

**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
SEPTEMBER 30, 2018**

2018



**QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2018
OF THE CONDITION AND AFFAIRS OF THE
Volunteer State Health Plan, Inc.**

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

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 |
| Jill Anne Langston | Secretary # |
| James Kertz Rochat | Assistant Treasurer |
| Kristy Leanne White | Assistant Secretary |

ADMINISTRATIVE OFFICERS

Jeanne James MD, VP, Chief Medical Officer
 Jeffrey Aaron Hocking, 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)

Jill Anne Langston
 (Signature)
 Jill Anne Langston
 (Printed Name)
 3.
 Secretary
 (Title)

Subscribed and sworn to before me this 12th day of November, 2018

Amanda Poe
 (Notary Public Signature)

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

Yes[X] No[]
0
0



ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|----------------------------|--|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 434,154,460 | 0 | 434,154,460 | 352,306,549 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 22,618,202 | 0 | 22,618,202 | 15,639,507 |
| 2.2 Common stocks | 115,700,529 | 0 | 115,700,529 | 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 (\$.....16,530,567), cash equivalents (\$.....69,626,156) and short-term investments (\$.....1,006,687) | 87,163,410 | 0 | 87,163,410 | 161,115,697 |
| 6. Contract loans (including \$.....0 premium notes) | 0 | 0 | 0 | 0 |
| 7. Derivatives | 0 | 0 | 0 | 0 |
| 8. Other invested assets | 241,924 | 0 | 241,924 | 0 |
| 9. Receivables for securities | 114,028 | 0 | 114,028 | 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) | 659,992,553 | 0 | 659,992,553 | 628,140,891 |
| 13. Title plants less \$.....0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. Investment income due and accrued | 3,357,432 | 0 | 3,357,432 | 2,768,365 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 118,477,070 | 0 | 118,477,070 | 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 (\$.....5,438,188) and contracts subject to redetermination (\$.....0) | 5,438,188 | 0 | 5,438,188 | 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 | 24,402,624 | 1,391,268 | 23,011,356 | 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 | 0 | 0 | 0 | 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 (\$.....3,473,614) and other amounts receivable | 9,811,196 | 6,337,582 | 3,473,614 | 1,414,130 |
| 25. Aggregate write-ins for other-than-invested assets | 119,238 | 119,238 | 0 | 0 |
| 26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 821,598,301 | 7,848,088 | 813,750,213 | 803,514,285 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. TOTAL (Lines 26 and 27) | 821,598,301 | 7,848,088 | 813,750,213 | 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 | 119,238 | 119,238 | 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) | 119,238 | 119,238 | 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) | 216,415,315 | 0 | 216,415,315 | 219,239,452 |
| 2. Accrued medical incentive pool and bonus amounts | 1,412,717 | 0 | 1,412,717 | 226,650 |
| 3. Unpaid claims adjustment expenses | 7,946,610 | 0 | 7,946,610 | 8,555,507 |
| 4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act | 5,400,000 | 0 | 5,400,000 | 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 | 0 | 0 | 0 | 0 |
| 9. General expenses due or accrued | 25,397,704 | 0 | 25,397,704 | 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 | 259,403 | 0 | 259,403 | 0 |
| 11. Ceded reinsurance premiums payable | 0 | 0 | 0 | 0 |
| 12. Amounts withheld or retained for the account of others | 10,693 | 0 | 10,693 | 16,994 |
| 13. Remittances and items not allocated | 505,354 | 0 | 505,354 | 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 | 66,784,481 | 0 | 66,784,481 | 14,886,474 |
| 16. Derivatives | 0 | 0 | 0 | 0 |
| 17. Payable for securities | 1,837,554 | 0 | 1,837,554 | 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 | 1,643,958 | 0 | 1,643,958 | 56,142 |
| 23. Aggregate write-ins for other liabilities (including \$.....0 current) | 42,386,696 | 0 | 42,386,696 | 42,496,415 |
| 24. Total liabilities (Lines 1 to 23) | 370,000,485 | 0 | 370,000,485 | 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 | 288,449,728 | 282,653,470 |
| 32. Less treasury stock, at cost: | | | | |
| 32.10 shares common (value included in Line 26 \$.....0) | X X X | X X X | 0 | 0 |
| 32.20 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 | 443,749,728 | 479,849,260 |
| 34. Total Liabilities, capital and surplus (Lines 24 and 33) | X X X | X X X | 813,750,213 | 803,514,285 |
| DETAILS OF WRITE-INS | | | | |
| 2301. Insured Premium Tax Payable | 41,974,752 | 0 | 41,974,752 | 42,120,466 |
| 2302. Pending Escheatment to State | 411,944 | 0 | 411,944 | 375,949 |
| 2303. | 0 | 0 | 0 | 0 |
| 2398. Summary of remaining write-ins for Line 23 from overflow page | 0 | 0 | 0 | 0 |
| 2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above) | 42,386,696 | 0 | 42,386,696 | 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 | 4,733,886 | 4,769,736 | 6,390,941 |
| 2. Net premium income (including \$.....0 non-health premium income) | X X X | 1,947,967,478 | 1,857,107,115 | 2,486,301,308 |
| 3. Change in unearned premium reserves and reserves for rate credits | X X X | (3,200,000) | (1,576,000) | (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 | 1,944,767,478 | 1,855,531,115 | 2,484,101,308 |
| Hospital and Medical: | | | | |
| 9. Hospital/medical benefits | 0 | 1,201,940,392 | 1,170,874,047 | 1,559,743,754 |
| 10. Other professional services | 0 | 324,791,680 | 306,221,265 | 410,093,698 |
| 11. Outside referrals | 0 | 0 | 0 | 0 |
| 12. Emergency room and out-of-area | 0 | 77,223,946 | 72,808,124 | 96,883,491 |
| 13. Prescription drugs | 0 | 14,366,804 | 12,252,555 | 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 | 3,655,242 | 1,055,537 | 1,222,882 |
| 16. Subtotal (Lines 9 to 15) | 0 | 1,621,978,064 | 1,563,211,528 | 2,083,947,551 |
| Less: | | | | |
| 17. Net reinsurance recoveries | 0 | 0 | 0 | 0 |
| 18. Total hospital and medical (Lines 16 minus 17) | 0 | 1,621,978,064 | 1,563,211,528 | 2,083,947,551 |
| 19. Non-health claims (net) | 0 | 0 | 0 | 0 |
| 20. Claims adjustment expenses, including \$.....53,460,456 cost containment expenses | 0 | 94,006,778 | 86,143,073 | 147,683,898 |
| 21. General administrative expenses | 0 | 215,585,485 | 167,292,844 | 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 | 1,931,570,327 | 1,816,647,445 | 2,422,484,520 |
| 24. Net underwriting gain or (loss) (Lines 8 minus 23) | X X X | 13,197,151 | 38,883,670 | 61,616,788 |
| 25. Net investment income earned | 0 | 15,429,917 | 9,869,226 | 13,433,675 |
| 26. Net realized capital gains (losses) less capital gains tax of \$.....0 | 0 | 1,786,527 | (1,552,074) | (1,437,157) |
| 27. Net investment gains or (losses) (Lines 25 plus 26) | 0 | 17,216,444 | 8,317,152 | 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 | 30,413,595 | 47,200,822 | 73,613,306 |
| 31. Federal and foreign income taxes incurred | X X X | 12,707,165 | 17,927,824 | 25,314,403 |
| 32. Net income (loss) (Lines 30 minus 31) | X X X | 17,706,430 | 29,272,998 | 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 | 17,706,430 | 29,272,998 | 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 | (2,015,314) | 10,348,536 | 15,656,219 |
| 37. Change in net unrealized foreign exchange capital gain or (loss) | 0 | 0 | 0 |
| 38. Change in net deferred income tax | (1,246,564) | (741,405) | (3,947,197) |
| 39. Change in nonadmitted assets | (2,560,084) | (1,027,907) | (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 | (47,984,000) | 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) | (36,099,532) | 37,852,222 | 59,014,476 |
| 49. Capital and surplus end of reporting period (Line 33 plus 48) | 443,749,728 | 458,687,006 | 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 |
| | 172,025 | 588,802 | 796,309 |
| Estimated Revenues: | | | |
| 1. TennCare Capitation | 105,781,042 | 336,030,701 | 428,548,939 |
| 2. Investment | - | - | - |
| 3. Other Revenues | - | - | - |
| 4. Total Estimated Revenues (Lines 1 to 3) | 105,781,042 | 336,030,701 | 428,548,939 |
| Estimated Expenses: | | | |
| Hospital and Medical (w/o Mental Health) | | | |
| 5. Capitated Physician Services | 224,348 | 713,568 | 984,033 |
| 6. Fee-for Service Physician Services | 11,260,535 | 39,796,696 | 50,375,837 |
| 7. Inpatient Hospital Services | 18,331,880 | 50,171,694 | 55,534,548 |
| 8. Outpatient Hospital Services | 6,892,760 | 24,186,951 | 27,441,814 |
| 9. Emergency Room Services | 1,538,565 | 5,468,334 | 6,798,115 |
| 10. Dental Services | - | - | 322 |
| 11. Vision Services | 129,946 | 383,291 | 439,914 |
| 12. Pharmacy Services | - | - | - |
| 13. Home Health Services | 28,058,577 | 89,849,875 | 125,584,947 |
| 14. Chiropractic Services | - | - | - |
| 15. Radiology Services | 215,031 | 785,760 | 1,174,855 |
| 16. Laboratory Services | 183,434 | 619,015 | 843,277 |
| 17. Durable Medical Equipment Services | 6,882,998 | 21,692,499 | 28,241,149 |
| 18. Transportation Services | 1,089,640 | 3,454,900 | 4,425,503 |
| 19. Outside Referrals | - | - | - |
| 20. Medical Incentive Pool and Withhold Adj | 483,499 | 598,262 | 78,115 |
| 21. Occupancy, Depreciation and Amortization | - | - | - |
| 22. Nursing Facility Care | 114,592 | 266,534 | 237,172 |
| 23. HCBS Services | 138 | 138 | 368 |
| 24. Other Medical and Hospital Services - Write-Ins | 1,433,940 | 5,236,173 | 4,830,975 |
| 25. Subtotal Medical and Hospital (Lines 5 to 24) | 76,839,883 | 243,223,690 | 306,990,944 |
| Mental Health and Substance Abuse Services | | | |
| 26. Inpatient Psychiatric Facility Services | 2,470,814 | 8,019,713 | 9,490,198 |
| 27. Inpatient Substance Abuse Treatment and Detox | 6,582 | 40,127 | 29,043 |
| 28. Outpatient Mental Health Services | 5,382,760 | 19,098,868 | 26,561,242 |
| 29. Outpatient Substance Abuse Treatment and Detox | - | - | - |
| 30. Housing/Residential Treatment | 3,200,695 | 9,298,690 | 12,142,302 |
| 31. Specialized Crisis Services | 280,967 | 889,561 | 1,121,897 |
| 32. Psychiatric Rehab and Support Services | 28,184 | 81,730 | 364,796 |
| 33. Case Management | 303,682 | 2,455,225 | 552,856 |
| 34. Forensics | - | - | - |
| 35. Other Judicial | - | - | - |
| 36. Pharmacy | - | - | - |
| 37. Lab Services | 21,677 | 65,091 | 79,243 |
| 38. Transportation | - | - | - |
| 39. Medical Incentive Pool and Withhold Adjustments | - | - | - |
| 40. Occupancy, Depreciation and Amortization | - | - | - |
| 41. Other Mental Health and Substance Abuse Services | 2,626,230 | 6,985,129 | 10,081,233 |
| 42. PCP and Specialist Services | - | - | - |
| 43. Other Mental Health Services - Write-Ins | - | - | - |
| 44. Subtotal MH & SAS (Lines 26 to 43) | 14,321,591 | 46,934,134 | 60,422,810 |
| 45. Value Based Payouts | - | - | 603,878 |
| 46. Value Based Recoveries | - | - | - |
| 47. Subtotal Hospital, Medical, MH&SAS (Lines 25, 44, 45 and 46) | 91,161,474 | 290,157,824 | 368,017,632 |
| LESS: | | | |
| 48. Net Reinsurance Recoveries Incurred | - | - | - |
| 49. Copayments | 480 | 1,059 | 1,708 |
| 50. Subrogation and Coordination of Benefits | - | - | - |
| 51. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50) | 480 | 1,059 | 1,708 |
| 52. Total Hospital, Medical, MH&SAS (Lines 47 and 51) | 91,160,994 | 290,156,765 | 368,015,924 |
| Administration: | | | |
| 53. Compensation | 4,750,402 | 14,954,774 | 20,275,659 |
| 54. Marketing | 90,702 | 285,540 | 387,135 |
| 55. Interest Expense | 2,284 | 2,284 | - |
| 56. Premium Tax Expense | 6,346,862 | 20,161,842 | 25,744,224 |
| 57. Occupancy, Depreciation, and Amortization | 276,721 | 871,150 | 1,181,105 |
| 58. Other Administration - Write-Ins | 1,821,625 | 5,734,673 | 7,775,057 |
| 59. Total Administration Expenses (Lines 53 to 58) | 13,288,596 | 42,010,263 | 55,363,180 |
| 60. Total Expenses (Lines 52 and 59) | 104,449,590 | 332,167,028 | 423,379,104 |
| 61. Extraordinary Item | - | - | - |
| 62. Provision for Income Tax | 624,571 | 1,360,670 | 1,777,821 |
| 63. Net Income (Loss) (Line 4 Less Lines 60, 61 and 62) | 706,881 | 2,503,003 | 3,392,014 |
| Write-Ins for Other Expense | | | |
| Detail of Other Revenues | | | |
| 0301. EMS/Facility Directed Premiums | 8,590,251 | 26,240,165 | 258,055 |
| 0302. EMS/Facility Directed Payments | (8,074,836) | (24,665,755) | (242,572) |
| 0303. EMS/Facility Directed Premium Tax | (515,415) | (1,574,410) | (15,483) |
| 0399. Total Other Revenues | - | - | - |
| Detail of Other Medical and Hospital: | | | |
| 2401. PT/OT/ST, Supplies, Prosthetics, etc. | 1,874,313 | 5,622,987 | 5,915,039 |
| 2402. Bad Debt Expense | (440,373) | (386,814) | (1,084,064) |
| 2403. Out of Area Claims Expense | - | - | - |
| 2499. Total Other Medical and Hospital | 1,433,940 | 5,236,173 | 4,830,975 |
| Detail of Other MH & SAS: | | | |
| 4101. | - | - | - |
| 4199. Total Other MH & SAS | - | - | - |
| Detail of Other Administration: | | | |
| 5801. Equipment Rental | 814,750 | 2,564,919 | 3,477,509 |
| 5802. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc. | 290,959 | 915,976 | 1,241,880 |
| 5803. Auditing, Actuarial, and Other Consulting | 284,180 | 894,627 | 1,212,934 |
| 5804. Outsourced Services | 229,806 | 723,455 | 980,860 |
| 5805. Postage/Telephone | 136,575 | 429,951 | 582,926 |
| 5806. Printing and Stationary | 65,355 | 205,745 | 278,948 |
| 5899. Total Other Administration | 1,821,625 | 5,734,673 | 7,775,057 |

| Report #2A: BlueCare West Only | | | |
|---|--------------------|--------------------|--------------------|
| Member Months | Current Year | | Previous Year |
| | Current Period | Year-to-Date Total | Total |
| | 425,984 | 1,299,399 | 1,759,237 |
| Estimated Revenues: | | | |
| 1. TennCare Capitation | 160,437,837 | 486,737,317 | 637,640,991 |
| 2. Investment | 1,966,794 | 4,869,825 | 3,381,649 |
| 3. Other Revenues | 41,318 | 13,190,960 | - |
| 4. Total Estimated Revenues (Lines 1 to 3) | 162,445,949 | 504,798,102 | 641,022,640 |
| Estimated Expenses: | | | |
| Hospital and Medical (w/o Mental Health) | | | |
| 5. Capitated Physician Services | - | - | - |
| 6. Fee-for Service Physician Services | 23,161,195 | 72,479,705 | 98,388,345 |
| 7. Inpatient Hospital Services | 26,692,314 | 73,519,129 | 97,830,982 |
| 8. Outpatient Hospital Services | 15,813,871 | 46,984,493 | 54,586,961 |
| 9. Emergency Room Services | 7,475,313 | 22,773,246 | 30,360,761 |
| 10. Dental Services | - | - | 374 |
| 11. Vision Services | 175,738 | 397,035 | 442,678 |
| 12. Pharmacy Services | - | - | - |
| 13. Home Health Services | 6,041,697 | 16,473,904 | 24,483,979 |
| 14. Chiropractic Services | - | - | - |
| 15. Radiology Services | 930,043 | 2,889,827 | 4,447,969 |
| 16. Laboratory Services | 873,401 | 2,639,354 | 3,602,258 |
| 17. Durable Medical Equipment Services | 2,208,526 | 6,820,445 | 7,987,866 |
| 18. Transportation Services | 1,793,080 | 9,332,099 | 11,157,681 |
| 19. Outside Referrals | - | - | - |
| 20. Medical Incentive Pool and Withhold Adj | (456,035) | 639,067 | 261,595 |
| 21. Occupancy, Depreciation and Amortization | - | - | - |
| 22. Nursing Facility Care | 25,911,893 | 69,377,891 | 87,927,914 |
| 23. HCBS Services | 12,088,409 | 38,379,151 | 48,785,383 |
| 24. ECF | 846,021 | 2,689,319 | 2,332,582 |
| 25. Other Medical and Hospital Services - Write-Ins | 4,226,867 | 12,261,391 | 15,654,314 |
| 26. Subtotal Medical and Hospital (Lines 5 to 25) | 127,782,333 | 377,656,056 | 488,251,642 |
| Mental Health and Substance Abuse Services | | | |
| 27. Inpatient Psychiatric Facility Services | 3,462,347 | 9,897,491 | 11,847,193 |
| 28. Inpatient Substance Abuse Treatment and Detox | 147,264 | 467,477 | 755,564 |
| 29. Outpatient Mental Health Services | 2,074,528 | 6,890,330 | 9,560,003 |
| 30. Outpatient Substance Abuse Treatment and Detox | - | - | - |
| 31. Housing/Residential Treatment | 4,072,452 | 11,391,904 | 14,552,506 |
| 32. Specialized Crisis Services | 413,163 | 1,248,329 | 1,658,639 |
| 33. Psychiatric Rehab and Support Services | 215,302 | 635,621 | 1,023,370 |
| 34. Case Management | 492,055 | 528,688 | 111,734 |
| 35. Forensics | - | - | - |
| 36. Other Judicial | - | - | - |
| 37. Pharmacy | - | - | - |
| 38. Lab Services | 41,164 | 100,194 | 139,109 |
| 39. Transportation | - | - | - |
| 40. Medical Incentive Pool and Withhold Adjustments | - | - | - |
| 41. Occupancy, Depreciation and Amortization | - | - | - |
| 42. Other Mental Health and Substance Abuse Services | 1,826,558 | 5,294,824 | 6,182,075 |
| 43. PCP and Specialist Services | - | - | - |
| 44. Other Mental Health Services - Write-Ins | - | - | - |
| 45. Subtotal MH & SAS (Lines 27 to 44) | 12,744,833 | 36,454,858 | 45,830,193 |
| 46. Value Based Payouts | 5,917,217 | 5,917,217 | 1,268,536 |
| 47. Value Based Recoveries | - | - | - |
| 48. Subtotal Hospital, Medical, MH&SAS (Lines 26, 45, 46 and 47) | 146,444,383 | 420,028,131 | 535,350,371 |
| LESS: | | | |
| 49. Net Reinsurance Recoveries Incurred | - | - | - |
| 50. Copayments | 1,759 | 5,359 | 10,581 |
| 51. Subrogation and Coordination of Benefits | - | - | - |
| 52. Subtotal Reinsurance, Copay, Subrogation (Lines 49 to 51) | 1,759 | 5,359 | 10,581 |
| 53. Total Hospital, Medical, MH&SAS (Lines 48 and 52) | 146,442,624 | 420,022,772 | 535,339,790 |
| Administration: | | | |
| 54. Compensation | 10,256,689 | 29,708,363 | 37,074,273 |
| 55. Marketing | 195,837 | 567,239 | 707,881 |
| 56. Health Insurer Fee | 30,683 | 9,795,607 | - |
| 57. Premium Tax Expense | 9,630,973 | 29,997,920 | 38,264,865 |
| 58. Occupancy, Depreciation, and Amortization | 597,476 | 1,730,582 | 2,159,663 |
| 59. Other Administration - Write-Ins | 3,933,109 | 11,392,199 | 14,216,793 |
| 60. Total Administration Expenses (Lines 54 to 59) | 24,644,767 | 83,191,910 | 92,423,475 |
| 61. Total Expenses (Lines 53 and 60) | 171,087,391 | 503,214,682 | 627,763,265 |
| 62. Extraordinary Item | - | - | - |
| 63. Provision for Income Tax | (3,258,280) | 1,406,471 | 4,559,681 |
| 64. Net Income (Loss) (Line 4 Less Lines 61, 62 and 63) | (5,383,162) | 176,949 | 8,699,694 |
| Write-Ins for Other Expense | | | |
| Detail of Other Revenues | | | |
| 0301. Insurer Provider Revenue | 41,318 | 13,190,960 | - |
| 0302. EMS/Facility Directed Premiums | 13,642,609 | 48,883,850 | 789,388 |
| 0303. EMS/Facility Directed Payments | (12,824,053) | (45,950,819) | (742,025) |
| 0304. EMS/Facility Directed Premium Tax | (818,557) | (2,933,031) | (47,363) |
| 0399. Total Other Revenues | 41,318 | 13,190,960 | - |
| Detail of Other Medical and Hospital: | | | |
| 2501. PT/OT/ST, Supplies, Prosthetics, etc. | 3,932,230 | 12,399,874 | 15,122,284 |
| 2502. Bad Debt Expense | 294,637 | (138,483) | 532,030 |
| 2503. Out of Area Claims Expense | - | - | - |
| 2599. Total Other Medical and Hospital | 4,226,867 | 12,261,391 | 15,654,314 |
| Detail of Other MH & SAS: | | | |
| 4101. | - | - | - |
| 4199. Total Other MH & SAS | - | - | - |
| Detail of Other Administration: | | | |
| 5901. Equipment Rental | 1,759,143 | 5,095,335 | 6,358,679 |
| 5902. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc. | 628,220 | 1,819,632 | 2,270,792 |
| 5903. Auditing, Actuarial, and Other Consulting | 613,577 | 1,777,217 | 2,217,862 |
| 5904. Outsourced Services | 496,180 | 1,437,177 | 1,793,512 |
| 5905. Postage/Telephone | 294,880 | 854,117 | 1,065,888 |
| 5906. Printing and Stationary | 141,109 | 408,721 | 510,060 |
| 5999. Total Other Administration | 3,933,109 | 11,392,199 | 14,216,793 |

Report #2A: BlueCare East Only

| Member Months | Current Year | | Previous Year |
|---|--------------------|--------------------|--------------------|
| | Current Period | Year-to-Date Total | Total |
| | 608,434 | 1,870,060 | 2,482,211 |
| Estimated Revenues: | | | |
| 1. TennCare Capitation | 232,547,581 | 708,832,582 | 928,416,552 |
| 2. Investment | 2,796,069 | 7,002,848 | 4,830,777 |
| 3. Other Revenues | 62,620 | 19,991,580 | - |
| 4. Total Estimated Revenues (Lines 1 to 3) | 235,406,270 | 735,827,010 | 933,247,329 |
| Estimated Expenses: | | | |
| Hospital and Medical (w/o Mental Health) | | | |
| 5. Capitated Physician Services | - | - | - |
| 6. Fee-for Service Physician Services | 39,221,812 | 120,549,234 | 168,992,948 |
| 7. Inpatient Hospital Services | 41,483,217 | 128,931,050 | 162,228,764 |
| 8. Outpatient Hospital Services | 20,275,547 | 64,544,389 | 75,056,789 |
| 9. Emergency Room Services | 7,065,003 | 25,966,010 | 30,228,683 |
| 10. Dental Services | 1,167 | 1,460 | 3,827 |
| 11. Vision Services | 228,947 | 563,849 | 683,568 |
| 12. Pharmacy Services | - | - | - |
| 13. Home Health Services | 7,168,031 | 20,691,957 | 28,221,113 |
| 14. Chiropractic Services | - | - | - |
| 15. Radiology Services | 1,416,848 | 4,169,018 | 6,542,035 |
| 16. Laboratory Services | 1,156,459 | 3,501,240 | 5,262,770 |
| 17. Durable Medical Equipment Services | 4,634,285 | 12,353,802 | 15,255,463 |
| 18. Transportation Services | 2,720,309 | 12,819,447 | 15,537,159 |
| 19. Outside Referrals | - | - | - |
| 20. Medical Incentive Pool and Withhold Adj | (454,311) | 1,426,176 | 809,369 |
| 21. Occupancy, Depreciation and Amortization | - | - | - |
| 22. Nursing Facility Care | 37,105,374 | 98,402,260 | 128,054,426 |
| 23. HCBS Services | 10,756,519 | 35,077,497 | 44,074,244 |
| 24. ECF | 1,858,234 | 5,418,988 | 3,893,891 |
| 25. Other Medical and Hospital Services - Write-Ins | 6,187,722 | 18,790,965 | 20,641,471 |
| 26. Subtotal Medical and Hospital (Lines 5 to 25) | 180,825,163 | 553,207,342 | 705,486,520 |
| Mental Health and Substance Abuse Services | | | |
| 27. Inpatient Psychiatric Facility Services | 2,151,011 | 5,944,485 | 8,169,058 |
| 28. Inpatient Substance Abuse Treatment and Detox | 120,974 | 476,488 | 662,069 |
| 29. Outpatient Mental Health Services | 4,506,040 | 14,415,608 | 18,875,793 |
| 30. Outpatient Substance Abuse Treatment and Detox | - | - | 10,328 |
| 31. Housing/Residential Treatment | 3,762,429 | 11,550,243 | 12,416,976 |
| 32. Specialized Crisis Services | 757,757 | 2,360,710 | 2,926,515 |
| 33. Psychiatric Rehab and Support Services | 612,183 | 1,881,896 | 2,777,762 |
| 34. Case Management | - | 1,737,578 | 954,486 |
| 35. Forensics | - | - | - |
| 36. Other Judicial | - | - | - |
| 37. Pharmacy | - | - | - |
| 38. Lab Services | 47,480 | 155,275 | 215,751 |
| 39. Transportation | - | - | - |
| 40. Medical Incentive Pool and Withhold Adjustments | - | - | - |
| 41. Occupancy, Depreciation and Amortization | - | - | - |
| 42. Other Mental Health and Substance Abuse Services | 4,404,897 | 13,079,970 | 16,692,760 |
| 43. PCP and Specialist Services | - | - | - |
| 44. Other Mental Health Services - Write-Ins | - | - | - |
| 45. Subtotal MH & SAS (Lines 27 to 44) | 16,362,771 | 51,602,253 | 63,701,498 |
| 46. Value Based Payouts | 12,528,924 | 12,528,924 | 2,439,577 |
| 47. Value Based Recoveries | - | - | - |
| 48. Subtotal Hospital, Medical, MH&SAS (Lines 26, 45, 46 and 47) | 209,716,858 | 617,338,519 | 771,627,595 |
| LESS: | | | |
| 49. Net Reinsurance Recoveries Incurred | - | - | - |
| 50. Copayments | 6,550 | 14,158 | 21,345 |
| 51. Subrogation and Coordination of Benefits | - | 27 | - |
| 52. Subtotal Reinsurance, Copay, Subrogation (Lines 49 to 51) | 6,550 | 14,185 | 21,345 |
| 53. Total Hospital, Medical, MH&SAS (Lines 48 and 52) | 209,710,308 | 617,324,334 | 771,606,250 |
| Administration: | | | |
| 54. Compensation | 14,052,336 | 41,327,501 | 50,660,688 |
| 55. Marketing | 268,309 | 789,091 | 967,295 |
| 56. Health Insurer Fee | 46,502 | 14,845,747 | - |
| 57. Premium Tax Expense | 13,960,212 | 43,733,050 | 55,713,220 |
| 58. Occupancy, Depreciation, and Amortization | 818,582 | 2,407,424 | 2,951,104 |
| 59. Other Administration - Write-Ins | 5,388,616 | 15,847,762 | 19,426,744 |
| 60. Total Administration Expenses (Lines 54 to 59) | 34,534,557 | 118,950,575 | 129,719,051 |
| 61. Total Expenses (Lines 53 and 60) | 244,244,865 | 736,274,909 | 901,325,301 |
| 62. Extraordinary Item | - | - | - |
| 63. Provision for Income Tax | (3,875,331) | 1,128,721 | 10,977,459 |
| 64. Net Income (Loss) (Line 4 Less Lines 61, 62 and 63) | (4,963,264) | (1,576,620) | 20,944,569 |
| Write-Ins for Other Expense | | | |
| Detail of Other Revenues | | | |
| 0301. Insurer Provider Revenue | 62,620 | 19,991,580 | - |
| 0302. EMS/Facility Directed Premiums | 15,583,682 | 67,326,811 | 899,687 |
| 0303. EMS/Facility Directed Payments | (14,648,661) | (63,287,203) | (845,706) |
| 0304. EMS/Facility Directed Premium Tax | (935,021) | (4,039,609) | (53,981) |
| 0399. Total Other Revenues | 62,620 | 19,991,580 | - |
| Detail of Other Medical and Hospital: | | | |
| 2501. PT/OT/ST, Supplies, Prosthetics, etc. | 5,492,854 | 18,465,124 | 19,947,538 |
| 2502. Bad Debt Expense | 694,868 | 325,841 | 693,933 |
| 2503. Out of Area Claims Expense | - | - | - |
| 2599. Total Other Medical and Hospital | 6,187,722 | 18,790,965 | 20,641,471 |
| Detail of Other MH & SAS: | | | |
| 4101. | - | - | - |
| 4102. | - | - | - |
| 4103. | - | - | - |
| 4199. Total Other MH & SAS | - | - | - |
| Detail of Other Administration: | | | |
| 5901. Equipment Rental | 2,410,141 | 7,088,151 | 8,688,907 |
| 5902. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc. | 860,701 | 2,531,300 | 3,102,957 |
| 5903. Auditing, Actuarial, and Other Consulting | 840,641 | 2,472,300 | 3,030,631 |
| 5904. Outsourced Services | 679,799 | 1,999,268 | 2,450,772 |
| 5905. Postage/Telephone | 404,005 | 1,188,168 | 1,456,498 |
| 5906. Printing and Stationary | 193,329 | 568,575 | 696,979 |
| 5999. Total Other Administration | 5,388,616 | 15,847,762 | 19,426,744 |

