claims Expenses	91,282,885	135,255,854	203,393,006	151,566,355	35,647,139	42,511,023	659,656,262
Administrative Expenses	13,781,348	35,043,401	50,717,234	39,833,857	7,170,371	13,098,194	159,644,405
Pre-Tax Gain/(Loss)	<u>1,443,882</u>	<u>7,078,784</u>	<u>6,315,255</u>	<u>12,862,824</u>	<u>2,607,269</u>	<u>5,550,836</u>	<u>35,858,850</u>
Federal Income Tax	429,821	4,794,136	5,952,078	6,784,626	776,143	(1,742,819)	16,993,985
Net Gain/(Loss)	<u>\$ 1,014,061</u>	<u>\$ 2,284,648</u>	<u>\$ 363,177</u>	<u>\$ 6,078,198</u>	<u>\$ 1,831,126</u>	<u>\$ 7,293,655</u>	<u>\$ 18,864,865</u>