| Report #2A: BlueCare Middle Only | | | |
|---|-----------------------|---------------------------|----------------------|
| | Current Year | | Previous Year |
| | Current Period | Year-to-Date Total | Total |
| Member Months | 449,560 | 1,428,068 | 1,973,164 |
| Estimated Revenues: | | | |
| 1. TennCare Capitation | 177,356,445 | 552,007,406 | 725,429,342 |
| 2. Investment | 2,081,319 | 5,347,713 | 3,765,496 |
| 3. Other Revenues | 45,450 | 14,509,979 | - |
| 4. Total Estimated Revenues (Lines 1 to 3) | 179,483,214 | 571,865,098 | 729,194,838 |
| Estimated Expenses: | | | |
| Hospital and Medical (w/o Mental Health) | | | |
| 5. Capitated Physician Services | - | - | - |
| 6. Fee-for Service Physician Services | 25,705,735 | 75,681,791 | 118,969,138 |
| 7. Inpatient Hospital Services | 34,049,123 | 97,998,192 | 131,816,987 |
| 8. Outpatient Hospital Services | 13,439,201 | 38,963,877 | 44,889,013 |
| 9. Emergency Room Services | 6,223,024 | 21,454,663 | 28,319,590 |
| 10. Dental Services | 1,645 | (2,004) | 9,331 |
| 11. Vision Services | 181,699 | 437,509 | 519,623 |
| 12. Pharmacy Services | - | - | - |
| 13. Home Health Services | 3,556,267 | 9,451,267 | 12,744,075 |
| 14. Chiropractic Services | - | - | - |
| 15. Radiology Services | 1,340,340 | 3,586,374 | 6,290,286 |
| 16. Laboratory Services | 562,574 | 1,585,770 | 2,691,820 |
| 17. Durable Medical Equipment Services | 2,244,541 | 6,250,576 | 8,384,081 |
| 18. Transportation Services | 1,924,888 | 9,498,942 | 12,252,042 |
| 19. Outside Referrals | - | - | - |
| 20. Medical Incentive Pool and Withhold Adj | 358,453 | 1,632,355 | 57,870 |
| 21. Occupancy, Depreciation and Amortization | - | - | - |
| 22. Nursing Facility Care | 35,850,986 | 98,205,271 | 140,660,627 |
| 23. HCBS Services | 8,051,696 | 25,568,497 | 32,162,081 |
| 24. ECF | 1,269,456 | 4,948,264 | 3,999,073 |
| 25. Other Medical and Hospital Services - Write-Ins | 3,777,676 | 12,058,832 | 17,049,883 |
| 26. Subtotal Medical and Hospital (Lines 5 to 25) | 138,537,304 | 407,320,176 | 560,815,520 |
| Mental Health and Substance Abuse Services | | | |
| 27. Inpatient Psychiatric Facility Services | 2,411,156 | 7,307,684 | 11,313,816 |
| 28. Inpatient Substance Abuse Treatment and Detox | 257,596 | 919,231 | 1,408,124 |
| 29. Outpatient Mental Health Services | 2,678,890 | 10,371,635 | 17,009,777 |
| 30. Outpatient Substance Abuse Treatment and Detox | - | - | - |
| 31. Housing/Residential Treatment | 2,811,439 | 7,720,304 | 8,770,043 |
| 32. Specialized Crisis Services | 845,803 | 2,703,126 | 3,597,810 |
| 33. Psychiatric Rehab and Support Services | 499,277 | 1,460,181 | 2,064,119 |
| 34. Case Management | 895,215 | 8,152,113 | 403,629 |
| 35. Forensics | - | - | - |
| 36. Other Judicial | - | - | - |
| 37. Pharmacy | - | - | - |
| 38. Lab Services | 25,051 | 67,503 | 111,979 |
| 39. Transportation | - | - | - |
| 40. Medical Incentive Pool and Withhold Adjustments | - | - | - |
| 41. Occupancy, Depreciation and Amortization | - | - | - |
| 42. Other Mental Health and Substance Abuse Services | 3,035,862 | 9,656,049 | 14,587,572 |
| 43. PCP and Specialist Services | - | - | - |
| 44. Other Mental Health Services - Write-Ins | - | - | - |
| 45. Subtotal MH & SAS (Lines 27 to 44) | 13,460,289 | 48,357,826 | 59,266,869 |
| 46. Value Based Payouts | 9,347,784 | 9,347,784 | 1,371,337 |
| 47. Value Based Recoveries | - | - | - |
| 48. Subtotal Hospital, Medical, MH&SAS (Lines 26, 45, 46 and 47) | 161,345,377 | 465,025,786 | 621,453,726 |
| LESS: | | | |
| 49. Net Reinsurance Recoveries Incurred | - | - | - |
| 50. Copayments | 1,935 | 5,053 | 7,302 |
| 51. Subrogation and Coordination of Benefits | - | - | - |
| 52. Subtotal Reinsurance, Copay, Subrogation (Lines 49 to 51) | 1,935 | 5,053 | 7,302 |
| 53. Total Hospital, Medical, MH&SAS (Lines 48 and 52) | 161,343,442 | 465,020,733 | 621,446,424 |
| Administration: | | | |
| 54. Compensation | 10,884,248 | 32,960,664 | 42,483,386 |
| 55. Marketing | 207,819 | 629,337 | 811,160 |
| 56. Health Insurer Fee | 33,751 | 10,775,110 | - |
| 57. Premium Tax Expense | 10,650,021 | 33,996,950 | 43,532,709 |
| 58. Occupancy, Depreciation, and Amortization | 634,033 | 1,920,036 | 2,474,757 |
| 59. Other Administration - Write-Ins | 4,173,759 | 12,639,356 | 16,291,015 |
| 60. Total Administration Expenses (Lines 54 to 59) | 26,583,631 | 92,921,453 | 105,593,027 |
| 61. Total Expenses (Lines 53 and 60) | 187,927,073 | 557,942,186 | 727,039,451 |
| 62. Extraordinary Item | - | - | - |
| 63. Provision for Income Tax | (2,526,707) | 5,836,951 | 741,202 |
| 64. Net Income (Loss) (Line 4 Less Lines 61, 62 and 63) | (5,917,152) | 8,085,961 | 1,414,185 |
| Write-Ins for Other Expense | | | |
| Detail of Other Revenues | | | |
| 0301. Insurer Provider Revenue | 45,450 | 14,509,979 | - |
| 0302. EMS/Facility Directed Premiums | 16,877,554 | 71,785,041 | 781,777 |
| 0303. EMS/Facility Directed Payments | (15,864,901) | (67,477,938) | (734,870) |
| 0304. EMS/Facility Directed Premium Tax | (1,012,653) | (4,307,102) | (46,907) |
| 0399. Total Other Revenues | 45,450 | 14,509,979 | - |
| Detail of Other Medical and Hospital: | | | |
| 2501. PT/OT/ST, Supplies, Prosthetics, etc. | 3,692,294 | 12,209,909 | 16,357,278 |
| 2502. Bad Debt Expense | 85,382 | (151,077) | 692,605 |
| 2503. Out of Area Claims Expense | - | - | - |
| 2599. Total Other Medical and Hospital | 3,777,676 | 12,058,832 | 17,049,883 |
| Detail of Other MH & SAS: | | | |
| 4101. | - | - | - |
| 4199. Total Other MH & SAS | - | - | - |
| Detail of Other Administration: | | | |
| 5901. Equipment Rental | 1,866,777 | 5,653,145 | 7,286,406 |
| 5902. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc. | 666,658 | 2,018,834 | 2,602,099 |
| 5903. Auditing, Actuarial, and Other Consulting | 651,119 | 1,971,778 | 2,541,448 |
| 5904. Outsourced Services | 526,539 | 1,594,512 | 2,055,185 |
| 5905. Postage/Telephone | 312,923 | 947,621 | 1,221,400 |
| 5906. Printing and Stationary | 149,743 | 453,466 | 584,477 |
| 5999. Total Other Administration | 4,173,759 | 12,639,356 | 16,291,015 |

| Report #2A: CoverKids Plan Only | | | |
|---|----------------|--------------------|---------------|
| Member Months | Current Year | | Previous Year |
| | Current Period | Year-to-Date Total | Total |
| | 140,382 | 574,248 | 877,329 |
| Estimated Revenues: | | | |
| 1. CoverKids Revenue | 30,415,873 | 113,966,650 | 161,248,834 |
| 2. Investment | - | (3,942) | - |
| 3. Other Revenues | - | - | - |
| 4. Total Estimated Revenues (Lines 1 to 3) | 30,415,873 | 113,962,708 | 161,248,834 |
| Estimated Expenses: | | | |
| Hospital and Medical (w/o Mental Health) | | | |
| 5. Capitated Physician Services | - | - | - |
| 6. Fee-for Service Physician Services | 9,357,481 | 33,331,945 | 48,209,813 |
| 7. Inpatient Hospital Services | 6,688,932 | 22,609,321 | 29,628,983 |
| 8. Outpatient Hospital Services | 2,037,485 | 7,660,265 | 10,425,487 |
| 9. Emergency Room Services | 670,016 | 3,015,768 | 5,185,060 |
| 10. Dental Services | 61,938 | 234,515 | 341,860 |
| 11. Vision Services | 135,314 | 646,555 | 765,865 |
| 12. Pharmacy Services | 4,220,394 | 18,060,959 | 26,379,500 |
| 13. Home Health Services | 108,140 | 683,901 | 348,467 |
| 14. Chiropractic Services | - | - | - |
| 15. Radiology Services | 158,966 | 606,525 | 996,803 |
| 16. Laboratory Services | 205,069 | 729,879 | 993,093 |
| 17. Durable Medical Equipment Services | 303,978 | 1,066,222 | 1,541,365 |
| 18. Transportation Services | 48,162 | 168,648 | 347,672 |
| 19. Outside Referrals | - | - | - |
| 20. Medical Incentive Pool and Withhold Adj | 275 | 550 | - |
| 21. Occupancy, Depreciation and Amortization | - | - | - |
| 22. Nursing Facility Care | - | - | - |
| 23. HCBS Services | - | - | - |
| 24. Other Medical and Hospital Services - Write-Ins | 752,587 | 3,199,065 | 3,951,810 |
| 25. Subtotal Medical and Hospital (Lines 5 to 24) | 24,748,737 | 92,014,118 | 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) | 24,748,737 | 92,014,118 | 129,115,778 |
| LESS: | | | |
| 48. Net Reinsurance Recoveries Incurred | - | - | - |
| 49. Copayments | (123,506) | 779,599 | 1,804,051 |
| 50. Subrogation and Coordination of Benefits | - | - | - |
| 51. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50) | (123,506) | 779,599 | 1,804,051 |
| 52. Total Hospital, Medical, MH&SAS (Lines 47 and 51) | 24,872,243 | 91,234,519 | 127,311,727 |
| Administration: | | | |
| 53. Compensation | 2,281,307 | 8,356,680 | 11,551,511 |
| 54. Marketing | 43,558 | 159,559 | 220,560 |
| 55. Interest Expense | 603 | 4,545 | 4,231 |
| 56. Premium Tax Expense | 1,890,473 | 6,908,190 | 9,673,543 |
| 57. Occupancy, Depreciation, and Amortization | 132,891 | 486,796 | 672,903 |
| 58. Other Administration - Write-Ins | 874,808 | 3,204,515 | 4,429,632 |
| 59. Total Administration Expenses (Lines 53 to 58) | 5,223,640 | 19,120,285 | 26,552,380 |
| 60. Total Expenses (Lines 52 and 59) | 30,095,883 | 110,354,804 | 153,864,107 |
| 61. Extraordinary Item | - | - | - |
| 62. Provision for Income Tax | 314,792 | 1,270,596 | 2,539,486 |
| 63. Net Income (Loss) (Line 4 Less Lines 60, 61 and 62) | 5,198 | 2,337,308 | 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. | 731,242 | 3,170,831 | 3,832,686 |
| 2402. Bad Debt Expense | 21,345 | 28,234 | 119,124 |
| 2403. Out of Area Claims Expense | - | - | - |
| 2499. Total Other Medical and Hospital | 752,587 | 3,199,065 | 3,951,810 |
| Detail of Other MH & SAS: | | | |
| 4101. | - | - | - |
| 4102. | - | - | - |
| 4103. | - | - | - |
| 4199. Total Other MH & SAS | - | - | - |
| Detail of Other Administration: | | | |
| 5801. Equipment Rental | 391,271 | 1,433,267 | 1,981,221 |
| 5802. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc. | 139,729 | 511,845 | 707,528 |
| 5803. Auditing, Actuarial, and Other Consulting | 136,473 | 499,915 | 691,036 |
| 5804. Outsourced Services | 110,362 | 404,264 | 558,817 |
| 5805. Postage/Telephone | 65,588 | 240,255 | 332,107 |
| 5806. Printing and Stationary | 31,385 | 114,969 | 158,923 |
| 5899. Total Other Administration | 874,808 | 3,204,515 | 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 | 1,974,889,774 | 1,861,028,141 | 2,435,283,897 |
| 2. Net investment income | 16,420,955 | 12,250,652 | 16,425,562 |
| 3. Miscellaneous income | 0 | 0 | 0 |
| 4. TOTAL (Lines 1 to 3) | 1,991,310,729 | 1,873,278,793 | 2,451,709,459 |
| 5. Benefit and loss related payments | 1,626,727,783 | 1,538,641,225 | 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 | 315,745,867 | 247,849,887 | 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) | 12,707,165 | 17,927,824 | 25,314,403 |
| 10. TOTAL (Lines 5 through 9) | 1,955,180,815 | 1,804,418,936 | 2,409,502,932 |
| 11. Net cash from operations (Line 4 minus Line 10) | 36,129,914 | 68,859,857 | 42,206,527 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 269,446,473 | 204,791,350 | 269,473,541 |
| 12.2 Stocks | 79,573,198 | 35,623,939 | 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 | (4,724) | (11,502) |
| 12.7 Miscellaneous proceeds | 0 | 5,453,448 | 7,460,549 |
| 12.8 TOTAL investment proceeds (Lines 12.1 to 12.7) | 349,019,671 | 245,864,013 | 330,743,206 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 354,341,538 | 212,097,153 | 252,995,912 |
| 13.2 Stocks | 97,154,181 | 79,310,194 | 89,523,409 |
| 13.3 Mortgage loans | 0 | 0 | 0 |
| 13.4 Real estate | 0 | 0 | 0 |
| 13.5 Other invested assets | 241,931 | 0 | 0 |
| 13.6 Miscellaneous applications | 8,573,145 | 1,754,988 | 2,090,761 |
| 13.7 TOTAL investments acquired (Lines 13.1 to 13.6) | 460,310,795 | 293,162,335 | 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) | (111,291,124) | (47,298,322) | (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 | 47,984,000 | 0 | 0 |
| 16.6 Other cash provided (applied) | 49,192,923 | (11,575,464) | (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) | 1,208,923 | (11,575,464) | (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) | (73,952,287) | 9,986,071 | (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) | 87,163,410 | 172,598,895 | 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 | Comprehensive (Hospital & Medical) | | 4 Medicare Supplement | 5 Vision Only | 6 Dental Only | 7 Federal Employees Health Benefit Plan | 8 Title XVIII Medicare | 9 Title XIX Medicaid | 10 Other |
|---|---------------|------------------------------------|------------|-----------------------------|---------------------|---------------------|--|------------------------------|----------------------------|-------------|
| | | 2 Individual | 3 Group | | | | | | | |
| Total Members at end of: | | | | | | | | | | |
| 1. Prior Year | 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 | 529,655 | 0 | 0 | 0 | 0 | 0 | 0 | 15,119 | 514,536 | 0 |
| 4. Third Quarter | 512,999 | 0 | 0 | 0 | 0 | 0 | 0 | 15,185 | 497,814 | 0 |
| 5. Current Year | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Current Year Member Months | 4,733,886 | 0 | 0 | 0 | 0 | 0 | 0 | 136,359 | 4,597,527 | 0 |
| Total Member Ambulatory Encounters for Period: | | | | | | | | | | |
| 7. Physician | 4,138,750 | 0 | 0 | 0 | 0 | 0 | 0 | 282,738 | 3,856,012 | 0 |
| 8. Non-Physician | 359,891 | 0 | 0 | 0 | 0 | 0 | 0 | 24,586 | 335,305 | 0 |
| 9. Total | 4,498,641 | 0 | 0 | 0 | 0 | 0 | 0 | 307,324 | 4,191,317 | 0 |
| 10. Hospital Patient Days Incurred | 301,803 | 0 | 0 | 0 | 0 | 0 | 0 | 23,165 | 278,638 | 0 |
| 11. Number of Inpatient Admissions | 40,930 | 0 | 0 | 0 | 0 | 0 | 0 | 2,534 | 38,396 | 0 |
| 12. Health Premiums Written (a) | 1,947,967,478 | 0 | 0 | 0 | 0 | 0 | 0 | 179,739,637 | 1,768,227,841 | 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 | 1,944,767,478 | 0 | 0 | 0 | 0 | 0 | 0 | 179,739,637 | 1,765,027,841 | 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 | 1,624,258,608 | 0 | 0 | 0 | 0 | 0 | 0 | 144,431,836 | 1,479,826,772 | 0 |
| 18. Amount Incurred for Provision of Health Care Services | 1,621,978,064 | 0 | 0 | 0 | 0 | 0 | 0 | 140,488,635 | 1,481,489,429 | 0 |

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....179,739,637.

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 | 9,311,604 | 13,320,548 | 5,516,951 | 3,639,879 | 2,101,367 | 33,890,349 |
| 0499999 Subtotals | 9,311,604 | 13,320,548 | 5,516,951 | 3,639,879 | 2,101,367 | 33,890,349 |
| 0599999 Unreported claims and other claim reserves | | | | | | 182,524,966 |
| 0699999 Total Amounts Withheld | | | | | | 0 |
| 0799999 Total Claims Unpaid | | | | | | 216,415,315 |
| 0899999 Accrued Medical Incentive Pool And Bonus Amounts | | | | | | 1,412,717 |

UNDERWRITING AND INVESTMENT EXHIBIT**ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE**

| Line of Business | Claims Paid Year to Date | | Liability End of Current Quarter | | 5 Claims Incurred in Prior Years (Columns 1+3) | 6 Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year |
|---|--|---|--|---|---|--|
| | 1 | 2 | 3 | 4 | | |
| | On Claims Incurred Prior to January 1 of Current Year | On Claims Incurred During the Year | On Claims Unpaid Dec 31 of Prior Year | On Claims Incurred During the Year | | |
| 1. Comprehensive (hospital & medical) | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Medicare Supplement | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Dental only | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Vision only | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. Federal Employees Health Benefits Plan | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Title XVIII - Medicare | 15,668,563 | 128,763,273 | 934,009 | 21,549,162 | 16,602,572 | 22,928,360 |
| 7. Title XIX - Medicaid | 192,171,202 | 1,287,655,570 | (7,260,977) | 201,193,121 | 184,910,225 | 196,311,092 |
| 8. Other health | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. Health subtotal (Lines 1 to 8) | 207,839,765 | 1,416,418,843 | (6,326,968) | 222,742,283 | 201,512,797 | 219,239,452 |
| 10. Healthcare receivables (a) | 246,400 | 8,792,840 | 0 | 771,956 | 246,400 | 6,699,547 |
| 11. Other non-health | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Medical incentive pools and bonus amounts | 316,134 | 2,153,041 | 0 | 1,412,717 | 316,134 | 226,650 |
| 13. Totals (Lines 9 - 10 + 11 + 12) | 207,909,499 | 1,409,779,044 | (6,326,968) | 223,383,044 | 201,582,531 | 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 September 30, 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 September 30, 2018 and December 31, 2017, \$10,528,295 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 September 30, 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 # | September 30, 2018 | December 31, 2017 |
|---|-----------|-------------|---------------|-----------------------|-----------------------|
| <u>NET INCOME</u> | | | | | |
| (1) VSHP state basis | | | | \$ 17,706,430 | \$ 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>\$ 17,706,430</u> | <u>\$ 48,298,903</u> |
| <u>SURPLUS</u> | | | | | |
| (5) VSHP state basis | | | | \$ 443,749,728 | \$ 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>\$ 443,749,728</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 period ended September 30, 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 September 30, 2018 and for which OTTI has not been recognized is as follows:

| | | | |
|---|------------------------|----|------------|
| a. The aggregate amount of unrealized losses: | 1. Less than 12 months | \$ | 363,271 |
| | 2. 12 months or longer | \$ | 258,171 |
| b. The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 months | \$ | 48,665,317 |
| | 2. 12 months or longer | \$ | 11,776,089 |

(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 September 30, 2018.

F. The Company had no repurchase agreements transactions accounted for as secured borrowing as of September 30, 2018.

G. The Company had no reverse repurchase agreements transactions accounted for as secured borrowing as of September 30, 2018.

H. The Company had no repurchase agreements transactions accounted for as a sale as of September 30, 2018.

I. The Company had no reverse repurchase agreements transactions accounted for as a sale as of September 30, 2018.

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

M. The Company had no working capital finance investments as of September 30, 2018.

N. The Company did not offset any derivative, repurchase, reverse repurchase, securities borrowing or securities lending assets and liabilities as of September 30, 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 September 30, 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>September 30, 2018</u> | <u>Effective Tax Rate</u> | |
|--------------------------------------|---------------------------|---------------------------|--|
| Provision computed at statutory rate | \$ 6,386,855 | 21.0% | |
| ACA health insurer fee | 8,312,331 | 27.3% | |
| True-up of prior year tax returns | 94,895 | 0.3% | |
| Other permanent differences | 15,178 | 0.0% | |
| Dividend received deduction | (253,127) | (0.8%) | |
| Tax-exempt interest income | (805,320) | (2.6%) | |
| Change in net deferred income taxes | (1,043,647) | (3.4%) | |
| Federal income taxes incurred | <u>\$ 12,707,165</u> | <u>41.8%</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. In 2018, VSHP paid an ordinary dividend of \$47,984,000 to Southern Diversified Business Services, Inc. (SDBS), which was passed through to BlueCross BlueShield of Tennessee, Inc. (BCBST or parent). No capital contributions were transferred to VSHP during the periods ended September 30, 2018 and December 31, 2017. No dividends or capital contributions were transferred between BCBST, SDBS and VSHP during the year ended December 31, 2017.

The Company paid BCBST \$137,561,491 and \$208,971,085 for services performed under administrative services and tax sharing agreements for the periods ended September 30, 2018 and December 31, 2017, respectively, net of payments from BCBST.

D. The Company reported \$66,784,481 and \$14,886,474 due to the parent as of September 30, 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 September 30, 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 quarterly 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 September 30, 2018.

C. The Company had no wash sales involving transactions for securities with an NAIC designation of 3 or below, or unrated securities sold during the quarter ended September 30, 2018 and reacquired within 30 days of the sale date.

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 TDCI, 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 September 30, 2018 as reflected on page 2, line 17, are as follows:

| | |
|--|----------------------|
| Pharmacy benefit manager (timing differences) | \$ 11,461,846 |
| Unbilled expenses | 6,593,492 |
| Tennessee Health Care Innovation Initiative | 3,404,304 |
| Select Community premium accrual | 983,567 |
| ASO premium accrual | 277,147 |
| Case management | 216,000 |
| Miscellaneous | 75,000 |
| Total amounts receivable relating to ASO and ASC plans | <u>\$ 23,011,356</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 September 30, 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 | \$ 3,794,260 | \$ 0 | \$ 3,794,260 |
| b. Total net other income or expenses (including interest paid to or received from plans) | 0 | 0 | 0 |
| c. Net gain from operations | \$ 3,794,260 | \$ 0 | \$ 3,794,260 |
| d. Total claim payment volume | \$ 300,226,852 | \$ 0 | \$ 300,226,852 |

- B. The gain from operations from ASC uninsured plans and the uninsured portion of partially insured plans was as follows during the period ended September 30, 2018:

| | ASC Uninsured Plans | Uninsured Portion of Partially Insured Plans | Total ASC |
|---|------------------------|---|----------------|
| a. Gross reimbursement for medical cost incurred | \$ 94,284,048 | \$ 73,461,424 | \$ 167,745,472 |
| b. Gross administrative fees accrued | 22,927,076 | 9,365,600 | 32,292,676 |
| c. Other income or expenses (including interest paid to or received from plans) | 0 | 0 | 0 |
| d. Gross expenses incurred (claims and administrative) | 113,594,756 | 82,827,024 | 196,421,780 |
| e. Total net gain from operations | \$ 3,616,368 | \$ 0 | \$ 3,616,368 |

- 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 September 30, 2018 and December 31, 2017:

| Description for each class of asset or liability | September 30, 2018 | | | |
|--|-----------------------|----------------------|-------------|-----------------------|
| | Level 1 | Level 2 | Level 3 | Total |
| a. Assets at fair value | | | | |
| Bonds below investment grade: | | | | |
| Commercial mortgage-backed securities | \$ 0 | \$ 457,798 | \$ 0 | \$ 457,798 |
| High yield corporate bonds | 107,258 | 1,059,570 | 0 | 1,166,828 |
| Asset-backed securities | 0 | 363,274 | 0 | 363,274 |
| Convertible bonds | 2,482,698 | 6,348,475 | 0 | 8,831,173 |
| Bank loans | 0 | 5,048,997 | 0 | 5,048,997 |
| Stocks: | | | | |
| Preferred stocks | 17,042,843 | 5,575,359 | 0 | 22,618,202 |
| Domestic large capitalization common stocks | 115,700,529 | 0 | 0 | 115,700,529 |
| Total assets at fair value | <u>\$ 135,333,328</u> | <u>\$ 18,853,473</u> | <u>\$ 0</u> | <u>\$ 154,186,801</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 during the period ended September 30, 2018 for financial assets measured and reported at fair value:

| Type of Financial Instrument | Transfers from Level 1 to Level 2 | Transfers from Level 2 to Level 1 |
|------------------------------|--------------------------------------|--------------------------------------|
| | Preferred stock | \$ 97,728 |
| Total transfers | <u>\$ 97,728</u> | <u>\$ 229,500</u> |

Transfers between Level 1 and 2 are due to the availability of unadjusted quoted prices for the period ended September 30, 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 September 30, 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.

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.

Notes to Financial Statement

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 September 30, 2018 and December 31, 2017.

Quantitative information regarding commercial mortgage-backed securities and asset-backed securities that are measured and reported at fair value at September 30, 2018 is as follows:

Commercial mortgage-backed securities

- The average credit rating was BB.
- The weighted average duration of the securities was approximately 3.9 years.

Asset-backed securities

- The average credit rating was BB.
- The weighted average duration of the securities was approximately 4.6 years.

(5) The Company had no derivative assets or liabilities as of September 30, 2018 or December 31, 2017.

C. The following tables provide information about the fair value of the Company's financial assets as of September 30, 2018 and December 31, 2017:

| Type of Financial Instrument | September 30, 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 | \$ 38,430,702 | \$ 39,382,664 | \$ 33,508,226 | \$ 4,922,476 | \$ 0 | \$ 0 |
| States, municipalities and political subdivisions | 106,595,143 | 106,959,812 | 0 | 106,595,143 | 0 | 0 |
| Foreign securities, including Canada | 7,252,516 | 7,359,006 | 202,366 | 7,050,150 | 0 | 0 |
| Agency mortgage-backed securities | 33,473,042 | 34,577,523 | 0 | 33,473,042 | 0 | 0 |
| Commercial mortgage-backed securities | 33,822,889 | 34,110,681 | 0 | 33,822,889 | 0 | 0 |
| High yield corporate bonds | 2,374,268 | 2,360,760 | 281,035 | 2,093,233 | 0 | 0 |
| Asset-backed securities | 46,104,917 | 46,316,148 | 0 | 46,104,917 | 0 | 0 |
| Investment grade corporate bonds | 89,551,945 | 91,193,647 | 1,449,106 | 88,102,839 | 0 | 0 |
| Convertible bonds | 34,623,989 | 33,936,279 | 12,215,195 | 22,408,794 | 0 | 0 |
| Bank loans | 38,095,772 | 37,957,940 | 0 | 38,095,772 | 0 | 0 |
| Total bonds | 430,325,183 | 434,154,460 | 47,655,928 | 382,669,255 | 0 | 0 |
| Stocks: | | | | | | |
| Preferred stocks | 22,618,202 | 22,618,202 | 17,042,843 | 5,575,359 | 0 | 0 |
| Domestic large capitalization common stocks | 115,700,529 | 115,700,529 | 115,700,529 | 0 | 0 | 0 |
| Total stocks | 138,318,731 | 138,318,731 | 132,743,372 | 5,575,359 | 0 | 0 |
| Short-term investments | 1,011,665 | 1,006,687 | 0 | 1,011,665 | 0 | 0 |
| Total bonds and stocks | \$ 569,655,579 | \$ 573,479,878 | \$ 180,399,300 | \$ 389,256,279 | \$ 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 September 30, 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 September 30, 2018 and 2017:

| Line # | Administrative Expenses: | September 30, 2018 | September 30, 2017 | % Change |
|--------|--------------------------------|-----------------------|-----------------------|----------|
| 20 | Claims adjustment expense | \$ 94,006,778 | \$ 86,143,073 | |
| 21 | General administrative expense | 215,585,485 | 167,292,844 | |
| | Total expense | 309,592,263 | 253,435,917 | |
| | ASO administrative fees | 46,470,678 | 45,303,417 | |
| | ASC administrative fees | 32,336,653 | 31,712,651 | |
| | ACA annual fee assessment | (39,706,902) | 0 | |
| | Premium tax | (135,635,391) | (128,844,441) | |
| | Expenses, net of adjustments | <u>\$ 213,057,301</u> | <u>\$ 201,607,544</u> | 5.7% |

Enrollment Changes

For the period ended September 30, 2018, the Company experienced a membership reduction of approximately 6% from December 31, 2017 due to the Division of TennCare's member disenrollment process. This membership reduction has adversely impacted the risk mix of business in the Company's at-risk contracts with the State of Tennessee. This has adversely impacted the Company's results through September 30, 2018 and will continue for the remainder of fiscal year 2018. Due to the change in the mix of business, the Division of TennCare has agreed to evaluate the need for increased premium rates on these contracts for the 2018 benefit year. The Company is currently evaluating the adequacy of 2019 benefit year premium rates as part of its premium deficiency reserve evaluation.

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 September 30, 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 September 30, 2018, \$216,269,700 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 \$11,633,742. The reserve remaining for prior years is \$(6,581,380) as of September 30, 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?

Yes No

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

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

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

| 1 Name of Firm or Individual | 2 Affiliation |
|--|------------------|
| Camden Asset Management, LP | 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 |
| Vanguard Group | U |
| Waterfall Asset Management | U |
| Wellington Management Company, LLP | 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 | U40NQX15J3R08XCCKE979 ... | 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, Inc. | 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 | Camden Asset Management, LP | IUJOPS7WM0VTYSB3XY51 | SEC | NO |
| Exempt | Vanguard Group | C1JB0QNLPT2SSWMJ5W92 | 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 | 86.151% |
| 1.2 A&H cost containment percent | 2.749% |
| 1.3 A&H expense percent excluding cost containment expenses | 13.170% |
| 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

| | | Direct Business Only | | | | | | | |
|--|-------------------|------------------------------|----------------------|--------------------|--|--|----------------------------|---------------------------|------------------------|
| | | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| State, Etc. | Active Status (a) | Accident and Health Premiums | Medicare Title XVIII | Medicaid Title XIX | Federal Employees Health Benefits Program Premiums | Life and Annuity Premiums and Other Considerations | Property/Casualty Premiums | Total Columns 2 Through 7 | Deposit-Type Contracts |
| 1. Alabama (AL) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Alaska (AK) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Arizona (AZ) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Arkansas (AR) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. California (CA) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Colorado (CO) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Connecticut (CT) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Delaware (DE) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. District of Columbia (DC) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Florida (FL) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. Georgia (GA) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Hawaii (HI) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Idaho (ID) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Illinois (IL) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Indiana (IN) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 16. Iowa (IA) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. Kansas (KS) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 18. Kentucky (KY) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 19. Louisiana (LA) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. Maine (ME) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. Maryland (MD) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22. Massachusetts (MA) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23. Michigan (MI) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24. Minnesota (MN) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25. Mississippi (MS) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26. Missouri (MO) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 27. Montana (MT) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Nebraska (NE) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. Nevada (NV) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 30. New Hampshire (NH) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. New Jersey (NJ) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 32. New Mexico (NM) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 33. New York (NY) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 34. North Carolina (NC) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. North Dakota (ND) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36. Ohio (OH) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 37. Oklahoma (OK) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 38. Oregon (OR) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 39. Pennsylvania (PA) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 40. Rhode Island (RI) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 41. South Carolina (SC) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 42. South Dakota (SD) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 43. Tennessee (TN) | L | 0 | 179,739,637 | 1,768,227,841 | 0 | 0 | 0 | 1,947,967,478 | 0 |
| 44. Texas (TX) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 45. Utah (UT) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 46. Vermont (VT) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 47. Virginia (VA) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 48. Washington (WA) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 49. West Virginia (WV) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 50. Wisconsin (WI) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 51. Wyoming (WY) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 52. American Samoa (AS) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam (GU) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico (PR) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 55. U.S. Virgin Islands (VI) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands (MP) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada (CAN) | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate other alien (OT) | X X X | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Subtotal | X X X | 0 | 179,739,637 | 1,768,227,841 | 0 | 0 | 0 | 1,947,967,478 | 0 |
| 60. Reporting entity contributions for Employee Benefit Plans | X X X | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 61. Total (Direct Business) | X X X | 0 | 179,739,637 | 1,768,227,841 | 0 | 0 | 0 | 1,947,967,478 | 0 |
| DETAILS OF WRITE-INS | | | | | | | | | |
| 58001. | X X X | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58002. | X X X | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58003. | X X X | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | X X X | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above) | X X X | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(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

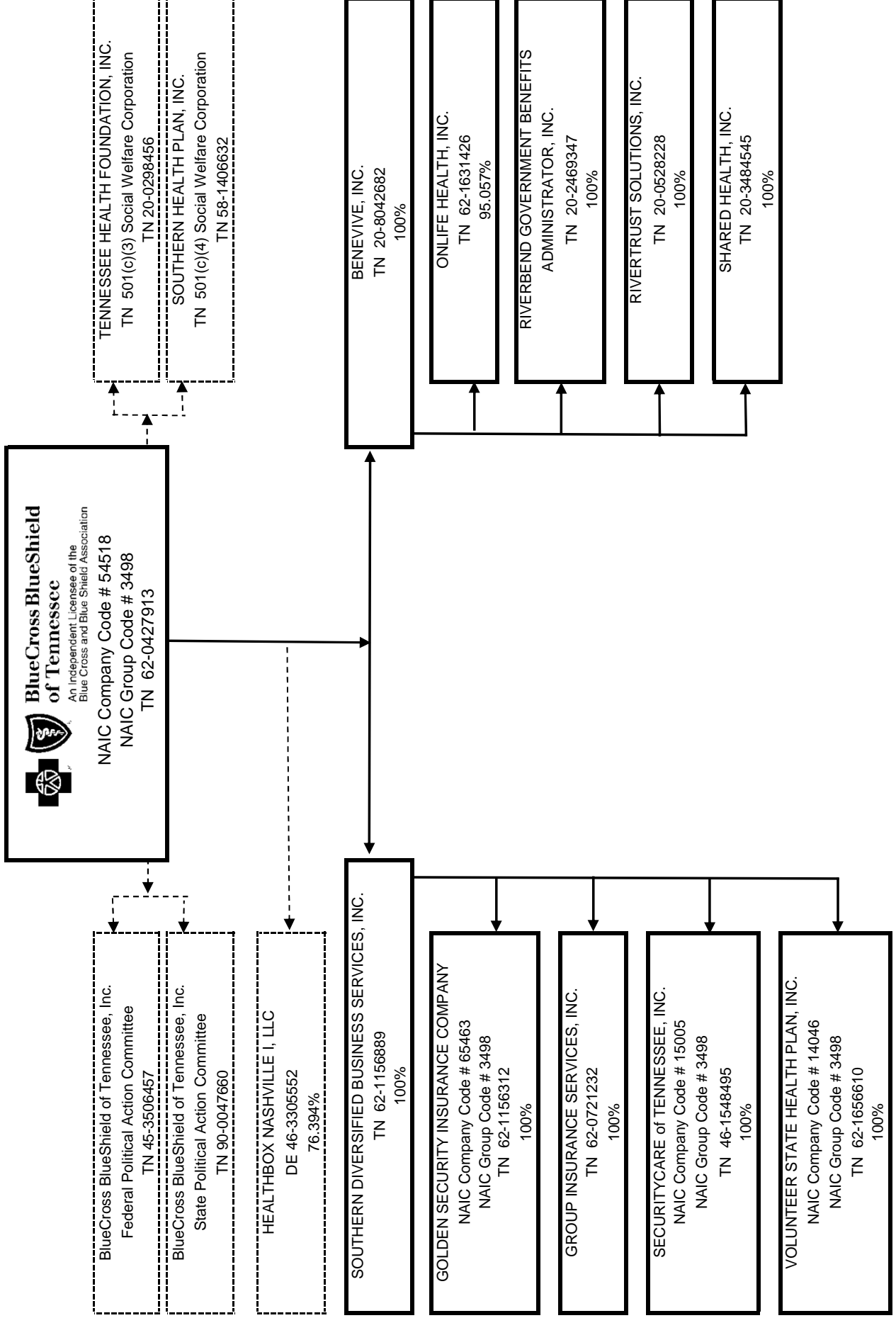
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56

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 Reporting Entity | Directly Controlled by (Name of Entity / Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies) / Person(s) | Is an SCA Filing Required? (Y/N) | * |
| 3498 | BlueCross BlueShield of Tennessee | 545180000 | 62-0427913 | | | | BlueCross BlueShield of Tennessee, Inc. Southern Diversified Business Services, Inc. | TN | UIP | | Ownership | 0.0 | BlueCross BlueShield of Tennessee, Inc. | N | |
| 0000 | | | 62-1156889 | | | | | TN | UDP | BlueCross BlueShield of Tennessee, Inc. | Ownership | 100.0 | BlueCross BlueShield of Tennessee, Inc. | N | |
| 3498 | BlueCross BlueShield of Tennessee | 14046 | 62-1656610 | | | | Volunteer State Health Plan, Inc. | TN | RE | Southern Diversified Business Services, Inc. | Ownership | 100.0 | BlueCross BlueShield of Tennessee, Inc. | N | |
| 3498 | BlueCross BlueShield of Tennessee, Inc. | 65463 | 62-1156312 | | | | Golden Security Insurance Company | TN | IA | Southern Diversified Business Services, Inc. | Ownership | 100.0 | BlueCross BlueShield of Tennessee, Inc. | N | |
| 0000 | | 15005 | 46-1548495 | | | | SecurityCare of Tennessee, Inc. | TN | IA | Southern Diversified Business Services, Inc. | Ownership | 100.0 | BlueCross BlueShield of Tennessee, Inc. | N | |
| 0000 | | 00000 | 62-0721232 | | | | Group Insurance Services | TN | IA | Southern Diversified Business Services, Inc. | Ownership | 100.0 | BlueCross BlueShield of Tennessee, Inc. | N | |
| 0000 | | 00000 | 20-8042682 | | | | BeneVive, Inc. | TN | NIA | BlueCross BlueShield of Tennessee, Inc. | Ownership | 100.0 | BlueCross BlueShield of Tennessee, Inc. | N | |
| 0000 | | 00000 | 62-1631426 | | | | Onlife Health, Inc. | TN | NIA | BeneVive, Inc. | Ownership | 95.1 | BlueCross BlueShield of Tennessee, Inc. | N | |
| 0000 | | 00000 | 20-2469347 | | | | Riverbend Government Benefits Administrator, Inc. | TN | NIA | BeneVive, Inc. | Ownership | 100.0 | BlueCross BlueShield of Tennessee, Inc. | N | |
| 0000 | | 00000 | 20-0528228 | | | | River Trust Solutions, Inc. | TN | NIA | BeneVive, Inc. | Ownership | 100.0 | BlueCross BlueShield of Tennessee, Inc. | N | |
| 0000 | | 00000 | 20-3484545 | | | | Shared Health, Inc. | TN | NIA | BeneVive, Inc. | Ownership | 100.0 | BlueCross BlueShield of Tennessee, Inc. | N | |
| 0000 | | 00000 | 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



14046201836500003

2018

Document Code: 365

OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF **September 30, 2018** OF THE **Volunteer State Health Plan, Inc.**
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 |

NONE

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 |

NONE

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 | 241,931 | 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 | 7 | 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) | 241,924 | 0 |
| 12. Deduct total nonadmitted amounts | 0 | 0 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 241,924 | 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 | 451,495,719 | 342,519,321 |
| 3. Accrual of discount | 371,182 | 163,033 |
| 4. Unrealized valuation increase (decrease) | 2,900,899 | 15,675,036 |
| 5. Total gain (loss) on disposals | 2,545,680 | 653,604 |
| 6. Deduct consideration for bonds and stocks disposed of | 349,029,174 | 323,294,159 |
| 7. Deduct amortization of premium | 1,951,279 | 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 | 796,272 | 2,066,292 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 9,503 | 0 |
| 11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) | 572,473,191 | 466,926,934 |
| 12. Deduct total nonadmitted amounts | 0 | 0 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 572,473,191 | 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) | 366,739,289 | 27,173,378 | 114,756,202 | (830,268) | 334,430,259 | 366,739,289 | 278,326,197 | 263,177,356 |
| 2. NAIC 2 (a) | 103,931,886 | 13,527,992 | 23,569,833 | 1,940,430 | 87,688,167 | 103,931,886 | 95,830,475 | 72,685,786 |
| 3. NAIC 3 (a) | 56,043,172 | 8,543,151 | 10,046,168 | (4,063,978) | 20,318,911 | 56,043,172 | 50,476,178 | 15,431,775 |
| 4. NAIC 4 (a) | 8,695,543 | 1,115,212 | 1,853,987 | 2,571,527 | 1,186,425 | 8,695,543 | 10,528,295 | 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 | 535,409,890 | 50,359,734 | 150,226,189 | (382,289) | 443,623,761 | 535,409,890 | 435,161,146 | 352,306,549 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 0 | 0 | 0 | 0 | 214,455 | 0 | 0 | 2,379,563 |
| 9. NAIC 2 | 24,585,410 | 2,642,953 | 8,081,974 | (391,626) | 21,225,825 | 24,585,410 | 18,754,763 | 11,903,121 |
| 10. NAIC 3 | 3,924,617 | 1,341,671 | 1,543,931 | 141,081 | 4,829,232 | 3,924,617 | 3,863,439 | 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 | 28,510,027 | 3,984,625 | 9,625,905 | (250,545) | 26,269,512 | 28,510,027 | 22,618,202 | 15,639,507 |
| 15. Total Bonds & Preferred Stock | 563,919,917 | 54,344,358 | 159,852,094 | (632,833) | 469,893,273 | 563,919,917 | 457,779,348 | 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 \$.....355,416; NAIC 2 \$.....275,769; NAIC 3 \$.....375,501; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

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

| | 1 Book/Adjusted Carrying Value | 2 Par Value | 3 Actual Cost | 4 Interest Collected Year To Date | 5 Paid for Accrued Interest Year To Date |
|-----------------------|---|----------------|---------------------|---|---|
| 9199999. Totals | 1,006,687 | X X X | 1,011,513 | 4,603 | 2,120 |

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 | 2,015,291 | 2,206,183,698 |
| 3. Accrual of discount | 0 | 299 |
| 4. Unrealized valuation increase (decrease) | 0 | 6,778 |
| 5. Total gain (loss) on disposals | 3,513 | (11,502) |
| 6. Deduct consideration received on disposals | 974,566 | 2,310,272,393 |
| 7. Deduct amortization of premium | 17,417 | 8,700 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized | 20,134 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 1,006,687 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,006,687 | 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 |

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| 1 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 | Derivative Instrument(s) Open | | Cash Instrument(s) Held | | | | | |
| | | | | | | | | 9 Description | 10 Book/Adjusted Carrying Value | 11 Fair Value | 12 CUSIP | 13 Description | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16 Fair Value |
| | | | | | | NONE | | | | | | | | | |
| 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 | 2,331,336,243 | 252,910,225 |
| 3. | Accrual of discount | 0 | 0 |
| 4. | Unrealized valuation increase (decrease) | 459 | (6,545) |
| 5. | Total gain (loss) on disposals | 44,238 | (12,967) |
| 6. | Deduct consideration received on disposals | 2,335,333,715 | 179,311,782 |
| 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) | 69,626,156 | 73,578,931 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 69,626,156 | 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 | | 4 Date Acquired | 5 Name of Vendor | 6 Actual Cost at Time of Acquisition | 7 Amount of Encumbrances | 8 Book/Adjusted Carrying Value Less Encumbrances | 9 Additional Investment Made After Acquisition |
|---------------------------------|---------------|-------|--------------------|---------------------|---|--------------------------------|--|--|
| | City | State | | | | | | |
| | NONE | | | | | | | |
| 0399999 Totals | | | | | 0 | | | 0 |

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

| 1 Description of Property | 2 City | 3 State | 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 |

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 | | 3 State | 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 | City | | | | | | | | | | | | | | | | | |
| NONE | | | | | | | | | | | | | | | | | | | |
| 0599999 Totals | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

SCHEDULE BA - PART 2

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

| 1 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 | | | | | | | | | |
| Surplus Debentures - Unaffiliated | | | | | | | | | | | | |
| 638671AK3 | NATIONWIDE MUTUAL INSURAN 144A | | US | Non Broker Trade | 1FE | 09/30/2018 | | 241,932 | 0 | 0 | 0 | 0.000 |
| 2399999 | Subtotal - Surplus Debentures - Unaffiliated | | | | | | | 241,932 | 0 | 0 | 0 | X X X |
| 4499999 | Total - Unaffiliated | | | | | | | 241,932 | 0 | 0 | 0 | X X X |
| 4599999 | Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | X X X |
| 4699999 | TOTALS | | | | | | | 241,932 | 0 | 0 | 0 | X X X |

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 | Change in Book/Adjusted Carrying Value | | | | | | | | | | 20 Investment Income | | | | | | |
|------------------------------|-----------------------------|---------------|-------|---|-------------------------------------|-----------------------|---|--|---|---|--|---|--|--|---------------------|---|---|----------------------------|--|---|---|---|---|---|
| | | City | State | | | | | 9 Unrealized Valuation Increase (Decrease) | 10 Current Years (Depreciation) or (Amortization)/ Accretion | 11 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 | | | | | |
| 4499999 | Total - Unaffiliated | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 4699999 | TOTALS | | | | | | 0 | 0 | 0 | 0 | 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 | | | | | | | | | |
| 9128284P2 | U S TREASURY NOTE | | 08/29/2018 | VARIOUS | X X X | 9,097,135 | 9,128,000 | 58,563 | 1 |
| 9128284W7 | U S TREASURY NOTE | | 09/05/2018 | Nomura Secs NY | X X X | 2,731,772 | 2,729,000 | 4,690 | 1 |
| 9128285A4 | U S TREASURY NOTE | | 09/27/2018 | VARIOUS | X X X | 1,508,782 | 1,515,000 | 932 | 1 |
| 0599999 | Subtotal - Bonds - U.S. Governments | | | | X X X | 13,337,689 | 13,372,000 | 64,186 | X X X |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | |
| 134159YQ9 | CAMPBELL CA UNION HIGH SCH DIS | | 08/16/2018 | Dain Rauscher | X X X | 488,841 | 465,000 | 0 | 1FE |
| 517138XX6 | LARIMER CNTY CO SCH DIST #R-1P | | 09/13/2018 | Dain Rauscher | X X X | 355,824 | 335,000 | 0 | 1FE |
| 569203NH1 | MARION & POLK CNTYS OR SCH DIS | | 07/12/2018 | VENDOR CODE FE5 NOT IN TABLE | X X X | 1,404,866 | 1,195,000 | 0 | 1FE |
| 1799999 | Subtotal - Bonds - U.S. States, Territories and Possessions | | | | X X X | 2,249,530 | 1,995,000 | 0 | X X X |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | |
| 24918TAK3 | DENVER CO HLTH & HOSP AUTH COP | | 09/01/2018 | Donaldson Lufkin | X X X | 169,046 | 150,000 | 0 | 2FE |
| 24918TAL1 | DENVER CO HLTH & HOSP AUTH COP | | 09/01/2018 | Donaldson Lufkin | X X X | 112,331 | 100,000 | 0 | 2FE |
| 24918TAM9 | DENVER CO HLTH & HOSP AUTH COP | | 09/01/2018 | Donaldson Lufkin | X X X | 123,064 | 110,000 | 0 | 2FE |
| 2499999 | Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | X X X | 404,440 | 360,000 | 0 | X X X |
| Bonds - U.S. Special Revenue, Special Assessment | | | | | | | | | |
| 040507QB4 | ARIZONA ST HLTH FACS AUTH | | 07/26/2018 | Chemical Securities | X X X | 200,000 | 200,000 | 99 | 1FE |
| 3137AQY69 | FILMC MULTICLASS MTG 4058 P | | 07/01/2018 | Salomon Brothers | X X X | 1,342,601 | 1,310,654 | 291 | 1 |
| 3138X02G2 | FNMA POOL #0AU1674 | | 08/01/2018 | Cantor Fitzgerald | X X X | 725,103 | 737,198 | 1,029 | 1 |
| 41979AZR6 | HAWAII ST ARPTS SYS REVENUE | | 08/10/2018 | Morgan Stanley | X X X | 363,429 | 310,000 | 0 | 1FE |
| 41979AZS4 | HAWAII ST ARPTS SYS REVENUE | | 08/10/2018 | Morgan Stanley | X X X | 361,122 | 310,000 | 0 | 1FE |
| 57584YLW7 | MASSACHUSETTS ST DEV FIN AGY R | | 08/01/2018 | Barclays BK PLC | X X X | 384,784 | 335,000 | 0 | 2FE |
| 57584YLX5 | MASSACHUSETTS ST DEV FIN AGY R | | 08/01/2018 | Barclays BK PLC | X X X | 434,712 | 380,000 | 0 | 2FE |
| 64577BLA0 | NEW JERSEY ST ECON DEV AUTH RE | | 08/07/2018 | Donaldson Lufkin | X X X | 432,935 | 425,000 | 2,835 | 2FE |
| 6461363Q2 | NEW JERSEY ST TRANSPRTN TRUSTF | | 07/18/2018 | Morgan Stanley | X X X | 996,246 | 900,000 | 0 | 2FE |
| 64972H537 | NEW YORK CITY NY TRANSITIONAL | | 07/19/2018 | Donaldson Lufkin | X X X | 1,472,118 | 1,265,000 | 0 | 1FE |
| 64990GFX5 | NEW YORK ST DORM AUTH REVENUES | | 07/27/2018 | Merrill Lynch | X X X | 759,473 | 655,000 | 0 | 2FE |
| 89602RED3 | TRIBOROUGH BRIDGE & TUNNEL AUT | | 09/17/2018 | Goldman Sachs NY | X X X | 800,000 | 800,000 | 401 | 1FE |
| 95662ZR30 | WEST VIRGINIA ST HOSP FIN AUTH | | 08/29/2018 | Chemical Securities | X X X | 849,926 | 745,000 | 0 | 2FE |
| 3199999 | Subtotal - Bonds - U.S. Special Revenue, Special Assessment | | | | X X X | 9,122,449 | 8,372,852 | 4,656 | X X X |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 05565AAN3 | BNP PARIBAS SA 144A | D | 08/13/2018 | CREDIT AGRICOLE USA | X X X | 209,400 | 200,000 | 7,211 | 2FE |
| 58733RAC6 | MERCADOLIBRE INC 144A | D | 08/22/2018 | Goldman Sachs NY | X X X | 75,000 | 75,000 | 0 | 3FE |
| 62952QAB6 | NXP SEMICONDUCTORS NV | D | 07/31/2018 | Merrill Lynch | X X X | 414,177 | 375,000 | 635 | 3FE |
| L8030PAF5 | SAMSONITE INTERNATIONAL 4/18 | D | 07/19/2018 | Non Broker Trade | X X X | 833,991 | 835,000 | 0 | 2FE |
| 92916XAE7 | VOYA CLO 2013-3 LTD 3A BR 144A | D | 08/13/2018 | Morgan Stanley | X X X | 400,424 | 400,000 | 1,395 | 1FE |
| 00912XBE3 | AIR LEASE CORP | | 09/10/2018 | First Union Cap Mkts | X X X | 405,103 | 408,000 | 0 | 2FE |
| 00971TAH4 | AKAWAI TECHNOLOGIES INC 144A | | 08/01/2018 | Jefferies & Co | X X X | 342,300 | 350,000 | 88 | 1FE |
| 000000000 | ALTRA INDUSTRIAL 9/18 TL | | 09/25/2018 | Non Broker Trade | X X X | 244,388 | 245,000 | 0 | 3 |
| 02377JAB0 | AMERICAN AIRLINES 2013-2 | | 08/02/2018 | Bank of America | X X X | 294,778 | 286,551 | 827 | 2FE |
| 031162BV1 | AMGEN INC | | 09/19/2018 | Barclays Cap | X X X | 400,425 | 400,000 | 4,564 | 2FE |
| 128126AC3 | CALAMP CORP 144A | | 07/18/2018 | Goldman Sachs NY | X X X | 50,000 | 50,000 | 0 | 3 |
| 000000000 | CIENA 9/18 COV-LITE TLB | | 09/21/2018 | Non Broker Trade | X X X | 544,319 | 545,000 | 0 | 3 |
| 17325FAL2 | CITIBANK NA | | 08/23/2018 | Non Broker Trade | X X X | 994,530 | 1,000,000 | 1,188 | 1FE |
| 172967GD7 | CITIGROUP INC | | 09/26/2018 | VARIOUS | X X X | 173,500 | 170,000 | 3,177 | 3FE |
| 12596DAA4 | COLT 2018-3 MORTGAGE 3 A1 144A | | 09/07/2018 | NOMURA SECS INTL. FIXED INCOME. NEW YORK | X X X | 414,999 | 415,000 | 468 | 1FE |
| 225447AA9 | CREE INC 144A | | 08/22/2018 | VENDOR CODE FZ5 NOT IN TABLE | X X X | 125,000 | 125,000 | 0 | 3FE |

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) |
| 22818RAM6 | CROWN AMERICAS 1/18 (USD) TLB | | 08/29/2018 | Non Broker Trade | X X X | 105,000 | 105,000 | 0 | 2FE |
| 256163AA4 | DOCUSIGN INC 144A | | 09/14/2018 | Morgan Stanley | X X X | 50,000 | 50,000 | 0 | 3FE |
| 263901AC4 | DUKE ENERGY INDIANA LLC | | 07/05/2018 | Donaldson Lufkin | X X X | 248,707 | 245,000 | 4,441 | 1FE |
| 267475AB7 | DYCOM INDUSTRIES INC | | 08/13/2018 | VARIOUS | X X X | 589,001 | 550,000 | 1,665 | 3 |
| 29250RAK2 | ENBRIDGE ENERGY PARTNERS LP | | 08/03/2018 | Morgan Stanley | X X X | 150,675 | 150,000 | 946 | 3FE |
| 000000000 | ENBRIDGE/GRIZZLY ACQUISITIONS | | 09/28/2018 | Non Broker Trade | X X X | 234,413 | 235,000 | 0 | 3 |
| 29260JAA5 | ENCORE CAPITAL EUROPE FINANCE | | 07/18/2018 | First Boston Corp | X X X | 75,000 | 75,000 | 0 | 3FE |
| 30225VAD9 | EXTRA SPACE STORAGE LP 144A | | 08/01/2018 | Merrill Lynch | X X X | 218,816 | 200,000 | 2,118 | 1FE |
| 345397ZH9 | FORD MOTOR CREDIT CO LLC | | 08/06/2018 | Goldman Sachs NY | X X X | 575,000 | 575,000 | 0 | 2FE |
| 38017BAN6 | GO DADDY 11/17 COV-LITE TLB | | 07/01/2018 | Non Broker Trade | X X X | 248,434 | 249,370 | 0 | 3FE |
| 36255YAE1 | GS MORTGAGE SECUR 3PCK B 144A | | 09/19/2018 | Goldman Sachs NY | X X X | 1,400,000 | 1,400,000 | 0 | 1FE |
| 40573LAG1 | HALMOON PARENT INC 144A | | 09/06/2018 | Morgan Stanley | X X X | 359,000 | 359,000 | 0 | 2FE |
| 45667GAC7 | INFINERA CORP | | 09/07/2018 | Morgan Stanley | X X X | 50,000 | 50,000 | 0 | 3FE |
| 000000000 | LUMENTUM 8/18 COV-LITE TLB | | 08/08/2018 | Non Broker Trade | X X X | 154,613 | 155,000 | 0 | 3 |
| 571183AF9 | MARLIN RECEIVABLES 2 1A D 144A | | 07/17/2018 | Chemical Securities | X X X | 467,875 | 468,000 | 0 | 2FE |
| 59156RBP2 | METLIFE INC | | 07/27/2018 | Donaldson Lufkin | X X X | 51,080 | 50,000 | 335 | 2FE |
| 61761DAW2 | MORGAN STANLEY BANK C6 G 144A | | 08/07/2018 | Morgan Stanley | X X X | 308,599 | 353,000 | 353 | 3FE |
| 61768FAN0 | MORGAN STANLEY CAPI BOP E 144A | | 08/15/2018 | Non Broker Trade | X X X | 1,384,000 | 1,384,000 | 0 | 2FE |
| 62854AAW6 | MYLAN NV | | 09/13/2018 | VENDOR CODE G28 NOT IN TABLE | X X X | 246,113 | 250,000 | 2,013 | 2FE |
| 62854AAN4 | MYLAN NV | | 09/19/2018 | VARIOUS | X X X | 260,449 | 275,000 | 2,726 | 2FE |
| 65473PAC9 | NISOURCE INC 144A | | 07/30/2018 | Chemical Securities | X X X | 179,400 | 180,000 | 1,413 | 3FE |
| 62937NAW7 | NRG ENERGY 6/16 COV-LITE TLB | | 07/01/2018 | Non Broker Trade | X X X | 248,740 | 249,364 | 0 | 2FE |
| 67020YAK6 | NUANCE COMMUNICATIONS INC | | 08/15/2018 | MIZUHO SECURITIES USA INC, NEW YORK | X X X | 186,294 | 200,000 | 344 | 3FE |
| 682189AK1 | ON SEMICONDUCTOR CORP | | 09/26/2018 | VENDOR CODE FZU NOT IN TABLE | X X X | 761,591 | 650,000 | 2,054 | 3FE |
| 697435AC9 | PALO ALTO NETWORKS INC 144A | | 07/10/2018 | Smith Barney | X X X | 225,000 | 225,000 | 0 | 4FE |
| 703343AA1 | PATRICK INDUSTRIES INC 144A | | 08/01/2018 | VARIOUS | X X X | 761,271 | 800,000 | 1,884 | 3 |
| 000000000 | PENN NATIONAL GAMING 8/18 TL | | 08/15/2018 | Non Broker Trade | X X X | 259,350 | 260,000 | 359 | 3FE |
| 75917AF3 | RAMBUS INC 144A | | 09/14/2018 | VENDOR CODE FZR NOT IN TABLE | X X X | 183,993 | 200,000 | 0 | 3FE |
| 75737FAA6 | REDFIN CORP | | 07/19/2018 | Goldman Sachs NY | X X X | 25,000 | 25,000 | 0 | 2FE |
| 78572XAE1 | SABRA HEALTH CARE LP / SABRA C | | 07/12/2018 | Bank of America | X X X | 152,625 | 150,000 | 3,781 | 2FE |
| 848637AA2 | SPLUNK INC 144A | | 09/19/2018 | Morgan Stanley | X X X | 100,000 | 100,000 | 0 | 3 |
| 848637AB0 | SPLUNK INC 144A | | 09/19/2018 | Morgan Stanley | X X X | 375,000 | 375,000 | 0 | 3 |
| 78466DBF0 | SS&C TECHNOLOGIES 8/18 ADD-ON | | 08/16/2018 | Non Broker Trade | X X X | 99,750 | 100,000 | 0 | 3FE |
| 87157DAD1 | SYNAPTICS INC | | 08/01/2018 | Nomura Secs Intl | X X X | 96,337 | 100,000 | 67 | 1FE |
| 88327HAL7 | THARALDSON HOTEL PO THL D 144A | | 07/01/2018 | Chemical Securities | X X X | 876,695 | 871,791 | 0 | 2FE |
| 89231AAD3 | TOYOTA AUTO RECEIVABLES 2 C A3 | | 08/14/2018 | Salomon Brothers | X X X | 424,924 | 425,000 | 0 | 1FE |
| 89364MBF8 | TRANSIDGM 5/18 COV-LITE TLF | | 07/04/2018 | Non Broker Trade | X X X | 498,127 | 498,750 | 0 | 4FE |
| 89334GAV6 | TRANSUNION 6/18 INCREMENTAL | | 07/01/2018 | Non Broker Trade | X X X | 384,038 | 385,000 | 0 | 3FE |
| 90266HAL6 | UBS COMMERCIAL MOR NYCH D 144A | | 08/09/2018 | Robert Baird & Co | X X X | 1,515,540 | 1,508,000 | 5,068 | 2FE |
| 92210MAY0 | VANTIV 5/18 COV-LITE TLB4 | | 07/01/2018 | Non Broker Trade | X X X | 982,538 | 982,538 | 0 | 3FE |
| 928298AN8 | VISHAY INTERTECHNOLOGY IN 144A | | 09/18/2018 | VARIOUS | X X X | 605,103 | 625,000 | 3,003 | 3FE |
| 88233FAK6 | VISTRA (TXU/TECH) 6/18 | | 07/19/2018 | Non Broker Trade | X X X | 818,361 | 820,000 | 0 | 2FE |
| 94988HAP6 | WELLS FARGO COMMERC LC5 D 144A | | 09/17/2018 | BMO CAPITAL MARKETS CORP, CHICAGO | X X X | 31,760 | 32,000 | 79 | 1FM |
| 92890PBJ2 | WFRBS COMMERCIAL MO C14 E 144A | | 09/26/2018 | Morgan Stanley | X X X | 152,705 | 201,000 | 490 | 3FE |
| 98162CAC5 | WORLD OMNI AUTOMOBILE LE B A2B | | 09/11/2018 | Wells Fargo Securities LLC | X X X | 1,000,000 | 1,000,000 | 0 | 1FE |
| 98954MAB7 | ZILLOW GROUP INC | | 09/18/2018 | VENDOR CODE FZU NOT IN TABLE | X X X | 392,086 | 350,000 | 1,744 | 4 |
| 67077MAL2 | NUTRIEN LTD | D | 07/09/2018 | MARKETAXESS CORP, NJ | X X X | 61,301 | 65,000 | 707 | 2FE |
| 89114QC71 | TORONTO-DOMINION BANK/THE | D | 09/10/2018 | BK OF NEW YORK MELLONTORONTO DOMINION | X X X | 392,917 | 393,000 | 0 | 1FE |
| 3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | X X X | 24,889,553 | 24,829,363 | 55,141 | X X X |
| 8399997 Subtotal - Bonds - Part 3 | | | | | X X X | 50,003,661 | 48,929,215 | 123,982 | 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 | 50,003,661 | 48,929,215 | 123,982 | 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) |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 75968N309 | RENAISSANCERE HOLDINGS LTD | D | 07/02/2018 | Bear Stearns | 1,426,000 | 36,019 | 0.00 | 0 | P2LFE |
| 00850L203 | AGRIBANK FCB | | 07/05/2018 | Janney Montgomery Scott | 750,000 | 81,563 | 0.00 | 0 | P2UFE |
| 02593Z708 | AMERICAN FINANCIAL GROUP INC/O | | 07/12/2018 | VARIOUS | 3,855,000 | 99,459 | 25.00 | 0 | RP2LFE |
| 00206R409 | AT&T INC | | 08/20/2018 | VARIOUS | 13,200,000 | 326,878 | 25.00 | 0 | RP2LFE |
| 060505195 | BANK OF AMERICA CORP | | 08/22/2018 | VARIOUS | 20,000,000 | 504,713 | 0.00 | 0 | P2LFE |
| 060505229 | BANK OF AMERICA CORP | | 07/02/2018 | Bear Stearns | 100,000 | 2,609 | 0.00 | 0 | P2LFE |
| 14040H402 | CAPITAL ONE FINANCIAL CORP | | 07/13/2018 | VARIOUS | 4,200,000 | 108,109 | 0.00 | 0 | P3LFE |
| 14040H600 | CAPITAL ONE FINANCIAL CORP | | 07/13/2018 | Bear Stearns | 3,851,000 | 100,634 | 0.00 | 0 | P3LFE |
| 15189TAS6 | CENTERPOINT ENERGY INC | | 08/15/2018 | Morgan Stanley | 380,000,000 | 380,000 | 0.00 | 0 | P2UFE |
| 172967366 | CITIGROUP INC | | 07/13/2018 | VARIOUS | 9,900,000 | 249,915 | 0.00 | 0 | P3LFE |
| 172967JM4 | CITIGROUP INC | | 07/30/2018 | Montgomery Secs | 110,000,000 | 111,430 | 0.00 | 1,382 | P3UFE |
| 172967KM2 | CITIGROUP INC | | 07/27/2018 | Bank of America | 115,000,000 | 119,876 | 0.00 | 3,314 | P3FE |
| 125896852 | CMS ENERGY CORP | | 09/21/2018 | SBC Capital Mkts | 2,900,000 | 71,577 | 0.00 | 0 | P2FE |
| 4116518504 | HARTFORD FINANCIAL SERVICES GR | | 09/07/2018 | VARIOUS | 3,070,000 | 87,092 | 25.00 | 0 | RP2LFE |
| 493267876 | KEYCORP | | 07/27/2018 | VARIOUS | 4,064,000 | 100,798 | 0.00 | 0 | P3LFE |
| 49446R711 | KIMCO REALTY CORP | | 08/08/2018 | VARIOUS | 1,500,000 | 34,069 | 25.00 | 0 | P2LFE |
| 514666AN6 | LAND O' LAKES INC 144A | | 09/13/2018 | First Union Cap Mkts | 100,000,000 | 100,000 | 0.00 | 0 | P3FE |
| 617474AA9 | MORGAN STANLEY | | 07/30/2018 | Donaldson Lufkin | 200,000,000 | 206,400 | 0.00 | 493 | P3UFE |
| 693475857 | PNC FINANCIAL SERVICES GROUP I | | 09/10/2018 | Jefferies & Co | 5,082,000 | 137,487 | 0.00 | 0 | P2LFE |
| 744320805 | PRUDENTIAL FINANCIAL INC | | 08/07/2018 | VARIOUS | 9,000,000 | 223,098 | 25.00 | 0 | RP2FE |
| 842587206 | SOUTHERN CO/THE | | 07/13/2018 | VARIOUS | 2,260,000 | 59,210 | 25.00 | 0 | RP2LFE |
| 857477BA0 | STATE STREET CORP | | 09/21/2018 | Bank of America | 175,000,000 | 174,781 | 0.00 | 0 | P2FE |
| 91529Y601 | UNUM GROUP | | 08/02/2018 | VARIOUS | 5,350,000 | 134,509 | 0.00 | 0 | P3FE |
| 902973759 | US BANCORP | | 08/08/2018 | VARIOUS | 16,975,000 | 424,397 | 0.00 | 0 | P2LFE |
| 929089AG5 | VOYA FINANCIAL INC | | 09/05/2018 | Alex Brown & Sons | 110,000,000 | 110,000 | 0.00 | 0 | P3FE |
| 8495999 Subtotal | - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | X X X | 3,984,625 | X X X | 5,189 | X X X |
| 8999997 Subtotal | - Preferred Stocks - Part 3 | | | | X X X | 3,984,625 | X X X | 5,189 | X X X |
| 8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly) | | | | | | | | | |
| 8999999 Subtotal | - Preferred Stocks | | | | X X X | X X X | X X X | X X X | X X X |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| N6596X109 | NXP SEMICONDUCTORS NV | D | 07/31/2018 | ITG INC, NEW YORK | 122,000 | 11,657 | X X X | 0 | L |
| 008252108 | AFFILIATED MANAGERS GROUP INC | | 07/31/2018 | ITG INC, NEW YORK | 51,000 | 8,200 | X X X | 0 | L |
| 012653101 | ALBEMARLE CORP | | 07/31/2018 | ITG INC, NEW YORK | 128,000 | 12,041 | X X X | 0 | L |
| G0177J108 | ALLERGAN PLC | | 07/31/2018 | ITG INC, NEW YORK | 335,000 | 61,681 | X X X | 0 | L |
| 026874784 | AMERICAN INTL GROUP INC COM | | 07/31/2018 | ITG INC, NEW YORK | 1,409,000 | 77,696 | X X X | 0 | L |
| 831865209 | AO SMITH CORP | | 07/31/2018 | ITG INC, NEW YORK | 537,000 | 31,984 | X X X | 0 | L |
| 037411105 | APACHE CORP COM | | 07/31/2018 | ITG INC, NEW YORK | 1,045,000 | 48,122 | X X X | 0 | L |
| 03965L100 | ARCONIC INC | | 07/31/2018 | ITG INC, NEW YORK | 1,579,000 | 34,265 | X X X | 0 | L |
| 00206R102 | AT & T INC COM | | 07/31/2018 | ITG INC, NEW YORK | 4,685,000 | 150,435 | X X X | 0 | L |
| 06417N103 | BANK OZK | | 07/16/2018 | Donaldson Lufkin | 189,000 | 8,725 | X X X | 0 | L |
| 093671105 | BLOCK H & R INC COM | | 07/31/2018 | ITG INC, NEW YORK | 196,000 | 4,929 | X X X | 0 | L |
| 10922N103 | BRIGHTHOUSE FINANCIAL INC | | 07/31/2018 | ITG INC, NEW YORK | 174,000 | 7,541 | X X X | 0 | L |
| 11282X103 | BROOKFIELD PROPERTY REIT INC | | 08/28/2018 | ITG INC, NEW YORK | 1,419,385 | 28,664 | X X X | 0 | L |
| 134429109 | CAMPBELL SOUP CO COM | | 07/31/2018 | ITG INC, NEW YORK | 80,000 | 3,257 | X X X | 0 | L |
| 151020104 | CELGENE CORP | | 07/31/2018 | ITG INC, NEW YORK | 999,000 | 89,890 | X X X | 0 | L |
| 16119P108 | CHARTER COMMUNICATIONS INC | | 07/31/2018 | ITG INC, NEW YORK | 141,000 | 42,936 | X X X | 0 | L |
| 194162103 | COLGATE PALMOLIVE CO | | 07/31/2018 | ITG INC, NEW YORK | 57,000 | 3,816 | X X X | 0 | L |
| 20605P101 | CONCHO RESOURCES INC/MIDLAND T | | 07/19/2018 | Donaldson Lufkin | 26,560 | 2,695 | X X X | 0 | L |
| 217204106 | COPART INC | | 07/31/2018 | ITG INC, NEW YORK | 748,000 | 42,971 | X X X | 0 | L |
| 126650100 | CVS CORP | | 07/31/2018 | ITG INC, NEW YORK | 1,290,000 | 84,446 | 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) |
| 244199105 | DEERE & CO COM | | 07/31/2018 | ITG INC, NEW YORK | 451,000 | 65,568 | XXX | 0 | L |
| 25179M103 | DEVON ENERGY CORP NEW COM | | 07/31/2018 | ITG INC, NEW YORK | 618,000 | 27,798 | XXX | 0 | L |
| 297178105 | ESSEX PPTY TR | | 07/31/2018 | ITG INC, NEW YORK | 89,000 | 21,382 | XXX | 0 | L |
| 345605109 | FOREST CITY REALTY TRUST INC | | 07/31/2018 | ITG INC, NEW YORK | 307,000 | 7,669 | XXX | 0 | L |
| 354613101 | FRANKLIN RES INC COM | | 07/31/2018 | ITG INC, NEW YORK | 372,000 | 12,927 | XXX | 0 | L |
| 35671D857 | FREEMPT MCMORAN COPPER B | | 07/31/2018 | ITG INC, NEW YORK | 919,000 | 15,200 | XXX | 0 | L |
| G3922B107 | GENPACT LTD | | 07/31/2018 | ITG INC, NEW YORK | 137,000 | 4,157 | XXX | 0 | L |
| 375558103 | GILEAD SCIENCES INC COM | | 07/31/2018 | ITG INC, NEW YORK | 710,000 | 55,366 | XXX | 0 | L |
| 382550101 | GOODYEAR TIRE & RUBR CO COM | | 07/31/2018 | ITG INC, NEW YORK | 1,147,000 | 27,681 | XXX | 0 | L |
| 40414L109 | HCP INC COM | | 07/31/2018 | ITG INC, NEW YORK | 546,000 | 14,152 | XXX | 0 | L |
| 446413106 | HUNTINGTON INGALLS INDUSTRIES | | 07/31/2018 | ITG INC, NEW YORK | 164,000 | 38,179 | XXX | 0 | L |
| 459200101 | IBM CORP COM | | 07/31/2018 | ITG INC, NEW YORK | 576,000 | 83,431 | XXX | 0 | L |
| 452308109 | ILLINOIS TOOL WKS INC COM | | 07/31/2018 | ITG INC, NEW YORK | 329,000 | 47,142 | XXX | 0 | L |
| G491BT108 | INVESCO LTD SHS | | 07/31/2018 | ITG INC, NEW YORK | 740,000 | 20,070 | XXX | 0 | L |
| 44980X109 | IPG PHOTONICS CORP | | 07/31/2018 | ITG INC, NEW YORK | 162,000 | 26,777 | XXX | 0 | L |
| 46284V101 | IRON MTN INC PA COM | | 07/31/2018 | ITG INC, NEW YORK | 424,000 | 14,848 | XXX | 0 | L |
| 478160104 | JOHNSON & JOHNSON COM | | 07/31/2018 | ITG INC, NEW YORK | 619,000 | 81,826 | XXX | 0 | L |
| G51502105 | JOHNSON CONTROLS INTERNATIONAL | | 07/31/2018 | ITG INC, NEW YORK | 1,990,000 | 74,679 | XXX | 0 | L |
| 49271V100 | KEURIG DR PEPPER INC | | 07/10/2018 | VARIOUS | 660,000 | 56,503 | XXX | 0 | L |
| 49456B101 | KINDER MORGAN INC/DELAWARE | | 07/31/2018 | ITG INC, NEW YORK | 2,680,000 | 47,490 | XXX | 0 | L |
| 512807108 | LAM RESEARCH CORP | | 07/31/2018 | ITG INC, NEW YORK | 105,000 | 20,027 | XXX | 0 | L |
| 530307305 | LIBERTY BROADBAND CORP | | 07/31/2018 | ITG INC, NEW YORK | 72,000 | 5,775 | XXX | 0 | L |
| 501797104 | LIMITED INC COM | | 07/31/2018 | ITG INC, NEW YORK | 357,000 | 11,328 | XXX | 0 | L |
| 56418H100 | MANPOWERGROUP INC | | 07/31/2018 | ITG INC, NEW YORK | 65,000 | 6,072 | XXX | 0 | L |
| 571748102 | MARSH & MCLENNAN COS INC COM | | 07/31/2018 | ITG INC, NEW YORK | 163,000 | 13,599 | XXX | 0 | L |
| 552953101 | MGM RESORTS INTERNATIONAL | | 07/31/2018 | ITG INC, NEW YORK | 1,855,000 | 58,544 | XXX | 0 | L |
| 594918104 | MICROSOFT CORP COM | | 07/31/2018 | ITG INC, NEW YORK | 11,000 | 1,169 | XXX | 0 | L |
| 60871R209 | MOLSON COORS BREWING CO CL B | | 07/31/2018 | ITG INC, NEW YORK | 42,000 | 2,804 | XXX | 0 | L |
| 609207105 | MONDELEZ INTERNATIONAL INC | | 07/31/2018 | ITG INC, NEW YORK | 313,000 | 13,562 | XXX | 0 | L |
| 61174X109 | MONSTER BEVERAGE CORP | | 07/31/2018 | ITG INC, NEW YORK | 269,000 | 16,258 | XXX | 0 | L |
| 617446448 | MORGAN STANLEY DEAN WITTER & CO | | 07/31/2018 | ITG INC, NEW YORK | 1,599,000 | 80,957 | XXX | 0 | L |
| G6359F103 | NABORS INDUSTRIES LTD | | 07/31/2018 | ITG INC, NEW YORK | 493,000 | 2,968 | XXX | 0 | L |
| 636180101 | NATIONAL FUEL GAS CO | | 07/31/2018 | ITG INC, NEW YORK | 117,000 | 6,283 | XXX | 0 | L |
| 640268108 | NEKTAR THERAPEUTICS | | 07/31/2018 | ITG INC, NEW YORK | 697,000 | 36,641 | XXX | 0 | L |
| 68369X105 | ORACLE CORPORATION COM | | 07/31/2018 | ITG INC, NEW YORK | 3,000,000 | 143,363 | XXX | 0 | L |
| 69331C108 | PG&E CORP COM | | 07/31/2018 | ITG INC, NEW YORK | 913,000 | 39,290 | XXX | 0 | L |
| 69351T106 | PPL CORP COM | | 07/31/2018 | ITG INC, NEW YORK | 313,000 | 8,980 | XXX | 0 | L |
| 742718109 | PROCTER & GAMBLE CO COM | | 07/31/2018 | ITG INC, NEW YORK | 669,000 | 53,948 | XXX | 0 | L |
| 74340W103 | PROLOGIS INC | | 08/22/2018 | ITG INC, NEW YORK | 227,460 | 10,886 | XXX | 0 | L |
| 744320102 | PRUDENTIAL FINL INC | | 07/31/2018 | ITG INC, NEW YORK | 148,000 | 14,918 | XXX | 0 | L |
| 747525103 | QUALCOMM INC | | 07/31/2018 | ITG INC, NEW YORK | 134,000 | 8,605 | XXX | 0 | L |
| 756577102 | RED HAT INC COM | | 07/31/2018 | ITG INC, NEW YORK | 203,000 | 28,793 | XXX | 0 | L |
| 758849103 | REGENCY CENTERS CORP | | 07/31/2018 | ITG INC, NEW YORK | 638,000 | 40,730 | XXX | 0 | L |
| 76133Q102 | RETAIL VALUE INC | | 07/02/2018 | Donaldson Lufkin | 0,700 | .21 | XXX | 0 | L |
| 806857108 | SCHLUMBERGER LTD COM | | 07/31/2018 | ITG INC, NEW YORK | 1,694,000 | 114,593 | XXX | 0 | L |
| 808513105 | SCHWAB CHARLES CORP NEW COM | | 07/31/2018 | ITG INC, NEW YORK | 760,000 | 39,003 | XXX | 0 | L |
| 842587107 | SOUTHERN CO COM | | 07/31/2018 | ITG INC, NEW YORK | 694,000 | 33,555 | XXX | 0 | L |
| 84790A105 | SPECTRUM BRANDS HOLDINGS INC | | 07/16/2018 | Smith Barney | 31,000 | 2,584 | XXX | 0 | L |
| 855244109 | STARBUCKS CORP COM | | 07/31/2018 | ITG INC, NEW YORK | 1,601,000 | 84,181 | XXX | 0 | L |
| 858912108 | STERICYCLE INC COM | | 07/31/2018 | ITG INC, NEW YORK | 119,000 | 8,295 | XXX | 0 | L |
| 87165B103 | SYNCHRONY FINANCIAL | | 07/31/2018 | ITG INC, NEW YORK | 842,000 | 24,502 | XXX | 0 | L |
| 911363109 | UNITED RENTALS INC | | 07/31/2018 | ITG INC, NEW YORK | 109,000 | 16,224 | XXX | 0 | L |
| 949746101 | WELLS FARGO & CO NEW COM | | 07/31/2018 | ITG INC, NEW YORK | 1,113,000 | 64,009 | XXX | 0 | L |
| 95040Q104 | WELLTOWER INC | | 07/31/2018 | ITG INC, NEW YORK | 259,000 | 16,252 | XXX | 0 | L |

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation or Market Indicator (a) |
|------------------------------|--|--------------|--------------------|------------------------|-----------------------------------|------------------|----------------|---|---|
| 959802109 | WESTERN UN CO COM | | 07/31/2018 | ITG INC, NEW YORK | 361,000 | 7,263 | XXX | 0 | L |
| 963320106 | WHIRLPOOL CORP COM | | 07/31/2018 | ITG INC, NEW YORK | 189,000 | 24,690 | XXX | 0 | L |
| 969457100 | WILLIAMS COS INC COM | | 07/31/2018 | ITG INC, NEW YORK | 310,000 | 9,219 | XXX | 0 | L |
| 98956P102 | ZIMMER HOLDINGS | | 07/31/2018 | ITG INC, NEW YORK | 85,000 | 10,649 | XXX | 0 | L |
| 9099999 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | XXX | 2,579,139 | XXX | 0 | XXX |
| 9799997 | Subtotal - Common Stocks - Part 3 | | | | XXX | 2,579,139 | 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 | 2,579,139 | XXX | 0 | XXX |
| 9899999 | Subtotal - Preferred and Common Stocks | | | | XXX | 6,563,764 | XXX | 5,189 | XXX |
| 9999999 | Total - Bonds, Preferred and Common Stocks | | | | XXX | 56,567,425 | XXX | 129,172 | 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 | 15 Change in Book/Adjusted Carrying Value | | | | 16 Book/Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Designation or Market Indicator (e) |
|---|--|--------------------|--------------------|--|--------------------------------|--------------------|----------------|------------------|---|--|--|---|--|---|--|--|-------------------------------------|--|--|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/(Decrease) | 12 Current Years (Amortization)/Accretion | 13 Current Years' Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11 + 12 - 13) | | | | | | | |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | |
| 831620QX4 | SBA GTP PARTN CTFES 2007-20C 1 | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 59,074 | 59,074 | 64,206 | 64,206 | 0 | (5,132) | 0 | 0 | 59,074 | 0 | 0 | 0 | 1,545 | 03/01/2027 | 1 |
| 9126292V1 | U.S. TREASURY NOTE | XXX | 07/30/2018 | Bank of America | XXX | 813,337 | 836,000 | 823,688 | 823,737 | 0 | 2,552 | 0 | 0 | 826,289 | 0 | (12,963) | (12,963) | 10,058 | 09/15/2020 | 1 |
| 9126294P2 | U.S. TREASURY NOTE | XXX | 09/21/2018 | Morgan Stanley | XXX | 4,634,303 | 4,664,000 | 4,666,172 | 4,666,703 | 0 | 4,666,172 | 0 | 0 | 4,666,703 | 0 | (31,406) | (31,406) | 43,915 | 05/15/2021 | 1 |
| 912628F39 | U.S. TREASURY NOTE | XXX | 07/19/2018 | Morgan Stanley | XXX | 991,367 | 1,000,000 | 1,007,266 | 1,002,642 | 0 | 817 | 0 | 0 | 1,001,825 | 0 | (10,457) | (10,457) | 30,630 | 09/30/2019 | 1 |
| 912628J27 | U.S. TREASURY NOTE | XXX | 07/19/2018 | Chemical Securities | XXX | 1,568,145 | 1,650,000 | 1,633,049 | 1,637,239 | 0 | 915 | 0 | 0 | 1,638,154 | 0 | (70,010) | (70,010) | 30,630 | 02/15/2025 | 1 |
| 912628M66 | U.S. TREASURY NOTE | XXX | 07/19/2018 | Chemical Securities | XXX | 2,450,689 | 2,550,000 | 2,543,443 | 2,544,640 | 0 | 341 | 0 | 0 | 2,544,982 | 0 | (94,292) | (94,292) | 38,978 | 11/15/2025 | 1 |
| 912628N48 | U.S. TREASURY NOTE | XXX | 08/29/2018 | VARIOUS | XXX | 6,918,937 | 7,075,000 | 6,968,151 | 6,972,465 | 0 | 17,646 | 0 | 0 | 6,968,820 | 0 | (66,883) | (66,883) | 75,920 | 12/31/2020 | 1 |
| 912628N46 | U.S. TREASURY NOTE | XXX | 07/19/2018 | Chemical Securities | XXX | 1,169,514 | 1,250,000 | 1,252,051 | 1,264,277 | 0 | 677 | 0 | 0 | 1,264,953 | 0 | (85,440) | (85,440) | 19,231 | 02/15/2026 | 1 |
| 912628Q37 | U.S. TREASURY NOTE | XXX | 09/21/2018 | VARIOUS | XXX | 7,693,946 | 7,892,000 | 7,711,756 | 7,748,771 | 0 | 34,014 | 0 | 0 | 7,748,771 | 0 | (51,825) | (51,825) | 63,075 | 03/31/2021 | 1 |
| 912628WV6 | U.S. TREASURY NOTE | XXX | 07/19/2018 | Chemical Securities | XXX | 3,074,813 | 3,100,000 | 3,079,293 | 3,093,251 | 0 | 2,319 | 0 | 0 | 3,095,570 | 0 | (20,788) | (20,788) | 48,844 | 07/31/2019 | 1 |
| 912628Z47 | UNITED STATES TREAS NTS | XXX | 07/23/2018 | Chemical Securities | XXX | 1,170,914 | 1,300,000 | 1,292,637 | 1,293,568 | 0 | 392 | 0 | 0 | 1,293,950 | 0 | (123,036) | (123,036) | 18,315 | 08/15/2026 | 1 |
| 0699999 Subtotal | Bonds - U.S. Governments | XXX | | | XXX | 30,545,039 | 31,502,074 | 31,053,226 | 12,596,016 | 0 | 52,445 | 0 | 0 | 31,122,098 | 0 | (677,059) | (677,059) | 364,567 | X X X | XXX X |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | |
| 087365WY5 | BETHLEHEM PA-AREA SCH DIST | | 09/21/2018 | VENDOR CODE G2U NOT IN TABLE | XXX | 573,335 | 500,000 | 604,620 | 599,073 | 0 | (8,123) | 0 | 0 | 590,949 | 0 | (17,614) | (17,614) | 28,681 | 02/01/2026 | 1FE |
| 134159Y09 | CAMPBELL CA UNION HIGH SCH DIS | XXX | 08/27/2018 | Dain Rauscher | XXX | 491,593 | 465,000 | 488,841 | 499,073 | 0 | (80) | 0 | 0 | 488,761 | 0 | 2,833 | 2,833 | 0 | 08/01/2037 | 1FE |
| 222345HD5 | COUNTRY CLUB HILLS IL | XXX | 09/20/2018 | Donaldson Lufkin | XXX | 131,950 | 125,000 | 131,950 | 131,948 | 0 | (669) | 0 | 0 | 130,379 | 0 | 1,571 | 1,571 | 4,578 | 12/01/2027 | 1FE |
| 226405AY4 | CRESTWOOD VLG IL | | 09/20/2018 | VENDOR CODE G2H NOT IN TABLE | XXX | 701,715 | 645,000 | 714,525 | 707,812 | 0 | (4,974) | 0 | 0 | 702,839 | 0 | (1,124) | (1,124) | 24,994 | 12/15/2025 | 1FE |
| 646020S90 | NEW HAVEN CT | | 07/19/2018 | CITIGROUP GLOBAL MARKETS, INC. | XXX | 1,543,449 | 1,455,000 | 1,539,768 | 1,565,561 | 0 | (21,095) | 15,346 | 15,346 | 1,529,120 | 0 | 14,329 | 14,329 | 71,133 | 08/01/2020 | 1FE |
| 669155FR1 | NORTH EAST TX INDEP SCH DIST | XXX | 08/01/2018 | VARIOUS | XXX | 940,000 | 940,000 | 940,470 | 960,010 | 0 | (363) | 19,179 | 19,179 | 940,467 | 0 | (467) | (467) | 18,800 | 08/01/2042 | 1FE |
| 71915POA5 | PHOENIX OR TALENT SCH DIST #4 | XXX | 09/17/2018 | Raymond James/FL/Saint Petersb | XXX | 427,070 | 1,000,000 | 410,240 | 0 | 0 | 9,162 | 0 | 0 | 419,402 | 0 | 7,668 | 7,668 | 0 | 06/15/2039 | 1FE |
| 1799999 Subtotal | Bonds - U.S. States, Territories and Possessions | XXX | | | XXX | 4,809,113 | 5,130,000 | 4,830,413 | 3,963,903 | 0 | (26,142) | 34,525 | 34,525 | 4,801,917 | 0 | 7,196 | 7,196 | 148,186 | X X X | XXX X |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | |
| 798170AU5 | SAN JOSE CA REDEV AGY SUCCESSO | XXX | 09/14/2018 | Morgan Stanley | XXX | 495,006 | 510,000 | 497,592 | 0 | 0 | 623 | 0 | 0 | 498,215 | 0 | (3,209) | (3,209) | 10,213 | 08/01/2026 | 1FE |
| 2499999 Subtotal | Bonds - U.S. Political Subdivisions of States, Territories and Possessions | XXX | | | XXX | 495,006 | 510,000 | 497,592 | 0 | 0 | 623 | 0 | 0 | 498,215 | 0 | (3,209) | (3,209) | 10,213 | X X X | XXX X |
| Bonds - U.S. Special Revenue, Special Assessment | | | | | | | | | | | | | | | | | | | | |
| 02765UEQ3 | AMERICAN MUNI PWR-OHIO INC OHR | XXX | 09/14/2018 | Raymond James/FL/Saint Petersb | XXX | 610,160 | 500,000 | 653,855 | 653,130 | 0 | (1,542) | 0 | 0 | 651,588 | 0 | (41,428) | (41,428) | 34,224 | 02/15/2050 | 1FE |
| 040507OB4 | ARIZONA ST HLTH FACS AUTH | XXX | 08/01/2018 | Chemical Securities | XXX | 200,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | 0 | 0 | 143 | 01/01/2046 | 1FE |
| 047681OH7 | ATLANTA & FULTON CNTY GA RECRE | XXX | 09/14/2018 | VENDOR CODE FES NOT IN TABLE | XXX | 973,450 | 1,000,000 | 978,560 | 0 | 874 | 0 | 0 | 0 | 979,434 | 0 | (5,984) | (5,984) | 97,240 | 12/15/2029 | 1FE |
| 084208BH9 | BERKELEY CNTY SC SCH DIST INST | XXX | 07/19/2018 | Paine Webber Inc | XXX | 193,458 | 170,000 | 192,875 | 194,005 | 0 | (2,079) | 184 | 184 | 191,741 | 0 | 1,717 | 1,717 | 5,478 | 12/01/2024 | 1FE |
| 084208BL5 | BERKELEY CNTY SC SCH DIST INST | XXX | 07/19/2018 | Paine Webber Inc | XXX | 96,637 | 85,000 | 101,320 | 96,504 | 0 | (998) | 0 | 0 | 95,505 | 0 | 1,132 | 1,132 | 2,739 | 12/01/2026 | 1FE |
| 084208BK2 | BERKELEY CNTY SC SCH DIST INST | XXX | 07/19/2018 | Paine Webber Inc | XXX | 113,367 | 100,000 | 114,333 | 113,008 | 0 | (1,126) | 0 | 0 | 111,862 | 0 | 1,485 | 1,485 | 3,222 | 05/01/2026 | 1FE |
| 084208BL0 | BERKELEY CNTY SC SCH DIST INST | XXX | 07/19/2018 | Donaldson Lufkin | XXX | 141,844 | 125,000 | 146,985 | 140,534 | 0 | (1,341) | 0 | 0 | 139,193 | 0 | 2,651 | 2,651 | 4,028 | 12/01/2027 | 1FE |
| 121342NM6 | BURKE CNTY GA DEV AUTH POLL CO | XXX | 09/09/2018 | Barclays BK PLC | XXX | 650,000 | 650,000 | 650,000 | 0 | 0 | 0 | 0 | 0 | 650,000 | 0 | 0 | 0 | 5,511 | 07/01/2049 | 1FE |
| 121342PE3 | BURKE CNTY GA DEV AUTH POLL CO | XXX | 07/19/2018 | Dain Rauscher | XXX | 209,378 | 255,000 | 254,166 | 255,000 | 0 | (828) | 834 | 834 | 254,172 | 0 | (268) | (268) | 3,040 | 12/01/2049 | 1FE |
| 13077CJ69 | BURKE CNTY GA DEV AUTH POLL CO | XXX | 07/19/2018 | Donaldson Lufkin | XXX | 209,313 | 210,000 | 209,313 | 0 | 687 | 0 | 0 | 0 | 209,313 | 0 | 60 | 60 | 3,040 | 12/01/2049 | 1FE |
| 18065PPW8 | CALIFORNIA ST UNPT REVENUE | XXX | 09/13/2018 | First Tennessee | XXX | 1,150,600 | 1,000,000 | 1,166,880 | 1,072,983 | 0 | (10,888) | 0 | 0 | 1,106,082 | 0 | 44,518 | 44,518 | 43,889 | 11/01/2029 | 1FE |
| 19446DAC3 | CO HIGH PERFORMANCE TRANSPRTN | XXX | 08/15/2018 | GOLDMAN SACHS NY CITIGROUP GLOBAL MARKETS, INC | XXX | 1,058,330 | 1,000,000 | 1,072,983 | 1,072,983 | 0 | (15,608) | 0 | 0 | 1,056,775 | 0 | 1,555 | 1,555 | 53,056 | 07/01/2020 | 1FE |
| 31326ZF7B | FILMCO POOL #2B-1638 | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 670,821 | 620,000 | 673,453 | 673,453 | 0 | (4,226) | 0 | 0 | 669,227 | 0 | 1,595 | 1,595 | 36,425 | 12/31/2031 | 2FE |
| 31326XK69 | FILMCO POOL #2B-5201 | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 14,045 | 14,045 | 14,352 | 14,347 | 0 | (302) | 0 | 0 | 14,045 | 0 | 0 | 0 | 209 | 08/01/2043 | 1 |
| 31300MLL7 | FILMCO POOL #94-9343 | XXX | 09/20/2018 | VARIOUS | XXX | 297,767 | 298,655 | 301,641 | 0 | (204) | 0 | 0 | 301,437 | 0 | (3,670) | (3,670) | 4,436 | 03/01/2046 | 1 | |
| 312939W73 | FILMCO POOL #99-1538 | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 20,247 | 20,816 | 20,780 | 20,780 | 0 | (533) | 0 | 0 | 20,247 | 0 | 0 | 0 | 275 | 08/01/2043 | 1 |
| 3128MJW56 | FILMCO POOL #90-9635 | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 23,186 | 23,186 | 25,069 | 24,996 | 0 | (1,811) | 0 | 0 | 23,186 | 0 | 0 | 0 | 624 | 03/01/2040 | 1 |
| 3128MJWJ0 | FILMCO POOL #90-8658 | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 17,474 | 17,474 | 17,554 | 28,005 | 0 | (451) | 0 | 0 | 27,554 | 0 | 0 | 0 | 482 | 08/01/2046 | 1 |
| 3128MJZF0 | FILMCO POOL #90-8741 | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 1,232,040 | 1,249,613 | 1,249,399 | 1,249,613 | 0 | 432 | 0 | 0 | 1,249,613 | 0 | (18,005) | (18,005) | 24,627 | 12/01/2046 | 1 |
| 31328MJ23 | FILMCO POOL #90-8778 | XXX | 09/01/2018 | VARIOUS | XXX | 97,631 | 97,631 | 98,634 | 98,623 | 0 | (992) | 0 | 0 | 97,631 | 0 | 0 | 0 | 1,806 | 08/01/2047 | 1 |
| 31335AZ68 | FILMCO POOL #96-0765 | XXX | 07/19/2018 | PRINCIPAL RECEIPT | XXX | 1,955,359 | 2,015,222 | 2,015,503 | 2,015,466 | 0 | (54) | 0 | 0 | 2,015,413 | 0 | (60,053) | (60,053) | 39,045 | 11/01/2046 | 1 |
| 31323DM79 | FILMCO POOL #00-0876 | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 13,859 | 13,859 | 14,939 | 14,939 | 0 | (1,079) | 0 | 0 | 13,859 | 0 | 0 | 0 | 358 | 05/01/2041 | 1 |
| 31323TFY7 | FILMCO POOL #00-9239 | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 36,041 | 36,041 | 36,697 | 36,661 | 0 | (620) | 0 | 0 | 36,041 | 0 | 0 | 0 | 784 | 05/01/2042 | 1 |
| 3132JNJK7 | FILMCO POOL #02-1798 | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 17,780 | 17,780 | 17,411 | 17,433 | 0 | 347 | 0 | 0 | 17,780 | 0 | 0 | 0 | 326 | 09/01/2043 | 1 |

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 Years' 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 | | | | | | | |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Years (Amortization)/ Accretion | Current Years' 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) | | | | | |
| 3132M7XP8 | FHLMC POOL #Q2-7286 | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 26,261 | 26,261 | 26,716 | 26,691 | 0 | (430) | 0 | 0 | (430) | 0 | 0 | 0 | 0 | 551 | 07/01/2044 | 1 | | | | | |
| 3132QRCA0 | FHLMC POOL #Q3-4690 | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 24,149 | 24,149 | 24,043 | 24,047 | 0 | 102 | 0 | 0 | 102 | 0 | 0 | 0 | 0 | 426 | 07/01/2045 | 1 | | | | | |
| 3132RQKQ9 | FHLMC POOL #Q3-4957 | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 22,428 | 22,428 | 22,428 | 22,482 | 0 | (54) | 0 | 0 | (54) | 0 | 0 | 0 | 0 | 410 | 07/01/2045 | 1 | | | | | |
| 3137A9QV6 | FHLMC MULTICLASS MTG 4058 P | 09/01/2018 | VARIOUS | XXX | 1,463,517 | 1,430,711 | 1,465,585 | 0 | 0 | (2,086) | 0 | (2,086) | 0 | 0 | 18 | 18 | 385 | 06/15/2041 | 1 | | | | | | |
| 31417AJS9 | FNMA POOL #04B3872 | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 44,829 | 44,829 | 47,139 | 47,246 | 0 | (2,310) | 0 | (2,310) | 0 | 0 | 0 | 0 | 0 | 1,122 | 11/01/2041 | 1 | | | | | |
| 3138EMV40 | FNMA POOL #0A15134 | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 17,035 | 17,035 | 17,594 | 17,585 | 0 | (551) | 0 | (551) | 0 | 0 | 0 | 0 | 0 | 300 | 04/01/2044 | 1 | | | | | |
| 3138ETND4 | FNMA POOL #0A18487 | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 23,025 | 23,025 | 23,682 | 23,654 | 0 | (629) | 0 | (629) | 0 | 0 | 0 | 0 | 0 | 346 | 04/01/2046 | 1 | | | | | |
| 3138LDJ38 | FNMA POOL #0A1181 | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 7,461 | 7,461 | 7,285 | 7,461 | 0 | 176 | 0 | 176 | 0 | 0 | 0 | 0 | 0 | 29 | 03/01/2036 | 1 | | | | | |
| 3138LLJ99 | FNMA POOL #0A52751 | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 8,354 | 8,354 | 8,652 | 8,354 | 0 | (298) | 0 | (298) | 0 | 0 | 0 | 0 | 0 | 121 | 07/01/2032 | 1 | | | | | |
| 3138N0ZG4 | FNMA POOL #0A6146 | 07/19/2018 | VARIOUS | XXX | 557,550 | 590,000 | 599,034 | 598,826 | 0 | (285) | 0 | (285) | 0 | 0 | 0 | (40,991) | 12,004 | 07/01/2032 | 1 | | | | | | |
| 3138W6K3 | FNMA POOL #0AS0774 | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 23,817 | 23,817 | 23,860 | 23,948 | 0 | (32) | 0 | (32) | 0 | 0 | 0 | 0 | 0 | 443 | 10/01/2043 | 1 | | | | | |
| 3138WJQ77 | FNMA POOL #0AS8073 | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 44,812 | 44,812 | 42,326 | 42,949 | 0 | 2,463 | 0 | 2,463 | 0 | 0 | 0 | 0 | 0 | 675 | 10/01/2046 | 1 | | | | | |
| 3138X0Y28 | FNMA POOL #0AS8570 | 09/13/2018 | VARIOUS | XXX | 751,171 | 797,188 | 753,467 | 753,864 | 0 | 2,640 | 0 | 2,640 | 0 | 0 | 0 | (5,532) | 14,112 | 07/01/2043 | 1 | | | | | | |
| 3138X0Z62 | FNMA POOL #0A11628 | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 23,341 | 23,311 | 23,343 | 23,341 | 0 | (31) | 0 | (31) | 0 | 0 | 0 | 0 | 0 | 427 | 07/01/2043 | 1 | | | | | |
| 3138X3E71 | FNMA POOL #0A11674 | 09/19/2018 | VARIOUS | XXX | 722,549 | 737,198 | 725,103 | 725,103 | 0 | (3,566) | 0 | (3,566) | 0 | 0 | 0 | (2,654) | 1,693 | 08/01/2043 | 1 | | | | | | |
| 31403RF8 | FNMA POOL #0BM1385 | 09/19/2018 | VARIOUS | XXX | 68,996 | 68,996 | 72,715 | 72,562 | 0 | (3,566) | 0 | (3,566) | 0 | 0 | 0 | (2,654) | 1,673 | 08/01/2043 | 1 | | | | | | |
| 31403R7J6 | FNMA POOL #0BM1385 | 09/19/2018 | VARIOUS | XXX | 288,546 | 292,095 | 292,870 | 292,095 | 0 | (218) | 0 | (218) | 0 | 0 | 0 | (4,107) | 4,840 | 07/01/2047 | 1 | | | | | | |
| 31407W1E1 | FNMA POOL #0BM3344 | 09/19/2018 | VARIOUS | XXX | 34,328 | 34,328 | 34,746 | 34,328 | 0 | (418) | 0 | (418) | 0 | 0 | 0 | 0 | 0 | 501 | 04/01/2047 | 1 | | | | | |
| 31418CF66 | FNMA POOL #0MA2888 | 09/13/2018 | VARIOUS | XXX | 605,074 | 634,216 | 608,317 | 608,622 | 0 | (89) | 0 | (89) | 0 | 0 | 0 | (3,822) | 4,181 | 12/01/2047 | 1 | | | | | | |
| 31418CF40 | FNMA POOL #0MA2918 | 09/13/2018 | VARIOUS | XXX | 63,469 | 63,469 | 63,317 | 63,469 | 0 | 1,050 | 0 | 1,050 | 0 | 0 | 0 | (4,597) | 12,764 | 07/01/2047 | 1 | | | | | | |
| 31418CH31 | FNMA POOL #0MA2949 | 09/01/2018 | VARIOUS | XXX | 25,199 | 25,199 | 25,304 | 25,199 | 0 | 1,655 | 0 | 1,655 | 0 | 0 | 0 | 0 | 0 | 577 | 01/01/2047 | 1 | | | | | |
| 3136A9XB2 | FNMA GTD REMIC PIT 17.56 PA | 09/13/2018 | VARIOUS | XXX | 1,760,876 | 1,793,013 | 1,841,480 | 0 | 0 | (4,759) | 0 | (4,759) | 0 | 0 | 0 | (75,846) | 38,319 | 02/01/2045 | 1 | | | | | | |
| 3136AXC4S | FNMA GTD REMIC PIT 17.56 PA | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 94,287 | 94,287 | 94,287 | 0 | 0 | (1,567) | 0 | (1,567) | 0 | 0 | 0 | 0 | 0 | 866 | 06/29/2046 | 1 | | | | | |
| 3136AWC7C | FNMA GTD REMIC PIT 17.56 PA | 07/25/2018 | VARIOUS | XXX | 140,925 | 141,059 | 140,925 | 140,925 | 0 | 25 | 0 | 25 | 0 | 0 | 0 | (194) | 2,001 | 04/25/2024 | 1 | | | | | | |
| 36276ZLB0 | GANIESVILLE & HALL CNTY GA HOS | 07/19/2018 | Stiel Nicolaus | XXX | 275,965 | 275,000 | 275,000 | 275,000 | 0 | (9,974) | 0 | (9,974) | 0 | 0 | 0 | 965 | 965 | 3,970 | 08/15/2035 | 1FE | | | | | |
| 4423THAM7 | HOUSTON TX HGR EDU FIN CORP ED | 07/19/2018 | DA Davidson & Co | XXX | 1,129,810 | 1,000,000 | 1,180,080 | 1,129,810 | 0 | (9,974) | 0 | (9,974) | 0 | 0 | 0 | 19,552 | 46,944 | 02/15/2026 | 1FE | | | | | | |
| 452504EHL5 | ILLINOIS ST FN AUTH REVENUE | 09/18/2018 | Robert Baird & Co | XXX | 285,443 | 250,000 | 290,376 | 294,176 | 0 | (3,126) | 1,948 | 1,948 | 0 | 0 | 0 | (3,659) | 12,118 | 10/01/2026 | 1FE | | | | | | |
| 452525JK6 | ILLINOIS ST TOLL HIGHWAY AUTH | 09/13/2018 | TABLE | XXX | 761,387 | 675,000 | 794,826 | 761,281 | 0 | (7,841) | 0 | (7,841) | 0 | 0 | 0 | 7,946 | 40,875 | 01/01/2023 | 1FE | | | | | | |
| 45528UXJ5 | INDIANAPOLIS IN LOCAL PUBLIC I | 09/13/2018 | TABLE | XXX | 903,224 | 775,000 | 925,156 | 924,762 | 0 | (9,183) | 0 | (9,183) | 0 | 0 | 0 | (12,355) | 27,878 | 01/01/2023 | 1FE | | | | | | |
| 468473DR1 | JACKSON MS WTR & SWR SYS REVEN | 09/18/2018 | TABLE | XXX | 207,430 | 200,000 | 213,730 | 211,498 | 0 | (2,163) | 0 | (2,163) | 0 | 0 | 0 | (1,906) | 8,422 | 09/01/2021 | 1FE | | | | | | |
| 514401AM0 | LANCASTER OH PORT AUTH GAS REV | 09/14/2018 | COMPANY BR | XXX | 375,000 | 375,000 | 375,000 | 375,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,776 | 05/01/2038 | 1FE | | | | | |
| 54242VEM4 | LONG BEACH CA PENINS OBLG | 09/04/2018 | Sirk Pmt @ 100.00000000 | XXX | 210,000 | 210,000 | 219,396 | 219,396 | 0 | (9,396) | 0 | (9,396) | 0 | 0 | 0 | 0 | 0 | 10,878 | 09/01/2021 | 1FE | | | | | |
| 5426988B1 | LONG ISLAND NY PWR AUTH | 09/13/2018 | VENDOR CODE GIG NOT IN | XXX | 793,175 | 685,000 | 831,638 | 815,531 | 0 | (9,523) | 0 | (9,523) | 0 | 0 | 0 | (12,833) | 35,772 | 09/01/2028 | 1FE | | | | | | |
| 574296BV0 | MARYLAND ST STADIUM AUTH REVEN | 09/20/2018 | TABLE | XXX | 841,050 | 750,000 | 860,618 | 841,050 | 0 | (6,258) | 8,754 | 8,754 | 0 | 0 | 0 | (15,183) | 23,646 | 05/01/2042 | 1FE | | | | | | |
| 575204BB5 | MASON CNTY WV POLL CONTROL REV | 07/19/2018 | CITIGROUP GLOBAL | XXX | 499,625 | 500,000 | 498,860 | 500,000 | 0 | 76 | 1,140 | 1,140 | 0 | 0 | 0 | 689 | 6,590 | 10/01/2022 | 2FE | | | | | | |
| 575896MP7 | MASSACHUSETTS ST PORT AUTH | 07/19/2018 | TABLE | XXX | 1,284,270 | 1,120,000 | 1,310,478 | 1,250,461 | 0 | (10,077) | 0 | (10,077) | 0 | 0 | 0 | 43,886 | 59,422 | 07/01/2024 | 1FE | | | | | | |
| 59259V550 | MET TRANSPRTN AUTH NY REVENUE | 07/19/2018 | Jeffries & Co | XXX | 1,158,410 | 1,000,000 | 1,114,410 | 1,076,167 | 0 | (6,481) | 0 | (6,481) | 0 | 0 | 0 | 88,724 | 34,444 | 11/15/2030 | 1FE | | | | | | |
| 59333PT57 | MIAMI-DADE CNTY FL AVIATION R | 09/18/2018 | CITIGROUP GLOBAL | XXX | 849,465 | 750,000 | 859,838 | 852,929 | 0 | (7,332) | 0 | (7,332) | 0 | 0 | 0 | 4,468 | 36,354 | 10/01/2031 | 1FE | | | | | | |
| 594615BF2 | MICHIGAN ST BLDG AUTH REVENUE | 07/20/2018 | MARKETS, INC | XXX | 1,163,030 | 1,000,000 | 1,170,590 | 1,134,635 | 0 | (8,544) | 0 | (8,544) | 0 | 0 | 0 | 36,940 | 38,750 | 04/15/2027 | 1FE | | | | | | |
| 5947PFH9 | MICHIGAN ST FIN AUTH REVENUE | 09/13/2018 | TABLE | XXX | 616,600 | 550,000 | 648,379 | 620,753 | 0 | (6,912) | 0 | (6,912) | 0 | 0 | 0 | 2,758 | 31,014 | 08/01/2028 | 1FE | | | | | | |
| 594698NM0 | MICHIGAN ST STRATEGIC FUND LTD | 07/19/2018 | First Tennessee Bank | XXX | 1,153,300 | 1,000,000 | 1,200,830 | 1,150,207 | 0 | (10,540) | 0 | (10,540) | 0 | 0 | 0 | 13,634 | 44,722 | 03/01/2025 | 1FE | | | | | | |
| 66265VLT1 | N TX TOLLWAY AUTH REVENUE | 09/20/2018 | Jammy Montgomery Scott | XXX | 546,595 | 500,000 | 559,380 | 552,642 | 0 | (5,609) | 0 | (5,609) | 0 | 0 | 0 | (237) | 30,764 | 01/01/2031 | 1FE | | | | | | |
| 640606H86 | NEW JERSEY ST EDUCNL FAGS AUT | 09/12/2018 | Chemical Securities | XXX | 567,275 | 500,000 | 567,370 | 565,201 | 0 | (2,172) | 0 | (2,172) | 0 | 0 | 0 | 4,246 | 30,069 | 07/01/2033 | 1FE | | | | | | |
| 640606T00 | NEW JERSEY ST EDUCNL FAGS AUT | 09/12/2018 | Morgan Stanley | XXX | 574,305 | 500,000 | 573,950 | 569,000 | 0 | (3,370) | 0 | (3,370) | 0 | 0 | 0 | 3,725 | 17,569 | 07/01/2025 | 1FE | | | | | | |
| 640606Z94 | NEW JERSEY ST EDUCNL FAGS AUT | 07/23/2018 | Morgan Stanley | XXX | 313,406 | 290,000 | 309,010 | 320,090 | 0 | (1,314) | 9,884 | 9,884 | 0 | 0 | 0 | 4,494 | 9,465 | 07/01/2047 | 2FE | | | | | | |
| 645790J58 | NEW JERSEY ST HLTH CARE FAGS F | 09/19/2018 | Robert Baird & Co | XXX | 407,058 | 300,000 | 408,741 | 405,846 | 0 | (2,685) | 0 | (2,685) | 0 | 0 | 0 | 4,096 | 24,806 | 07/01/2047 | 2FE | | | | | | |
| 645163J32 | NEW JERSEY ST TRANSPTRN TRUST | 07/18/2018 | Morgan Stanley | XXX | 1,000,188 | 900,000 | 996,246 | 996,246 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,942 | 0 | 06/15/2031 | 2FE | | | | | | |
| 64720TAL3 | NEW MEXICO ST MUNI ENERGY ACCO | 08/01/2018 | MATURITY | XXX | 750,000 | 750,000 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,960 | 08/01/2018 | 1FE | | | | | | |
| 64930EYH4 | NEW YORK ST DORM AUTH ST PERSO | 07/19/2018 | VENDOR CODE G36 NOT IN | XXX | 2,318,880 | 2,000,000 | 2,452,500 | 2,331,618 | 0 | (23,295) | 0 | (23,295) | 0 | 0 | 0 | 10,557 | 85,556 | 03/15/2028 | 1FE | | | | | | |
| 64986MKH7 | NEW YORK ST HSB FIN AGY | 09/21/2018 | TABLE | XXX | 400,000 | 400,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,963 | 11/01/2034 | 1FE | | | | | |
| 6500355X2 | NEW YORK ST URG DEV CORP REV | 09/13/2018 | Goldman Sachs NY | XXX | 450,585 | 465,000 | 463,707 | 450,585 | 0 | 71 | 0 | 71 | 0 | 0 | 0 | (13,193) | 11,235 | 03/15/2028 | 1FE | | | | | | |
| 66525DCK0 | NTHRN IL MUNI PWR AGY PWR PROJ</ | | | | | | | | | | | | | | | | | | | | | | | | |

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 Change in Book/Adjusted Carrying Value | | | 14 Total Change in B./A.C.V. (11 + 12 - 13) | 15 Total Foreign Exchange Change in B./A.C.V. | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Designation or Market Indicator (a) | |
|--|--------------------------------|--------------------------------------|-----------------------|----------------------------------|--------------------------------------|--------------------|-------------------|---------------------|--|---|--|---|--|--|---|--|---|---|---|---|--|
| | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Years (Amortization)/ Accretion | 13 Current Years Other Than Temporary Impairment Recognized | | | | | | | | | | |
| 6786XCM7 | OKLAHOMA ST DEV FIN AUTH HLTHS | | 09/20/2018 | MESROW FINANCIAL INC. | XXX | 532,121 | 540,000 | 522,115 | 0 | 0 | 0 | 522,210 | 0 | 0 | 0 | 9,911 | 9,911 | 10,519 | 08/15/2057 | IFE | |
| 69674BT2 | PALMDALE CA WTR DIST PUB FINGA | | 06/15/2018 | JERSEY | XXX | 947,273 | 825,000 | 936,763 | 0 | 0 | 0 | 935,182 | 0 | 0 | 0 | 12,092 | 12,092 | 5,615 | 10/01/2043 | IFE | |
| 73358W7M6 | PORT AUTH OF NEW YORK & NEW JE | | 07/19/2018 | MESROW FINANCIAL INC. | XXX | 1,132,430 | 1,000,000 | 1,183,170 | 0 | 0 | 0 | 1,109,062 | 0 | 0 | 0 | 23,368 | 23,368 | 44,722 | 09/01/2023 | IFE | |
| 73358WU51 | PORT AUTH OF NEW YORK & NEW JE | | 07/20/2018 | MESROW FINANCIAL INC. | XXX | 1,142,070 | 1,000,000 | 1,199,910 | 0 | 0 | 0 | 1,133,487 | 0 | 0 | 0 | 8,603 | 8,603 | 38,750 | 10/15/2025 | IFE | |
| 746507AU6 | PUTNAM CNTY FL DEV AUTH | | 09/17/2018 | CITIGROUP GLOBAL | XXX | 1,543,686 | 1,400,000 | 1,538,684 | 0 | 0 | 0 | 1,534,203 | 0 | 0 | 0 | 9,483 | 9,483 | 26,833 | 03/15/2042 | IFE | |
| 76219DAQ1 | RHODE ISLAND COMMERCE CORP SPL | | 09/21/2018 | MARKETS, INC. | XXX | 1,062,822 | 950,000 | 1,081,167 | 0 | 0 | 0 | 1,077,244 | 0 | 0 | 0 | (14,422) | (14,422) | 27,181 | 07/01/2033 | 2FE | |
| 76219BE9R | RHODE ISLAND ST HLTH & EDUC'NL | | 07/19/2018 | CITIGROUP GLOBAL | XXX | 661,702 | 635,000 | 660,781 | 0 | 0 | 0 | 657,206 | 0 | 0 | 0 | 4,496 | 4,496 | 17,488 | 05/15/2020 | IFE | |
| 792070BH8 | SAINT LUCIE CNTY FL POLL CONTR | | 09/12/2018 | MARKETS, INC. | XXX | 1,300,000 | 1,300,000 | 1,300,000 | 0 | 0 | 0 | 1,300,000 | 0 | 0 | 0 | 0 | 0 | 8,887 | 09/01/2028 | IFE | |
| 825485VM3 | SHREVEPORT LA WTR & SWR REVENU | | 09/21/2018 | Dain Rauscher | XXX | 931,716 | 815,000 | 946,533 | 0 | 0 | 0 | 942,831 | 0 | 0 | 0 | (11,115) | (11,115) | 12,904 | 12/01/2031 | 2FE | |
| 78443CBJ2 | SLM PRIVATE CREDIT STUDENT A B | | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 81,898 | 81,898 | 81,267 | 0 | 0 | 0 | 81,888 | 0 | 0 | 0 | 0 | 0 | 1,130 | 06/15/2033 | IFE | |
| 78443CBX1 | SLM PRIVATE CREDIT STUDENT A C | | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 40,387 | 40,387 | 39,997 | 0 | 0 | 0 | 40,387 | 0 | 0 | 0 | 0 | 0 | 567 | 12/15/2038 | IFE | |
| 78443CCN2 | SLM PRIVATE CREDIT STUDENT A C | | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 77,454 | 77,454 | 75,965 | 0 | 0 | 0 | 77,454 | 0 | 0 | 0 | 0 | 0 | 982 | 06/15/2039 | IFE | |
| 78443CC6 | SLM PRIVATE CREDIT STUDENT B | | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 9,342 | 9,342 | 9,050 | 0 | 0 | 0 | 9,342 | 0 | 0 | 0 | 0 | 0 | 110 | 06/15/2039 | IFE | |
| 78443CBR4 | SLM PRIVATE CREDIT STUDENT B C | | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 191,609 | 191,609 | 190,943 | 0 | 0 | 0 | 191,609 | 0 | 0 | 0 | 0 | 0 | 3,133 | 09/15/2033 | 2FE | |
| 78443CCD4 | SLM PRIVATE CREDIT STUDENT B C | | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 20,692 | 20,692 | 20,359 | 0 | 0 | 0 | 20,692 | 0 | 0 | 0 | 0 | 0 | 292 | 06/15/2039 | 2FE | |
| 8827966R9 | TEXAS ST PUBLIC FIN AUTH | | 09/20/2018 | VENDOR CODE G2H NOT IN | XXX | 511,050 | 500,000 | 518,400 | 0 | 0 | 0 | 516,231 | 0 | 0 | 0 | (5,181) | (5,181) | 17,944 | 05/01/2020 | 2FE | |
| 89602RED3 | TRIBOROUGH BRIDGE & TUNNEL AUT | | 09/21/2018 | TABLE | XXX | 800,000 | 800,000 | 800,000 | 0 | 0 | 0 | 800,000 | 0 | 0 | 0 | 0 | 0 | 528 | 01/01/2032 | IFE | |
| 945141TB4 | WAYNE CNTY MI ARPT AUTH REVENU | | 09/13/2018 | Goldman Sachs NY | XXX | 948,560 | 835,000 | 946,331 | 0 | 0 | 0 | 917,769 | 0 | 0 | 0 | 30,791 | 30,791 | 33,188 | 12/01/2025 | IFE | |
| 919999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment | | | | | XXX | 49,170,933 | 45,981,429 | 50,128,861 | 32,218,119 | 26,651 | (248,170) | 49,122,223 | (274,821) | (6,992) | 0 | 48,710 | 48,710 | 1,343,604 | X X X X | | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 00507UAR2 | ACTAVIS FUNDING SCS | D | 09/13/2018 | Montgomery Secs | XXX | 371,805 | 375,000 | 374,468 | 0 | 0 | 0 | 374,719 | 0 | 0 | 0 | (2,914) | (2,914) | 13,009 | 03/15/2022 | 2FE | |
| 00131L2A2 | AIA GROUP LTD 144A | D | 09/19/2018 | U.S Bancorp | XXX | 248,995 | 250,000 | 253,303 | 0 | 0 | 0 | 250,612 | 0 | 0 | 0 | (1,617) | (1,617) | 5,781 | 03/11/2019 | IFE | |
| 00185AA1F | AON PLC | D | 09/13/2018 | Merrill Lynch Prof | XXX | 342,969 | 350,000 | 347,337 | 0 | 0 | 0 | 348,150 | 0 | 0 | 0 | (5,362) | (5,362) | 9,290 | 06/14/2024 | 2FE | |
| 0404AP4F1 | ARISTOCRAT LEISURE 5/18 TLB | D | 09/28/2018 | Non Broker Trade | XXX | 48,132 | 48,132 | 48,070 | 0 | 0 | 0 | 48,071 | 0 | 0 | 0 | 61 | 61 | 328 | 10/19/2024 | IFE | |
| 04973PAB5 | ATTENTUS CDO III L3A1B 144A | D | 07/11/2018 | PRINCIPAL RECEIPT | XXX | 160,788 | 160,788 | 159,411 | 0 | 0 | 0 | 160,788 | 0 | 0 | 0 | 0 | 0 | 2,038 | 10/11/2042 | 3FE | |
| 05665AN3 | BNP PARIBAS SA 144A | D | 09/13/2018 | Merrill Lynch | XXX | 210,750 | 200,000 | 204,500 | 0 | 0 | 0 | 204,401 | 0 | 0 | 0 | 6,349 | 6,349 | 8,522 | 02/19/2049 | 2FE | |
| 05666B6B | BP CAPITAL MARKETS PLC | D | 08/08/2018 | VENDOR CODE DX4 NOT IN | XXX | 329,053 | 325,000 | 358,907 | 0 | 0 | 0 | 329,775 | 0 | 0 | 0 | (722) | (722) | 14,151 | 03/10/2019 | IFE | |
| 111013AK4 | BRITISH SKY BROADCASTING 144A | D | 09/13/2018 | VENDOR CODE G2P NOT IN | XXX | 415,884 | 425,000 | 428,273 | 0 | 0 | 0 | 426,893 | 0 | 0 | 0 | (1,109) | (1,109) | 10,736 | 11/26/2022 | 2FE | |
| 14511BA88 | CARLYLE GLOBAL MARKE 5A D 144A | D | 09/14/2018 | TABLE | XXX | 300,000 | 300,000 | 300,405 | 0 | 0 | 0 | 300,387 | 0 | 0 | 0 | (387) | (387) | 13,821 | 10/16/2025 | 3FE | |
| 236361AA8 | DANONE SA 144A | D | 09/13/2018 | Bank of America | XXX | 490,440 | 500,000 | 502,380 | 0 | 0 | 0 | 501,671 | 0 | 0 | 0 | (1,231) | (1,231) | 11,333 | 06/15/2022 | 2FE | |
| 53944VAP4 | LLOYDS BANK PLC | D | 09/19/2018 | SECURITIES, NEW | XXX | 448,461 | 450,000 | 449,451 | 0 | 0 | 0 | 449,510 | 0 | 0 | 0 | (1,057) | (1,057) | 5,486 | 05/07/2021 | IFE | |
| 58733RAC6 | MERCDOLBRE INC 144A | D | 08/22/2018 | Donaldson Lufkin | XXX | 74,563 | 75,000 | 75,000 | 0 | 0 | 0 | 75,000 | 0 | 0 | 0 | (438) | (438) | 0 | 08/15/2028 | 3FE | |
| L8030PAF5 | MASONITE INTERNATIONAL 4/18 | D | 09/28/2018 | VARIOUS | XXX | 2,088 | 2,088 | 2,085 | 0 | 0 | 0 | 2,085 | 0 | 0 | 0 | 3 | 3 | 14 | 04/25/2025 | 2FE | |
| 802831AJ2 | SANTANDER UK PLC | D | 07/19/2018 | Non Broker Trade | XXX | 277,827 | 275,000 | 284,037 | 0 | 0 | 0 | 281,142 | 0 | 0 | 0 | (492) | (492) | 9,472 | 03/13/2024 | IFE | |
| 80481LD1 | SHIRE ACQUISITIONS INVESTMENTS | D | 08/30/2018 | First Boston Corp | XXX | 744,976 | 800,000 | 744,144 | 0 | 0 | 0 | 746,610 | 0 | 0 | 0 | (1,636) | (1,636) | 24,249 | 09/23/2026 | 2FE | |
| 78466DBE3 | SSAC TECHNOLOGIES 4/18 COV | D | 09/28/2018 | Non Broker Trade | XXX | 2,612 | 2,612 | 2,605 | 0 | 0 | 0 | 2,605 | 0 | 0 | 0 | 6 | 6 | 0 | 04/16/2026 | 3FE | |
| 86960BAR3 | SVENSKA HANDELSBANKEN AB | D | 09/19/2018 | Morgan Stanley | XXX | 243,973 | 250,000 | 249,775 | 0 | 0 | 0 | 249,748 | 0 | 0 | 0 | (26) | (26) | 5,051 | 09/08/2020 | IFE | |
| 93000TBF1 | TELENET 5/16 (USD) AN TL | D | 07/26/2018 | Non Broker Trade | XXX | 248,750 | 250,000 | 249,688 | 0 | 0 | 0 | 249,687 | 0 | 0 | 0 | (937) | (937) | 781 | 08/17/2026 | 3FE | |
| 891520AQ7 | TINSEL CAPITAL SA | D | 08/10/2018 | MATURITY | XXX | 1,000,000 | 1,000,000 | 999,961 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 21,250 | 08/10/2018 | IFE | |
| L9393LAG8 | TRINSEO 5/18 COV-LITE TL | D | 09/28/2018 | Non Broker Trade | XXX | 1,250 | 1,250 | 1,250 | 0 | 0 | 0 | 1,250 | 0 | 0 | 0 | 0 | 0 | 14 | 09/06/2024 | 3FE | |
| 92916XAE7 | VOYA CLO 2013-3 LTD 3A BR 144A | D | 09/20/2018 | Morgan Stanley | XXX | 400,000 | 400,000 | 400,424 | 0 | 0 | 0 | 400,403 | 0 | 0 | 0 | (403) | (403) | 3,188 | 01/18/2026 | IFE | |
| 9013THAB1 | 21ST CENTURY FOX AMERICA INC | D | 09/13/2018 | VENDOR CODE G27 NOT IN | XXX | 313,882 | 275,000 | 303,441 | 0 | 0 | 0 | 301,336 | 0 | 0 | 0 | 12,546 | 12,546 | 14,273 | 10/21/2043 | 2FE | |
| 004350AA5 | ACC TRUST 2018-11 A 144A | D | 09/20/2018 | PRINCIPAL RECEIPT | XXX | 158,775 | 158,775 | 158,775 | 0 | 0 | 0 | 158,775 | 0 | 0 | 0 | 0 | 0 | 1,343 | 12/21/2020 | 2FE | |
| 00912XBA1 | AIR LEASE CORP | D | 09/13/2018 | BNY/Suntrust Capital Mkts New | XXX | 534,723 | 570,000 | 562,687 | 0 | 0 | 0 | 563,307 | 0 | 0 | 0 | (28,584) | (28,584) | 12,401 | 03/01/2025 | 2FE | |
| 00912XBE3 | AIR LEASE CORP | D | 09/19/2018 | Raymond James/FLSaint Peters | XXX | 198,448 | 200,000 | 198,580 | 0 | 0 | 0 | 198,590 | 0 | 0 | 0 | (142) | (142) | 78 | 01/15/2022 | 2FE | |
| 023767AA4 | AMERICAN AIRLINES 2011-1 CLASS | D | 09/21/2018 | VARIOUS | XXX | 292,254 | 284,955 | 309,888 | 0 | 0 | 0 | 299,510 | 0 | 0 | 0 | (7,266) | (7,266) | 16,834 | 07/31/2022 | IFE | |
| 026874DM6 | AMERICAN INTERNATIONAL GROUP I | D | 09/13/2018 | Donaldson Lufkin | XXX | 97,935 | 100,000 | 100,000 | 0 | 0 | 0 | 100,000 | 0 | 0 | 0 | (2,065) | (2,065) | 2,731 | 04/01/2046 | 2FE | |
| 030659AD9 | AMERICREDIT AUTOMOBILE RE 3 A3 | D | 07/19/2018 | VARIOUS | XXX | 172,511 | 173,479 | 173,479 | 0 | 0 | 0 | 173,477 | 0 | 0 | 0 | (967) | (967) | 1,582 | 05/08/2021 | IFE | |
| 030659NAE5 | AMERICREDIT AUTOMOBILE REC 3 B | D | 07/19/2018 | VARIOUS | XXX | 294,233 | 294,648 | 294,641 | 0 | 0 | 0 | 294,648 | 0 | 0 | 0 | (415) | (415) | 3,789 | 09/08/2020 | IFE | |

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

| 1 CUSIP | 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 | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Designation or Market Indicator (a) |
|------------|----------------------------------|--------------------------------------|--------------------|------------------------------|--------------------------------|--------------------|----------------|------------------|--|---|--|---|--|--|--|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | | | | | | | |
| 02376CA3 | AMR 6/17 T.B. | | 07/26/2018 | Non Broker Trade | XXX | 371,173 | 371,173 | 371,173 | 371,173 | 0 | 0 | 0 | 371,173 | 0 | 0 | 0 | 9,103 | 10/10/2021 | 3FE |
| 034637AA8 | ANGEL OAK MORTGAGE T1 A1 144A | | 09/25/2018 | VARIOUS | XXX | 716,431 | 716,431 | 716,431 | 0 | 0 | 0 | 716,431 | 0 | 0 | (2,768) | (2,768) | 12,662 | 04/27/2048 | 1FE |
| 03783BQ2 | APPLE INC | | 09/19/2018 | Goldman Sachs NY | XXX | 317,979 | 317,979 | 317,979 | 0 | 13 | 0 | 317,992 | 0 | 0 | (717) | (717) | 5,826 | 02/22/2019 | 1FE |
| 03852JAL5 | ARAMARK 6/18 COV-LITE T.B. | | 09/28/2018 | Non Broker Trade | XXX | 34,418 | 34,418 | 34,418 | 0 | 0 | 0 | 34,418 | 0 | 0 | 0 | 0 | 0 | 03/11/2025 | 3FE |
| 04433HAE1 | ASHLAND 5/17 COV-LITE T.B. | | 09/28/2018 | Non Broker Trade | XXX | 750 | 750 | 750 | 0 | 0 | 0 | 750 | 0 | 0 | 0 | 0 | 21 | 05/25/2024 | 3FE |
| 00206RCC4 | AT&T INC | | 09/19/2018 | First Union Cap Mkts | XXX | 1,196,167 | 1,196,000 | 1,219,768 | 1,207,232 | (5,518) | (227) | 1,201,714 | 0 | 0 | (5,546) | (5,546) | 28,319 | 05/31/2019 | 2FE |
| 06054AA47 | BANC OF AMERICA COMMERC 1 AMFX | | 09/13/2018 | URS Secs | XXX | 145,663 | 145,000 | 149,339 | 147,809 | (6,184) | (227) | 147,582 | 0 | 0 | (1,919) | (1,919) | 4,268 | 09/15/2048 | 1FM |
| 069497BA4 | BANC OF AMERICA COMMERC 1 AMFX | | 08/01/2018 | PRINCIPAL RECEIPT | XXX | 773 | 773 | 779 | 779 | (6) | (6) | 773 | 0 | 0 | (620) | (620) | 23 | 01/15/2049 | 1FM |
| 06050SEP8 | BANK OF AMERICA CORP | | 09/13/2018 | Donaldson Lufkin | XXX | 79,707 | 79,898 | 79,707 | 106 | (54) | (54) | 79,759 | 0 | 0 | (6,722) | (6,722) | 8,766 | 09/29/2049 | 2FE |
| 0731UUA6 | BANK OF AMERICA CORP | | 09/19/2018 | Donaldson Lufkin | XXX | 321,048 | 321,181 | 321,048 | 321,048 | (288) | (288) | 320,761 | 0 | 0 | (6,722) | (6,722) | 8,844 | 07/21/2021 | 1FE |
| 07323VBD6 | BAYVIEW OPERATING UNIT SPLA 144A | | 09/28/2018 | PRINCIPAL RECEIPT | XXX | 68,278 | 68,089 | 68,278 | 0 | (81) | (81) | 68,278 | 0 | 0 | 0 | 0 | 1,122 | 06/28/2057 | 1FM |
| 07330NAN6 | BECMS MORTGAGE TRUST CO C1 A4 | | 09/13/2018 | Deutsche Banc | XXX | 521,883 | 525,000 | 540,712 | 539,291 | (966) | (966) | 538,326 | 0 | 0 | (16,443) | (16,443) | 15,324 | 02/15/2060 | 1FM |
| 114259AQP | BRANCH BANKING & TRUST CO | | 09/19/2018 | Donaldson Lufkin | XXX | 249,980 | 250,000 | 249,980 | 249,980 | 5 | 5 | 249,991 | 0 | 0 | (3,083) | (3,083) | 6,213 | 07/15/2020 | 1FE |
| 126802DP9 | BROOKLYN UNION GAS CO THE 144A | | 07/19/2018 | Mitsubishi UFJ Secs | XXX | 707,665 | 705,000 | 705,000 | 0 | 0 | 0 | 705,000 | 0 | 0 | 2,665 | 2,665 | 10,795 | 03/15/2048 | 1FE |
| 126802DP9 | CABELLA'S CREDIT CARD MAST1 A2 | | 09/13/2018 | VENDOR CODE G2B NOT IN TABLE | XXX | 1,256,104 | 1,250,000 | 1,259,424 | 0 | (3,963) | (3,963) | 1,255,460 | 0 | 0 | 643 | 643 | 18,192 | 06/15/2022 | 1FE |
| 6407ZUA67 | CABLEVISION SYSTEMS 1/18 T.B. | | 07/16/2018 | Non Broker Trade | XXX | 550 | 550 | 547 | 547 | 0 | 0 | 548 | 0 | 0 | 3 | 3 | 8 | 01/12/2026 | 3FE |
| 6407ZUA6Z | CABLEVISION SYSTEMS 3/17 T.B. | | 07/16/2018 | Non Broker Trade | XXX | 1,641 | 1,641 | 1,637 | 0 | 0 | 0 | 1,637 | 0 | 0 | 4 | 4 | 8 | 07/17/2025 | 3FE |
| 12769LAB5 | CAESARS RESORT 12/17 COV-LITE | | 09/28/2018 | Non Broker Trade | XXX | 1,855 | 1,855 | 1,850 | 0 | 0 | 0 | 1,851 | 0 | 0 | 4 | 4 | 58 | 12/22/2024 | 3FE |
| 128126AB5 | CALAMP CORP | | 07/18/2018 | First Boston Corp | XXX | 429,680 | 400,000 | 405,980 | 405,980 | (622) | (622) | 405,358 | 0 | 0 | 24,322 | 24,322 | 4,425 | 05/15/2020 | 4 |
| 128126AC3 | CALAMP CORP 144A | | 09/28/2018 | Goldman Sachs NY | XXX | 50,269 | 50,000 | 50,000 | 0 | 0 | 0 | 50,000 | 0 | 0 | 269 | 269 | 200 | 08/01/2025 | 3 |
| 14149YBD9 | CARDINAL HEALTH INC | | 09/13/2018 | VENDOR CODE G27 NOT IN TABLE | XXX | 165,370 | 175,000 | 183,068 | 182,961 | (102) | (102) | 182,869 | 0 | 0 | (17,489) | (17,489) | 4,335 | 09/15/2045 | 2FE |
| 14149YBL1 | CARDINAL HEALTH INC | | 09/19/2018 | BK OF NEW YORK | XXX | 258,427 | 260,000 | 260,000 | 260,000 | 0 | 0 | 260,000 | 0 | 0 | (1,573) | (1,573) | 3,897 | 06/14/2020 | 2FE |
| 14880BAE1 | CATALENT PHARMA 5/14 (USD) T.B. | | 09/28/2018 | Non Broker Trade | XXX | 187,400 | 186,960 | 186,960 | 186,960 | 77 | 77 | 187,036 | 0 | 0 | 363 | 363 | 3,815 | 05/07/2019 | 3FE |
| 12515ABE9 | CD 2016-CD2 MORTGAGE TR CD2 A4 | | 09/13/2018 | VARIOUS | XXX | 493,984 | 500,000 | 507,017 | 507,017 | (927) | (927) | 506,090 | 0 | 0 | (12,105) | (12,105) | 14,006 | 11/01/2049 | 1FM |
| 000000000 | CENTURYLINK 5/17 COV-LITE T.B. | | 09/28/2018 | Non Broker Trade | XXX | 564 | 564 | 557 | 0 | 0 | 0 | 557 | 0 | 0 | 7 | 7 | 8 | 01/31/2025 | 3FE |
| 808519AE5 | CH GUENTHER 3/18 COV-LITE T.B. | | 09/28/2018 | Non Broker Trade | XXX | 288 | 288 | 287 | 0 | 0 | 0 | 287 | 0 | 0 | 1 | 1 | 5 | 03/21/2025 | 3FE |
| 808519AP2 | CHARLES SCHWAB CORP/THE | | 09/13/2018 | Donaldson Lufkin | XXX | 166,133 | 150,000 | 170,690 | 167,572 | (2,819) | (2,819) | 164,753 | 0 | 0 | 1,379 | 1,379 | 11,842 | 08/29/2049 | 2FE |
| 166764BP4 | CHEVRON CORP | | 09/19/2018 | Robert Baird & Co | XXX | 421,825 | 427,000 | 427,000 | 427,000 | 34 | 34 | 427,000 | 0 | 0 | 4,798 | 4,798 | 8,359 | 12/29/2049 | 2FE |
| 00440EA14 | CHUBB INA HOLDINGS INC | | 09/19/2018 | Chemical Securities | XXX | 323,951 | 333,749 | 333,749 | 333,960 | (631) | (631) | 332,529 | 0 | 0 | (5,175) | (5,175) | 8,927 | 03/03/2020 | 1FE |
| 12563HA6 | CIN TRUST 2017-7 A 144A | | 08/31/2018 | VARIOUS | XXX | 690,936 | 450,000 | 498,700 | 498,700 | (6,746) | (6,746) | 492,133 | 0 | 0 | 198,802 | (8,578) | 6,705 | 11/03/2020 | 1FE |
| 125681GS1 | CIT GROUP INC | | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 62,237 | 62,237 | 62,700 | 62,700 | (553) | (553) | 62,237 | 0 | 0 | 0 | 0 | 1,153 | 04/25/2057 | 1FM |
| 17305EBG5 | CITIBANK CREDIT CARD ISS A3 A3 | | 09/20/2018 | CALLED @ 100,000,000 | XXX | 200,000 | 200,874 | 200,629 | 200,629 | (396) | (396) | 200,233 | 0 | 0 | (233) | (233) | 13,505 | 02/19/2020 | 3FE |
| 17305EGN9 | CITIBANK CREDIT CARD ISS A4 A4 | | 09/21/2018 | VARIOUS | XXX | 590,463 | 560,000 | 559,839 | 559,895 | 31 | 31 | 559,926 | 0 | 0 | (9,464) | (9,464) | 10,364 | 04/07/2022 | 1FE |
| 17305EGE9 | CITIBANK CREDIT CARD ISS A6 A6 | | 09/13/2018 | Goldman Sachs NY | XXX | 3,527,21 | 3,500,000 | 3,500,000 | 3,500,000 | 0 | 0 | 3,500,000 | 0 | 0 | (195) | (195) | 8,483 | 06/09/2025 | 1FE |
| 17305EGF6 | CITIBANK CREDIT CARD ISS AT AT | | 09/13/2018 | VARIOUS | XXX | 1,052,748 | 1,050,000 | 1,052,755 | 1,052,755 | (719) | (719) | 1,052,036 | 0 | 0 | 712 | 712 | 6,131 | 05/14/2029 | 1FE |
| 17325GAD8 | CITIGROUP COMMERCIAL MOR C3 A4 | | 09/13/2018 | Cowen & Co | XXX | 259,295 | 270,000 | 278,114 | 277,277 | (519) | (519) | 276,758 | 0 | 0 | (17,463) | (17,463) | 18,070 | 08/08/2024 | 1FM |
| 172967GD7 | CITIGROUP INC | | 09/13/2018 | Donaldson Lufkin | XXX | 32,826 | 32,000 | 32,874 | 32,874 | (74) | (74) | 32,800 | 0 | 0 | 26 | 26 | 6,765 | 11/15/2049 | 1FM |
| 18449AE0 | CLEAN HARBORS 6/17 COV-LITE T.L. | | 09/28/2018 | Non Broker Trade | XXX | 202,831 | 202,831 | 202,324 | 202,332 | 64 | 64 | 202,396 | 0 | 0 | 435 | 435 | 3,885 | 06/30/2024 | 3FE |
| 12632XAE8 | CNH EQUIPMENT TRUST 2014-C C B | | 09/14/2018 | VENDOR CODE G20 NOT IN TABLE | XXX | 999,531 | 1,000,000 | 996,758 | 996,758 | 857 | 857 | 997,615 | 0 | 0 | 1,916 | 1,916 | 11,538 | 03/15/2022 | 1FE |
| 19075OAC6 | COBANK ACR | | 09/13/2018 | Montgomery Secs | XXX | 345,313 | 325,000 | 350,188 | 348,436 | (1,511) | (1,511) | 346,925 | 0 | 0 | (1,612) | (1,612) | 19,523 | 12/29/2049 | 2FE |
| 12568DA4 | COLT 2018-3 MORTGAGE 3 A1 144A | | 09/14/2018 | VENDOR CODE G2F NOT IN TABLE | XXX | 415,713 | 415,000 | 414,999 | 0 | 0 | 0 | 414,999 | 0 | 0 | 714 | 714 | 724 | 10/26/2048 | 1FE |
| 20030NBG5 | COMCAST CORP | | 09/13/2018 | VENDOR CODE FZ5 NOT IN TABLE | XXX | 171,284 | 175,000 | 179,896 | 179,807 | (76) | (76) | 179,731 | 0 | 0 | (8,467) | (8,467) | 9,231 | 01/15/2043 | 1FE |
| 20030NBQ3 | COMCAST CORP | | 09/13/2018 | MARKETACCESS CORP. NJ | XXX | 199,656 | 200,000 | 217,294 | 217,166 | (248) | (248) | 216,919 | 0 | 0 | (17,263) | (17,263) | 10,018 | 08/15/2045 | 1FE |
| 12591QAM4 | COMM MORTGAGE TR 14-UBS4 CL A2 | | 09/20/2018 | VARIOUS | XXX | 316,340 | 326,929 | 321,998 | 321,998 | (3,262) | (3,262) | 318,636 | 0 | 0 | (2,296) | (2,296) | 7,441 | 08/10/2047 | 1FM |
| 12543KAM6 | COMMUNITY HEALTH 5/15 T.LG | | 07/06/2018 | Non Broker Trade | XXX | 161,911 | 156,594 | 156,594 | 156,594 | 835 | 835 | 157,429 | 0 | 0 | 4,483 | 4,483 | 3,967 | 01/27/2021 | 4FE |
| 12543KAN4 | COMMUNITY HEALTH 5/15 T.LH | | 08/07/2018 | Non Broker Trade | XXX | 7,123 | 6,945 | 6,788 | 6,788 | 164 | 164 | 6,952 | 0 | 0 | 170 | 170 | 377 | 11/27/2020 | 4FE |
| 393505JMS | CONSCO FINANCE CORP T.B1 | | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 88,087 | 88,087 | 90,152 | 89,940 | (1,852) | (1,852) | 88,087 | 0 | 0 | 0 | 0 | 4,174 | 10/15/2026 | 1FE |
| 071209AA1 | CONTINENTAL AIRLINES 2010-1 CL | | 07/12/2018 | Sink PMT @ 100,000,000 | XXX | 23,310 | 24,767 | 24,237 | 24,237 | (927) | (927) | 23,310 | 0 | 0 | 0 | 0 | 1,107 | 01/12/2021 | 1FE |
| 21688AA0 | COOPERATIVE RABORANK UJNY | | 09/19/2018 | Donaldson Lufkin | XXX | 430,625 | 431,000 | 431,167 | 432,154 | (795) | (795) | 431,359 | 0 | 0 | (734) | (734) | 11,502 | 02/14/2019 | 1FE |
| 22030BAH9 | CORPORATE OFFICE PROPERTIES LP | | 09/13/2018 | First Union Cap Mkts | XXX | 51,741 | 50,000 | 51,741 | 43,210 | (208) | (208) | 51,683 | 0 | 0 | (130) | (130) | 1,546 | 04/15/2024 | 2FE |
| 22207EG8 | COTY 3/18 (USD) T.B. | | 09/28/2018 | Non Broker Trade | XXX | 1,682 | 1,682 | 1,642 | 1,642 | (35) | (35) | 1,643 | 0 | 0 | 39 | 39 | 28 | 04/05/2025 | 3FE |
| 225447AA9 | CROWN INC 144A | | 08/22/2018 | Menill Lynch | XXX | 125,000 | 125,000 | 125,000 | 0 | 0 | 0 | 125,000 | 0 | 0 | 0 | 0 | 0 | 09/01/2023 | 3FE |
| 000000000 | CROWN AMERICAS 1/18 (USD) | | 08/29/2018 | Non Broker Trade | XXX | 105,000 | 105,000 | 105,000 | 0 | 0 | 0 | 105,000 | 0 | 0 | 0 | 0 | 1,302 | 07/17/2025 | 3FE |
| 1281 | | | | | | | | | | | | | | | | | | | |

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 | | | | | | | |
| CUSIP | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 23283PA99 | CYRUSONE LP / CYRUSONE FINANCE | 09/13/2018 | Donaldson Lufkin | XXX | 50,738 | 50,000 | 50,000 | 0 | 0 | (181) | 1,525 | (1,706) | 0 | 50,000 | 0 | 738 | 738 | 2,514 | 03/15/2024 | 3FE |
| 256163AA4 | DOCUSIGN INC 144A | 09/14/2018 | VARIOUS | XXX | 50,156 | 50,000 | 50,000 | 0 | 0 | (485) | 0 | (485) | 0 | 50,000 | 0 | 156 | 156 | 1,705 | 09/15/2023 | 3FE |
| 23340BAD8 | DU AUTO OWNER 14-3A-D 144A | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 61,018 | 61,018 | 61,503 | 0 | 0 | (485) | 0 | (485) | 0 | 61,018 | 0 | 0 | 0 | 1,705 | 11/15/2021 | 1FE |
| 26441YA9 V | DUKE REALTY LP | 07/19/2018 | VENDOR CODE G27 NOT IN TABLE | XXX | 513,990 | 500,000 | 530,955 | 525,275 | 0 | (3,121) | 0 | (3,121) | 0 | 522,154 | 0 | (8,164) | (8,164) | 13,247 | 06/15/2022 | 2FE |
| 90347BAH1 | DUPONT PERFORMANCE 5/17 TL | 09/28/2018 | Non Broker Trade | XXX | 1,603 | 1,603 | 1,601 | 1,602 | 0 | (3,121) | 0 | (3,121) | 0 | 1,602 | 0 | 1 | 1 | 65 | 06/21/2024 | 3FE |
| 532457BP2 | ELI LILLY & CO | 09/13/2018 | VENDOR CODE G28 NOT IN TABLE | XXX | 314,356 | 325,000 | 315,731 | 0 | 0 | 420 | 0 | 420 | 0 | 316,151 | 0 | (1,795) | (1,795) | 8,452 | 05/15/2027 | 1FE |
| 29260UA55 | ENCORE CAPITAL EUROPE FINANCE | 07/18/2018 | SunTrust Capital Markets | XXX | 75,000 | 75,000 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 75,000 | 0 | 1,969 | 1,969 | 0 | 09/01/2023 | 3FE |
| 293791AV1 | ENTERPRISE PRODUCTS OPERATING | 08/24/2018 | CALLED @ 100.0000000 | XXX | 216,181 | 215,000 | 216,181 | 0 | 0 | 2 | 0 | 2 | 0 | 216,183 | 0 | (1,183) | (1,183) | 5,316 | 08/01/2066 | 2FE |
| 298736AH2 | EURONET WORLDWIDE INC | 09/13/2018 | VARIOUS | XXX | 632,622 | 450,000 | 468,826 | 0 | 0 | (4,978) | 65,302 | (70,276) | 0 | 463,958 | 0 | 68,563 | 68,563 | 3,063 | 10/01/2044 | 3FE |
| 67019EAB3 | EVERSOURCE ENERGY | 09/19/2018 | Donaldson Lufkin | XXX | 406,384 | 400,000 | 434,532 | 420,738 | 0 | (7,860) | 0 | (7,860) | 0 | 412,879 | 0 | (6,495) | (6,495) | 15,300 | 11/15/2019 | 2FE |
| 30231GAP7 | EXXON MOBIL CORP | 09/19/2018 | Montgomery Secs | XXX | 769,422 | 772,000 | 772,000 | 772,000 | 0 | 0 | 0 | 0 | 0 | 772,000 | 0 | (2,578) | (2,578) | 13,918 | 03/01/2019 | 1FE |
| 31677QBZ5 | FIFTH THIRD BANK/CIN/IN/MT/ OH | 09/19/2018 | Salomon Brothers | XXX | 961,796 | 963,000 | 962,910 | 962,910 | 0 | 54 | 0 | 54 | 0 | 962,963 | 0 | (1,167) | (1,167) | 22,518 | 03/15/2019 | 1FE |
| 32007UBW8 | FIRST DATA 6/17 TL | 09/06/2018 | Non Broker Trade | XXX | 85,150 | 85,150 | 85,044 | 85,027 | 0 | (1,251) | 0 | (1,251) | 0 | 85,049 | 0 | 102 | 102 | 1,975 | 07/15/2022 | 3FE |
| 33816CAAB | FIRST REPUBLIC BANK/CA | 09/19/2018 | Donaldson Lufkin | XXX | 478,738 | 480,000 | 482,842 | 482,423 | 0 | (1,251) | 0 | (1,251) | 0 | 481,172 | 0 | (2,435) | (2,435) | 8,677 | 07/03/2024 | 4FE |
| 34416DAR9 | FOCUS FINANCIAL PARTNERS 1/18 | 07/30/2018 | CALLED @ 100.0000000 | XXX | 99,749 | 98,749 | 99,666 | 0 | 0 | (1) | 83 | (84) | 0 | 98,665 | 0 | 84 | 84 | 872 | 07/03/2024 | 4FE |
| 364838AA4 | FORTRESS LABORATORIES INC 144A | 09/19/2018 | Montgomery Secs | XXX | 389,302 | 375,000 | 404,801 | 392,355 | 0 | (3,091) | 0 | (3,091) | 0 | 388,284 | 0 | 39 | 39 | 14,083 | 12/15/2021 | 2FE |
| 000000000 | FORTRESS INVESTMENT 6/18 | 08/02/2018 | Non Broker Trade | XXX | 6,174 | 6,174 | 6,174 | 6,174 | 0 | 2 | 0 | 2 | 0 | 6,177 | 0 | 13 | 13 | 166 | 06/10/2022 | 3FE |
| 36253JAB7 | GLS AUTO RECEIVABLE 1A A2 144A | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 108,428 | 108,428 | 108,427 | 108,427 | 0 | 1 | 0 | 1 | 0 | 108,428 | 0 | 0 | 0 | 1,747 | 06/10/2022 | 1FE |
| 36249AA2 | GLS AUTO RECEIVABLE 2A A 144A | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 244,120 | 244,120 | 244,120 | 0 | 0 | 10 | 0 | 10 | 0 | 244,130 | 0 | 0 | 0 | 654 | 04/18/2022 | 1FE |
| 36188EA2 | GMF EURO PLAN OWNER 2 A2 144A | 09/14/2018 | Barclays Cap | XXX | 1,253,369 | 1,250,000 | 1,253,906 | 0 | 0 | (800) | 0 | (800) | 0 | 1,253,107 | 0 | 262 | 262 | 15,566 | 07/15/2022 | 1FE |
| 38017BAN6 | GMF EURO PLAN OWNER 2 A2 144A | 09/28/2018 | Non Broker Trade | XXX | 260,085 | 250,000 | 250,073 | 1,636 | 0 | (5) | 0 | (5) | 0 | 250,066 | 0 | (1) | (1) | 45 | 02/15/2024 | 3FE |
| 38145BA9B | GOLDMAN SACHS GROUP INC/THE | 09/19/2018 | Goldman Sachs NY | XXX | 346,882 | 350,000 | 349,738 | 349,828 | 0 | 62 | 0 | 62 | 0 | 349,890 | 0 | (3,009) | (3,009) | 6,216 | 12/13/2019 | 1FE |
| 38145BA9B | GOLDMAN SACHS GROUP INC/THE | 09/13/2018 | Goldman Sachs NY | XXX | 25,333 | 25,000 | 25,538 | 0 | 0 | (205) | 0 | (205) | 0 | 25,322 | 0 | 0 | 0 | 1,215 | 12/29/2049 | 3FE |
| 393657AK7 | GREENBRIER COS INC/THE | 09/21/2018 | VARIOUS | XXX | 987,306 | 825,000 | 894,857 | 0 | 0 | (4,013) | 0 | (4,013) | 0 | 890,843 | 0 | 96,462 | 96,462 | 14,231 | 02/01/2024 | 3FE |
| 36252PAAC0 | GS MORTGAGE SECURITIES G51 A3 | 09/13/2018 | VARIOUS | XXX | 351,545 | 350,000 | 364,109 | 361,813 | 0 | (1,339) | 0 | (1,339) | 0 | 360,474 | 0 | (8,929) | (8,929) | 10,383 | 11/10/2048 | 1FM |
| 36251AD66 | GS MORTGAGE SECURITIES G53 A4 | 09/13/2018 | Cowen & Co | XXX | 470,664 | 500,000 | 491,543 | 492,352 | 0 | 582 | 0 | 582 | 0 | 492,534 | 0 | (22,270) | (22,270) | 11,321 | 10/10/2049 | 1FM |
| 36251XAR8 | GS MTG SECS TR 2016-GS4 | 09/13/2018 | Deutsche Banc | XXX | 240,483 | 245,000 | 252,350 | 251,184 | 0 | (435) | 0 | (435) | 0 | 250,749 | 0 | (10,267) | (10,267) | 6,699 | 11/15/2049 | 1FM |
| 40409AVR5 | H.B. FULLER 10/17 COV-LITE TLB | 08/31/2018 | Non Broker Trade | XXX | 19,110 | 19,110 | 19,063 | 19,063 | 0 | 6 | 0 | 6 | 0 | 19,069 | 0 | 41 | 41 | 487 | 10/20/2024 | 3FE |
| 12768PAB7 | HARRHAYS 4/17 COV-LITE TLB | 09/28/2018 | Non Broker Trade | XXX | 1,253 | 1,253 | 1,252 | 0 | 0 | 0 | 0 | 0 | 0 | 1,252 | 0 | 2 | 2 | 14 | 10/07/2024 | 3FE |
| 416515BC7 | HARTFORD FINANCIAL SVC/IC 144A | 09/13/2018 | Jefferies & Co | XXX | 116,563 | 125,000 | 122,656 | 0 | 0 | (298) | 0 | (298) | 0 | 122,359 | 0 | (5,796) | (5,796) | 3,161 | 02/12/2047 | 2FE |
| 4280VA50 | HARTFORD FINANCIAL SERVICES GR | 09/13/2018 | Goldman Sachs NY | XXX | 316,355 | 325,000 | 321,740 | 0 | 0 | 26 | 0 | 26 | 0 | 321,767 | 0 | 79 | 79 | 9 | 03/15/2048 | 2FE |
| 43877BA00 | HERTZ 6/18 COV-LITE TLB | 09/28/2018 | Non Broker Trade | XXX | 3,325 | 3,325 | 3,325 | 0 | 0 | 0 | 0 | 0 | 0 | 3,325 | 0 | (5,412) | (5,412) | 0 | 06/30/2023 | 3FE |
| 4054ACAD7 | HONOR AUTOMOBILE TRU 1A A 144A | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 18,923 | 18,923 | 18,923 | 18,923 | 0 | (10) | 0 | (10) | 0 | 18,923 | 0 | 0 | 0 | 354 | 11/15/2019 | 1FE |
| 44969CBJ8 | HSEC USA INC | 07/19/2018 | First Boston Corp | XXX | 294,921 | 300,000 | 300,624 | 300,429 | 0 | (33) | 0 | (33) | 0 | 300,396 | 0 | (5,475) | (5,475) | 6,125 | 06/23/2024 | 1FE |
| 44988EA3 | IMS HEALTH/IVIA/6/18 (USD) | 09/28/2018 | Non Broker Trade | XXX | 2,500 | 2,500 | 2,494 | 0 | 0 | (4) | 0 | (4) | 0 | 2,494 | 0 | 6 | 6 | 916 | 08/08/2025 | 3FE |
| 45667GAC7 | INFINERA CORP | 09/10/2018 | Morgan Stanley | XXX | 68,213 | 66,213 | 68,136 | 0 | 0 | (4) | 0 | (4) | 0 | 68,133 | 0 | 80 | 80 | 0 | 09/01/2024 | 3FE |
| 45685EAB2 | ING US INC | 07/19/2018 | VENDOR CODE G27 NOT IN TABLE | XXX | 50,326 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 50,000 | 0 | 326 | 326 | 3 | 09/01/2024 | 3FE |
| 458118AC0 | INTEGRATED DEVICE TECHNOLOGY I | 07/31/2018 | Jefferies & Co | XXX | 266,960 | 250,000 | 285,608 | 271,302 | 0 | (2,409) | 0 | (2,409) | 0 | 268,893 | 0 | (1,933) | (1,933) | 14,056 | 07/15/2022 | 2FE |
| 45920UJN2 | INTERNATIONAL BUSINESS MACHINE | 09/19/2018 | Donaldson Lufkin | XXX | 390,865 | 325,000 | 337,671 | 0 | 0 | (1,225) | 22,155 | (23,280) | 0 | 337,197 | 0 | 53,669 | 53,669 | 2,030 | 11/15/2022 | 4FE |
| 459745GF6 | INTERNATIONAL LEASE FINANCE CO | 09/13/2018 | VENDOR CODE G28 NOT IN TABLE | XXX | 756,814 | 767,000 | 766,264 | 766,488 | 0 | 175 | 0 | 175 | 0 | 766,663 | 0 | (9,849) | (9,849) | 16,759 | 01/27/2020 | 1FE |
| 46650JAD6 | JP MORGAN MORTGAGE 6 1A4 144A | 09/01/2018 | TABLE | XXX | 520,667 | 475,000 | 568,670 | 529,300 | 0 | (12,260) | 0 | (12,260) | 0 | 517,039 | 0 | 3,627 | 3,627 | 29,608 | 12/15/2020 | 2FE |
| 46650JAL2 | JP MORGAN MORTGAGE 6 1A4 144A | 09/13/2018 | VARIOUS | XXX | 10,451 | 10,451 | 10,380 | 0 | 0 | 71 | 0 | 71 | 0 | 10,451 | 0 | 0 | 0 | 41 | 12/25/2048 | 1FE |
| 46625HLQ4 | JP MORGAN CHASE & CO | 09/13/2018 | Chemical Securities | XXX | 481,230 | 500,000 | 492,120 | 493,497 | 0 | 864 | 0 | 864 | 0 | 494,361 | 0 | (13,131) | (13,131) | 12,478 | 12/15/2049 | 1FM |
| 46625HLQ4 | JP MORGAN CHASE & CO | 09/13/2018 | Chemical Securities | XXX | 275,100 | 250,000 | 277,168 | 274,001 | 0 | (2,418) | 0 | (2,418) | 0 | 271,583 | 0 | (3,517) | (3,517) | 19,031 | 12/29/2049 | 2FE |
| 46625HLQ4 | JP MORGAN CHASE & CO | 09/13/2018 | Chemical Securities | XXX | 76,883 | 75,000 | 77,834 | 77,116 | 0 | (6,4) | 0 | (6,4) | 0 | 76,503 | 0 | 380 | 380 | 3,489 | 12/29/2049 | 2FE |
| 46625HLQ4 | JP MORGAN CHASE & CO | 09/19/2018 | Morgan Stanley | XXX | 344,481 | 347,000 | 343,998 | 0 | 0 | 358 | 0 | 358 | 0 | 344,356 | 0 | 124 | 124 | 7,104 | 06/23/2020 | 1FE |
| 46928BCK0 | KEYCORP STUDENT LN TRU 2005-A | 09/27/2018 | PRINCIPAL RECEIPT | XXX | 24,556 | 24,556 | 23,661 | 23,661 | 0 | 895 | 0 | 895 | 0 | 24,556 | 0 | 0 | 0 | 530 | 09/27/2038 | 1FE |
| 46928BBL4 | KEYCORP STUDENT LOAN TRU A 2A2 | 09/27/2018 | PRINCIPAL RECEIPT | XXX | 16,678 | 16,678 | 15,932 | 15,668 | 0 | 809 | 0 | 809 | 0 | 16,678 | 0 | 0 | 0 | 188 | 08/27/2031 | 2FE |
| 49327HAG0 | KEYCORP STUDENT LOAN TRU A 2A4 | 09/27/2018 | PRINCIPAL RECEIPT | XXX | 8,928 | 8,928 | 8,860 | 8,928 | 0 | 67 | 0 | 67 | 0 | 8,928 | 0 | 0 | 0 | 114 | 09/27/2035 | 1FE |
| 49456BAM3 | KINDER MORGAN INC/DCE | 07/19/2018 | VARIOUS | XXX | 315,028 | 325,000 | 324,266 | 324,317 | 0 | 69 | 0 | 69 | 0 | 324,386 | 0 | (9,358) | (9,358) | 9,754 | 01/15/2023 | 2FE |
| 50116WAC9 | KUBOTA CREDIT OWNER 1A A3 144A | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 160,359 | 160,359 | 160,343 | 160,343 | 0 | 16 | 0 | 16 | 0 | 160 | | | | | | |

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 | Filing | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Years (Amortization)/Accretion | Current Years 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/Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 585055BS4 | MEDTRONIC INC 144A | ... | 09/13/2018 | VENDOR CODE FZ5 NOT IN | XXX | 537,392 | 540,000 | 534,827 | 536,182 | 0 | 330 | 0 | 330 | 0 | 536,512 | 0 | 880 | 0 | 19,005 | 03/15/2025 | 1FE |
| 58943PAN2 | MEREDITH 1/18 COV-LITE TL | ... | 09/28/2018 | TABLE | XXX | 16,111 | 16,111 | 16,072 | 16,111 | 0 | 4 | 0 | 4 | 0 | 16,076 | 0 | 36 | 0 | 438 | 01/31/2025 | 3FE |
| 59156RP22 | METLIFE INC 144A | XXX | 09/13/2018 | VARIOUS | XXX | 153,015 | 150,000 | 154,070 | 119,444 | 0 | (679) | 0 | (679) | 0 | 142,486 | 0 | 559 | 0 | 5,950 | 12/29/2026 | 2FE |
| 59156RP55 | METLIFE INC 144A | XXX | 09/13/2018 | Donaldson LuKin | XXX | 134,727 | 100,000 | 142,583 | 142,482 | 0 | (84) | 0 | (84) | 0 | 142,397 | 0 | (7,670) | 0 | 8,710 | 04/08/2068 | 2FE |
| 59503KAC7 | MGM RESORT 4/18 COV-LITE TLB | XXX | 09/28/2018 | Goldman Sachs NY | XXX | 631 | 631 | 635 | 631 | 0 | 0 | 0 | 0 | 0 | 631 | 0 | 0 | 0 | 17 | 04/25/2023 | 3FE |
| 59408BAQ9 | MICHAELS STORES 5/18 TLB | XXX | 07/30/2018 | Non Broker Trade | XXX | 3,125 | 3,125 | 3,125 | 3,125 | 0 | 0 | 0 | 0 | 0 | 3,125 | 0 | 0 | 0 | 6 | 01/30/2023 | 3FE |
| 59501NAJ8 | MICROCHIP TECHNOLOGY 9/18 TLB | XXX | 09/28/2018 | Non Broker Trade | XXX | 39,605 | 39,605 | 39,605 | 39,605 | 0 | 0 | 0 | 0 | 0 | 39,605 | 0 | 0 | 0 | 425 | 05/24/2025 | 2FE |
| 59315FAJ3 | MMAF EQUIPMENT FINA AA 3 144A | XXX | 09/21/2018 | VARIOUS | XXX | 986,151 | 988,745 | 989,620 | 989,705 | 0 | 24 | 0 | 24 | 0 | 989,728 | 0 | (3,577) | 0 | 10,322 | 06/15/2020 | 1FE |
| 61747YGc8 | MORGAN STANLEY | XXX | 09/19/2018 | Chemical Securities | XXX | 308,589 | 300,000 | 344,358 | 322,294 | 0 | (11,620) | 0 | (11,620) | 0 | 310,675 | 0 | (2,086) | 0 | 18,737 | 05/13/2019 | 1FE |
| 61763BAc8 | MORGAN STANLEY BANK C 13 D 144A | XXX | 09/21/2018 | BMO/CAPITAL/MARKETS | XXX | 481,225 | 481,000 | 463,921 | 463,921 | 0 | 1,282 | 0 | 1,282 | 0 | 465,202 | 0 | 16,023 | 0 | 13,638 | 11/15/2046 | 1FM |
| 61690YBU5 | MORGAN STANLEY CAPITAL BNK2 A4 | XXX | 09/13/2018 | Chase Sees | XXX | 324,727 | 340,000 | 343,465 | 347,598 | 0 | (643) | 0 | (643) | 0 | 347,044 | 0 | (22,318) | 0 | 8,236 | 11/15/2049 | 1FM |
| 62538ALi3 | MULTICOLOR 9/17 (USD) | XXX | 09/28/2018 | Non Broker Trade | XXX | 450 | 450 | 450 | 450 | 0 | 0 | 0 | 0 | 0 | 450 | 0 | 0 | 0 | 5 | 10/31/2024 | 3FE |
| 62943XJ6 | NATIONAL VETERINARY ASSOCIATES | XXX | 09/28/2018 | VARIOUS | XXX | 250 | 250 | 250 | 250 | 0 | 0 | 0 | 0 | 250 | 0 | 0 | 0 | 15 | 02/02/2025 | 4FE | |
| 638671AK3 | NATIONWIDE MUTUAL INSURAN 144A | XXX | 09/01/2018 | Non Broker Trade | XXX | 241,932 | 150,000 | 245,273 | 243,629 | 0 | (1,697) | 0 | (1,697) | 0 | 241,932 | 0 | 0 | 0 | 14,063 | 08/19/2039 | 1FE |
| 639377AE1 | NAVISTAR INTERNATIONAL 1/17 | XXX | 07/31/2018 | Non Broker Trade | XXX | 600 | 600 | 597 | 600 | 0 | 0 | 0 | 0 | 0 | 597 | 3 | 0 | 0 | 16 | 11/06/2024 | 3FE |
| 63967CAH9 | NCL CORP 9/17 TLB | XXX | 09/28/2018 | Non Broker Trade | XXX | 725 | 725 | 723 | 723 | 0 | 0 | 0 | 0 | 0 | 724 | 1 | 0 | 0 | 19 | 09/19/2021 | 2FE |
| 64830GAB2 | NEW RESIDENTIAL MO 1A A1A 144A | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 31,288 | 31,288 | 31,687 | 31,288 | 0 | (398) | 0 | (398) | 0 | 31,288 | 0 | 0 | 0 | 349 | 02/25/2056 | 1FE |
| 64829FAA9 | NEW RESIDENTIAL MOR YA A1 144A | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 15,595 | 15,595 | 15,595 | 15,595 | 0 | 1,353 | 0 | 1,353 | 0 | 15,595 | 0 | 0 | 0 | 355 | 03/25/2056 | 1FM |
| 64829JAA1 | NEW RESIDENTIAL MOR YA A1 144A | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 31,711 | 31,711 | 32,643 | 32,742 | 0 | (1,031) | 0 | (1,031) | 0 | 31,711 | 0 | 0 | 0 | 784 | 02/25/2057 | 1FM |
| 64828MAA5 | NEW RESIDENTIAL MOR 3A A1 144A | XXX | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 28,191 | 28,191 | 29,362 | 29,326 | 0 | (1,135) | 0 | (1,135) | 0 | 28,191 | 0 | 0 | 0 | 685 | 04/25/2057 | 1FM |
| 64852WBV8 | NEW YORK LIFE GLOBAL FUND 144A | XXX | 09/19/2018 | Chemical Securities | XXX | 423,739 | 430,000 | 429,792 | 429,122 | 0 | 294 | 0 | 294 | 0 | 429,416 | 0 | (5,677) | 0 | 9,317 | 02/11/2020 | 1FE |
| 65472WPAC9 | NSOURCE INC 144A | XXX | 09/13/2018 | Goldman Sachs NY | XXX | 50,278 | 50,000 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 50,000 | 0 | 278 | 0 | 753 | 12/31/2049 | 3FE |
| 62937NAW7 | NRG ENERGY 6/16 COV-LITE TLB | XXX | 09/28/2018 | Non Broker Trade | XXX | 251,102 | 251,726 | 251,102 | 0 | 0 | 1 | 0 | 1 | 0 | 251,104 | 0 | (1) | 0 | 805 | 06/30/2023 | 3FE |
| 67020YAN0 | NUANCE COMMUNICATIONS INC | XXX | 08/15/2018 | MIZUHO SECURITIES USA | XXX | 302,034 | 300,000 | 296,952 | 0 | 0 | 121 | 0 | 121 | 0 | 297,074 | 0 | 4,960 | 0 | 1,417 | 04/01/2025 | 3FE |
| 67070AAQ0 | NUVASIVE INC | XXX | 08/14/2018 | INC. N. | XXX | 395,935 | 325,000 | 345,394 | 0 | 0 | (2,517) | 0 | (2,517) | 0 | 343,911 | 0 | 52,025 | 0 | 3,087 | 03/15/2021 | 4 |
| 67112FADG | OBX 2018-1 TRUST 1 A2 144A | XXX | 09/25/2018 | VENDOR CODE FZR NOT IN | XXX | 202,014 | 201,955 | 201,955 | 0 | 0 | 0 | 0 | 0 | 0 | 201,955 | 0 | 59 | 0 | 2,541 | 06/25/2057 | 1FE |
| 677059AG1 | OGLETHORPE POWER CORP | XXX | 07/19/2018 | VARIOUS | XXX | 632,536 | 525,000 | 606,202 | 604,845 | 0 | (1,159) | 0 | (1,159) | 0 | 603,686 | 0 | 28,850 | 0 | 22,734 | 11/01/2039 | 1FE |
| 70454BAT6 | PEABODY ENERGY 4/18 TL | XXX | 09/28/2018 | Non Broker Trade | XXX | 2,500 | 2,500 | 2,497 | 2,500 | 0 | 0 | 0 | 0 | 0 | 2,497 | 3 | 0 | 0 | 40 | 03/31/2025 | 3FE |
| 71534RAD8 | PERFECTA 4/18 COV-LITE TLB | XXX | 09/28/2018 | Non Broker Trade | XXX | 1,875 | 1,875 | 1,875 | 1,873 | 0 | 0 | 0 | 0 | 0 | 1,873 | 2 | 0 | 0 | 10 | 05/31/2025 | 2FE |
| 717081EB5 | PFIZER INC | XXX | 08/29/2018 | Goldman Sachs NY | XXX | 776,395 | 786,000 | 785,434 | 785,638 | 0 | 121 | 0 | 121 | 0 | 785,759 | 0 | (9,364) | 0 | 9,465 | 12/15/2019 | 1FE |
| 72108PAM6 | PIKE 3/18 COV-LITE TLB | XXX | 09/13/2018 | VARIOUS | XXX | 3,610 | 3,610 | 3,601 | 3,600 | 0 | 0 | 0 | 0 | 0 | 3,600 | 9 | 0 | 0 | 69 | 03/12/2025 | 4FE |
| 73179YAH0 | PLYONE 4/18 COV-LITE TLB | XXX | 09/28/2018 | Non Broker Trade | XXX | 1,221 | 1,221 | 1,221 | 1,221 | 0 | 0 | 0 | 0 | 0 | 1,221 | 0 | 0 | 0 | 20 | 11/12/2022 | 3FE |
| 73744GAL1 | POST HOLDINGS 5/17 TL | XXX | 09/24/2018 | Non Broker Trade | XXX | 1,263 | 1,263 | 1,256 | 1,256 | 0 | 0 | 0 | 0 | 0 | 1,256 | 6 | 0 | 0 | 4 | 05/24/2024 | 3FE |
| 74251VAL6 | PRINCIPAL FINANCIAL GROUP INC | XXX | 09/13/2018 | Donaldson LuKin | XXX | 151,125 | 150,000 | 151,395 | 151,395 | 0 | (337) | 0 | (337) | 0 | 151,058 | 0 | 67 | 0 | 5,914 | 05/15/2065 | 2FE |
| 744320AL6 | PRUDENTIAL FINANCIAL INC | XXX | 09/13/2018 | HSBC Sees | XXX | 106,375 | 100,000 | 107,950 | 107,950 | 0 | (907) | 0 | (907) | 0 | 107,043 | 0 | (668) | 0 | 2,970 | 09/15/2042 | 2FE |
| 744320AN2 | PRUDENTIAL FINANCIAL INC | XXX | 09/13/2018 | Donaldson LuKin | XXX | 208,989 | 200,000 | 211,900 | 209,702 | 0 | (1,113) | 0 | (1,113) | 0 | 208,589 | 0 | 391 | 0 | 8,500 | 06/15/2043 | 2FE |
| 744320AQZ | PRUDENTIAL FINANCIAL INC | XXX | 09/13/2018 | VARIOUS | XXX | 317,660 | 315,000 | 313,819 | 324,622 | 0 | (88) | 0 | (88) | 0 | 313,822 | 0 | 3,858 | 0 | 15,188 | 03/15/2044 | 2FE |
| 74432QB69 | PRUDENTIAL FINANCIAL INC | XXX | 09/19/2018 | Chemical Securities | XXX | 258,270 | 250,000 | 289,700 | 270,376 | 0 | (9,964) | 0 | (9,964) | 0 | 260,412 | 0 | (2,142) | 0 | 14,135 | 06/15/2019 | 1FE |
| 747525AP8 | QUALCOMM INC | XXX | 07/02/2018 | CALLED @ 100,000,000 | XXX | 539,000 | 539,000 | 538,968 | 539,974 | 0 | 5 | 0 | 5 | 0 | 538,979 | 0 | 21 | 0 | 6,980 | 05/20/2020 | 1FE |
| 756109AT1 | REALTY INCORP | XXX | 09/13/2018 | Alex Brown & Sons | XXX | 536,450 | 525,000 | 524,832 | 524,834 | 0 | 2 | 0 | 2 | 0 | 524,836 | 0 | 11,614 | 0 | 24,548 | 03/15/2047 | 2FE |
| 75737FAA6 | REDFIN CORP | XXX | 07/19/2018 | Goldman Sachs NY | XXX | 25,500 | 25,000 | 25,000 | 25,000 | 0 | 0 | 0 | 0 | 0 | 25,000 | 0 | 500 | 0 | 500 | 07/15/2023 | 3FE |
| 000000000 | REECE 6/18 TLB | XXX | 09/28/2018 | Non Broker Trade | XXX | 988 | 988 | 985 | 985 | 0 | 0 | 0 | 0 | 0 | 985 | 0 | 2 | 0 | 0 | 06/02/2025 | 3FE |
| 749521A19 | REITL 2018-RVP RVP C 144A | XXX | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 32,761 | 32,761 | 32,761 | 0 | 0 | 0 | 0 | 0 | 0 | 32,761 | 0 | 0 | 0 | 396 | 03/15/2033 | 1FE |
| 749521A14 | REITL 2018-RVP RVP D 144A | XXX | 09/15/2018 | PRINCIPAL RECEIPT | XXX | 167,707 | 167,707 | 168,060 | 167,707 | 0 | (353) | 0 | (353) | 0 | 167,707 | 0 | 0 | 0 | 2,385 | 03/15/2033 | 1FE |
| 782491AB6 | RUSSELL INVESTMENT 5/16 | XXX | 09/28/2018 | Non Broker Trade | XXX | 1,692 | 1,692 | 1,676 | 1,677 | 0 | 1 | 0 | 1 | 0 | 1,677 | 0 | 15 | 0 | 18 | 04/10/2023 | 3FE |
| 78572XAE1 | SABRA HEALTH CARE LP /SABRA C | XXX | 09/13/2018 | Non Broker Trade | XXX | 152,394 | 150,000 | 152,626 | 152,348 | 0 | (277) | 0 | (277) | 0 | 152,348 | 0 | 46 | 0 | 5,179 | 02/01/2021 | 3FE |
| 000000000 | SAMSONITE INTERNATIONAL 4/18 | XXX | 07/19/2018 | Non Broker Trade | XXX | 833,991 | 835,000 | 833,956 | 833,956 | 0 | 51 | 0 | 51 | 0 | 834,007 | 0 | (17) | 0 | 3,947 | 04/18/2025 | 3FE |
| 82420DA44 | SCF EQUIPMENT LEASIN 2A A 144A | XXX | 09/20/2018 | PRINCIPAL RECEIPT | XXX | 57,968 | 57,968 | 57,968 | 57,968 | 0 | 9 | 0 | 9 | 0 | 57,968 | 0 | 0 | 0 | 1,197 | 12/20/2023 | 1FE |
| 806851AB7 | SCHLUMBERGER HDGS CORP 144A | XXX | 09/24/2018 | VARIOUS | XXX | 411,831 | 412,000 | 411,984 | 411,984 | 0 | 12 | 0 | 12 | 0 | 411,986 | 0 | (165) | 0 | 7,386 | 12/21/2045 | 1FE |
| 80705XAA5 | SCHOLAR FUNDING TRUST A A 144A | XXX | 09/28/2018 | PRINCIPAL RECEIPT | XXX | 12,757 | 12,757 | 12,757 | 12,757 | 0 | 52 | 0 | 52 | 0 | 12,757 | 0 | 0 | 0 | 79 | 01/30/2045 | 1FE |
| 80875AAP6 | SCIENTIFIC GAMES 1/18 B5 | XXX | 09/28/2018 | VARIOUS | XXX | 250 | 250 | 249 | 2 | | | | | | | | | | | | |

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 (a) |
|--|---------------------------------|--------------------|--------------------|--------------------------------|--------------------------------|--------------------|----------------|------------------|---|--|---|---|--|--|---|--|--|-------------------------------------|--|--|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/(Decrease) | 12 Current Year's (Amortization)/Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11 + 12 - 13) | | | | | | | | |
| 86184RA4 | STONEMONT PORTFOLIO MONI D 144A | | 09/20/2018 | PRINCIPAL RECEIPT | XXX | 649 | 649 | 649 | 649 | 0 | 0 | 0 | 0 | 0 | 649 | 0 | 0 | 0 | 0 | 08/20/2030 | 1FM |
| 86944B4B | SUTTER HEALTH | | 08/15/2018 | CALLED @ 100.000000 | XXX | 160,000 | 160,000 | 156,252 | 156,252 | 0 | 47 | 0 | 47 | 0 | 156,289 | 0 | 3,701 | 3,701 | 2,678 | 08/15/2053 | 1FE |
| 89023HAC | TEMPO ACQUISITION 5/17 | | 09/28/2018 | Non Broker Trade | XXX | 1,253 | 1,253 | 1,247 | 1,247 | 0 | 1 | 0 | 1 | 0 | 1,248 | 0 | 5 | 5 | 41 | 05/01/2024 | 4FE |
| 88327HAL | THARALDSON HOTEL PO TLD H 144A | | 07/11/2018 | VARIOUS | XXX | 1,015,420 | 942,929 | 1,015,376 | 1,015,420 | 0 | (2,415) | 0 | (2,415) | 0 | 2,338 | 2,460 | 2,460 | 2,338 | 11/11/2034 | 2FE | |
| 88327HAN | THARALDSON HOTEL PO TLD H 144A | | 07/11/2018 | PRINCIPAL RECEIPT | XXX | 37,329 | 37,329 | 37,329 | 37,329 | 0 | (303) | 0 | (303) | 0 | 37,329 | 0 | 0 | 0 | 326 | 11/11/2034 | 3FE |
| 89173FA8 | TOWD POINT MORTGAGE 1 A1 144A | | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 15,706 | 15,706 | 15,726 | 15,726 | 0 | (20) | 0 | (20) | 0 | 15,706 | 0 | 0 | 0 | 268 | 10/25/2056 | 1FM |
| 89172EA8 | TOWD POINT MORTGAGE 1 A1B 144A | | 09/17/2018 | VARIOUS | XXX | 126,244 | 128,022 | 127,883 | 127,883 | 0 | 12 | 0 | 12 | 0 | 127,895 | 0 | (1,651) | (1,651) | 2,803 | 02/25/2055 | 1FM |
| 89175AA1 | TOWD POINT MORTGAGE 2 A1 144A | | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 44,516 | 44,516 | 44,372 | 44,372 | 0 | 145 | 0 | 145 | 0 | 44,516 | 0 | 0 | 0 | 291 | 03/25/2058 | 1FE |
| 89172UAA6 | TOWD POINT MORTGAGE 4 A1 144A | | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 39,085 | 39,085 | 38,569 | 38,569 | 0 | 517 | 0 | 517 | 0 | 39,085 | 0 | 0 | 0 | 361 | 07/25/2056 | 1FE |
| 89171UA3 | TOWD POINT MORTGAGE 4 A1B 144A | | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 31,215 | 31,215 | 31,194 | 31,194 | 0 | 21 | 0 | 21 | 0 | 31,215 | 0 | 0 | 0 | 531 | 04/26/2055 | 1FM |
| 89171VA3 | TOWD POINT MORTGAGE 5 A1B 144A | | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 9,142 | 9,142 | 9,154 | 9,154 | 0 | (12) | 0 | (12) | 0 | 9,142 | 0 | 0 | 0 | 155 | 05/25/2055 | 1FM |
| 89172RAR6 | TOWD POINT MORTG TR 6 A1B 144A | | 09/01/2018 | PRINCIPAL RECEIPT | XXX | 22,295 | 22,295 | 21,671 | 21,671 | 0 | 624 | 0 | 624 | 0 | 22,295 | 0 | 0 | 0 | 378 | 04/23/2055 | 1FM |
| 89548MP8 | TRANSDIGM 5/18 COV-LITE TLF | | 09/28/2018 | Non Broker Trade | XXX | 498,753 | 498,753 | 498,130 | 498,130 | 0 | (1) | 0 | (1) | 0 | 498,128 | 0 | 3 | 3 | 1 | 06/09/2023 | 4FE |
| 00000000 | TRANSUNION 5/18 INCREMENTAL | | 07/01/2018 | Non Broker Trade | XXX | 384,038 | 385,000 | 384,038 | 384,038 | 0 | 20 | 0 | 20 | 0 | 384,057 | 0 | (20) | (20) | 0 | 12/31/2021 | 3FE |
| 89334GA6 | TRANSUNION 6/18 INCREMENTAL | | 09/28/2018 | Non Broker Trade | XXX | 963 | 963 | 960 | 960 | 0 | 0 | 0 | 0 | 0 | 960 | 0 | 2 | 2 | 5 | 06/19/2025 | 3FE |
| 89334GA8 | TRANSUNION 8/17 COV-LITE TLB3 | | 09/28/2018 | Non Broker Trade | XXX | 1,379 | 1,379 | 1,379 | 1,379 | 0 | 0 | 0 | 0 | 0 | 1,379 | 0 | 0 | 0 | 34 | 04/09/2023 | 3FE |
| 89705DAD4 | TRONOX FINANCE 9/17 COV-LITE | | 09/28/2018 | VARIOUS | XXX | 557 | 557 | 555 | 555 | 0 | 0 | 0 | 0 | 0 | 555 | 0 | 2 | 2 | 19 | 09/14/2024 | 3FE |
| 89705DAE2 | TRONOX FINANCE 9/17 COV-LITE | | 09/28/2018 | VARIOUS | XXX | 242 | 242 | 240 | 240 | 0 | 0 | 0 | 0 | 0 | 240 | 0 | 1 | 1 | 8 | 09/14/2024 | 3FE |
| 897305OCL3 | TTX CO 144A | | 09/19/2018 | Donaldson Lufkin | XXX | 766,349 | 768,000 | 767,009 | 767,009 | 0 | 237 | 0 | 237 | 0 | 767,877 | 0 | (1,528) | (1,528) | 19,680 | 02/01/2019 | 1FE |
| 90388HAB1 | ULTRA RESOURCES (UPL) 4/17 | | 08/13/2018 | Non Broker Trade | XXX | 401,625 | 450,000 | 448,875 | 448,875 | 0 | 164 | 0 | 164 | 0 | 449,039 | 0 | (47,414) | (47,414) | 17,027 | 04/12/2024 | 3FE |
| 90320B1T3 | UFC FINANCING 10/17 (USD)/AR | | 09/01/2018 | Non Broker Trade | XXX | 167,089 | 167,089 | 166,775 | 166,775 | 0 | 4 | 0 | 4 | 0 | 166,779 | 0 | 309 | 309 | 822 | 01/15/2026 | 3FE |
| 92413PAZ6 | VALEANT 5/18 TLB | | 09/11/2018 | Non Broker Trade | XXX | 24,875 | 24,875 | 24,763 | 24,763 | 0 | 2 | 0 | 2 | 0 | 24,755 | 0 | 120 | 120 | 143 | 05/28/2025 | 3FE |
| 92410MAY0 | VANITY 5/18 COV-LITE TLB4 | | 09/28/2018 | Non Broker Trade | XXX | 1,237,981 | 1,237,981 | 1,237,388 | 1,237,388 | 0 | 1 | 0 | 1 | 0 | 1,237,389 | 0 | 572 | 572 | 877 | 08/30/2024 | 3FE |
| 92345MAQ6 | VERINT SYSTEMS 1/18 COV-LITE | | 08/01/2018 | Non Broker Trade | XXX | 1,038 | 1,038 | 1,036 | 1,036 | 0 | 0 | 0 | 0 | 0 | 1,037 | 0 | 1 | 1 | 17 | 06/28/2024 | 3FE |
| 92347XAA4 | VERIZON OWNER TRUST "A" 144A | | 09/20/2018 | VARIOUS | XXX | 818,361 | 820,000 | 813,809 | 813,809 | 0 | 0 | 0 | 0 | 0 | 813,000 | 0 | 114,773 | 114,773 | 11,981 | 07/20/2021 | 1FE |
| 00000000 | VISTRA (XU)TECH 5/18 TLB3 | | 07/19/2018 | Non Broker Trade | XXX | 2,050 | 2,050 | 2,047 | 2,047 | 0 | 20 | 0 | 20 | 0 | 2,047 | 0 | (8) | (8) | 764 | 12/14/2025 | 3FE |
| 88233FAK6 | VOYA FINANCIAL INC | | 09/28/2018 | Non Broker Trade | XXX | 110,958 | 110,000 | 116,789 | 116,632 | 0 | (771) | 0 | (771) | 0 | 115,861 | 0 | (4,904) | (4,904) | 5,159 | 05/15/2053 | 3FE |
| 45655EAG1 | VOYA FINANCIAL INC | | 09/13/2018 | VARIOUS | XXX | 298,983 | 300,000 | 303,906 | 302,418 | 0 | (1,010) | 0 | (1,010) | 0 | 301,408 | 0 | (2,425) | (2,425) | 8,258 | 09/29/2019 | 1FE |
| 92890HAB8 | WEA FINANCE LLC / WESTFIE 144A | | 09/12/2018 | Donaldson Lufkin | XXX | 26,345 | 25,000 | 26,813 | 26,669 | 0 | (133) | 0 | (133) | 0 | 26,537 | 0 | (192) | (192) | 1,110 | 10/29/2019 | 2FE |
| 949746RNS | WELLS FARGO & CO NEW | | 09/13/2018 | Donaldson Lufkin | XXX | 344,064 | 350,000 | 349,811 | 349,811 | 0 | 41 | 0 | 41 | 0 | 349,852 | 0 | (5,788) | (5,788) | 6,016 | 01/15/2023 | 1FM |
| 94988J5N3 | WELLS FARGO BANK NA | | 09/20/2018 | DAWA CAPITAL MKTS | XXX | 437,945 | 430,000 | 454,557 | 452,983 | 0 | (6,377) | 0 | (6,377) | 0 | 446,206 | 0 | (8,261) | (8,261) | 15,217 | 11/50/2041 | 1FM |
| 94987MAE5 | WESTROCK CO 144A | | 09/13/2018 | Chase Secs | XXX | 735,458 | 740,000 | 741,930 | 741,930 | 0 | 138 | 0 | 138 | 0 | 746,068 | 0 | (12,611) | (12,611) | 14,922 | 03/15/2025 | 2FE |
| 96145DAE5 | WESTROCK CO 144A | | 09/13/2018 | Chase Secs | XXX | 482,925 | 483,000 | 491,113 | 487,347 | 0 | (4,292) | 0 | (4,292) | 0 | 483,055 | 0 | (131) | (131) | 9,566 | 12/15/2025 | 1FM |
| 92338GAB4 | WFRES COMMERCIAL MORTGA C17 A2 | | 09/25/2018 | VARIOUS | XXX | 230,372 | 200,000 | 293,817 | 289,817 | 0 | (9,997) | 0 | (9,997) | 0 | 259,137 | 0 | (28,765) | (28,765) | 199 | 10/01/2022 | 3 |
| 9138HAE1 | WORKDAY INC 144A | | 09/23/2018 | Merrill Lynch | XXX | 1,250 | 1,250 | 1,241 | 1,241 | 0 | 0 | 0 | 0 | 0 | 1,241 | 0 | 9 | 9 | 9 | 03/28/2025 | 3FE |
| 72584DE4 | WYR BRANDS 3/18 TLB | | 09/28/2018 | Non Broker Trade | XXX | 313 | 313 | 312 | 312 | 0 | 0 | 0 | 0 | 0 | 312 | 0 | 1 | 1 | 1 | 03/07/2025 | 3FE |
| 98975VAG1 | ZODIACFLUIDRA 3/18 USD) TLB | | 09/28/2018 | VARIOUS | XXX | 596,373 | 580,000 | 668,857 | 615,867 | 0 | (18,561) | 0 | (18,561) | 0 | 597,306 | 0 | (933) | (933) | 36,747 | 05/15/2019 | 3FE |
| 13945RAJ3 | CANADIAN PACIFIC RR CO | | 09/13/2018 | Donaldson Lufkin | XXX | 106,875 | 100,000 | 109,125 | 108,539 | 0 | (567) | 0 | (567) | 0 | 107,971 | 0 | (1,096) | (1,096) | 5,100 | 06/15/2076 | 3FE |
| 290876AD3 | EMERA INC | | 09/13/2018 | Donaldson Lufkin | XXX | 686,756 | 725,000 | 683,047 | 683,047 | 0 | 1,277 | 0 | 1,277 | 0 | 684,325 | 0 | 2,432 | 2,432 | 12,370 | 03/15/2025 | 2FE |
| 67077MAL2 | NUTRIEN LTD | | 09/13/2018 | TABLE | XXX | 291,000 | 291,000 | 298,802 | 292,441 | 0 | (1,441) | 0 | (1,441) | 0 | 291,000 | 0 | 7,639 | 7,639 | 0 | 09/10/2018 | 1FE |
| 89114QAA0 | TORONTO-DOMINION BANK/THE | | 09/10/2018 | MATURITY | XXX | 110,915 | 112,000 | 109,200 | 109,200 | 0 | (265) | 0 | (265) | 0 | 109,200 | 0 | 1,713 | 1,713 | 4,527 | 05/20/2075 | 2FE |
| 89356BAAB6 | TRONCADOVA TRUST | | 09/13/2018 | Donaldson Lufkin | XXX | 64,594,087 | 63,906,220 | 64,741,823 | 39,254,900 | 499 | (153,836) | 210,746 | (364,082) | 0 | 64,301,082 | 0 | 293,035 | 293,035 | 1,400,631 | XXXX | |
| 3899999 Subtotal - Industrial and Miscellaneous (Unaffiliated) | | | | | XXX | 149,614,177 | 146,629,723 | 151,251,915 | 88,032,539 | 499 | (375,080) | 271,922 | (646,503) | 0 | 149,845,505 | 0 | (231,328) | (231,328) | 3,267,201 | XXXX | |
| 8935999 Subtotal - Bonds - Part 4 | | | | | XXX | XXXX | XXXX | XXXX | XXXX | XXXX | XXXX | XXXX | XXXX | 0 | XXXX | 0 | XXXX | XXXX | XXXX | XXXX | |
| 8935998 Summary Item from Part 5 for Bonds (N/A to Quarterly) | | | | | XXX | 149,614,177 | 146,629,723 | 151,251,915 | 88,032,539 | 499 | (375,080) | 271,922 | (646,503) | 0 | 149,845,505 | 0 | (231,328) | (231,328) | 3,267,201 | XXXX | |
| 8935999 Subtotal - Bonds | | | | | XXX | XXXX | XXXX | XXXX | XXXX | XXXX | XXXX | XXXX | XXXX | 0 | XXXX | 0 | XXXX | XXXX | XXXX | XXXX | |
| 03939A107 | ARCH CAPITAL GROUP LTD | | 08/13/2018 | Jefferies & Co | D | 76,550 | 0.00 | 76,550 | 79,780 | (878) | 0 | 2,352 | (3,230) | 0 | 76,550 | 0 | 425 | 425 | 3,727 | XXXX | |
| K22274H96 | DANSKE BANK AS REGS | | 09/19/2018 | VEVENDOR CODE FP3 NOT IN TABLE | D | 188,250 | 0.00 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | (11,750) | (11,750) | 3,306 | XXXX | | |
| 29359B109 | ENSTAR GROUP LTD | | 09/13/2018 | Donaldson Lufkin | D | 41,839 | 25.00 | 40,000 | 40,000 | 0 | 0 | 0 | 0 | 40,000 | 0 | 1,639 | 1,639 | 513 | XXXX | | |
| 404280B98 | HSBC HOLDINGS PLC | | 09/13/2018 | HSBC Secs | D | 200,502 | 0.00 | 196,250 | 196,250 | 0 | 3,750 | (3,750) | 0 | 196,250 | 0 | 4,252 | 4,252 | 6,042 | XXXX | | |
| 79586N309 | RENAISSANCE HOLDINGS LTD | | 09/13/2018 | Jefferies & Co | D | 59,995 | 0.00 | 59,855 | 0 | 0 | 0 | 0 | 0 | 59,855 | 0 | 140 | 140 | 700 | XXXX | | |
| 020002127 | ALLSTATE CORP/T | | | | | | | | | | | | | | | | | | | | |

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 | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|------------|--------------------------------|------------|----------------------|-------------|---------|--------|---------|---|----------------------|-------------|---------------|-------------------|---------------------------|---------|----|----------|----------|--------|--------|------|---------------|
| | | | | | | | | | CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | | | | | | | | Consideration |
| 06050195 | BANK OF AMERICA CORP | 09/13/2018 | Donaldson Lufkin | 3,500,000 | 89,284 | 0.00 | 87,500 | 0 | | | | | | 0 | 0 | 0 | 0 | 0 | 87,500 | 0 | |
| 06050229 | BANK OF AMERICA CORP | 09/13/2018 | VARIOUS | 18,400,000 | 479,216 | 0.00 | 462,397 | 0 | 0 | 0 | 0 | 0 | 0 | 462,397 | 0 | 16,819 | 16,819 | 3,450 | 3,450 | X XX | P2FE |
| 06050260 | BANK OF AMERICA CORP | 07/17/2018 | Jeffries & Co | 4,115,000 | 106,085 | 0.00 | 106,784 | 0 | 1,476 | (3,256) | 0 | 0 | 0 | 106,784 | 0 | (699) | (699) | 4,029 | 4,029 | X XX | P2FE |
| 06050286 | BANK OF AMERICA CORP | 09/13/2018 | Donaldson Lufkin | 1,500,000 | 39,164 | 0.00 | 39,045 | 0 | 184 | (1,225) | 0 | 0 | 0 | 39,045 | 0 | 119 | 119 | 1,528 | 1,528 | X XX | P2FE |
| 060505E0 | BANK OF AMERICA CORP | 09/13/2018 | VARIOUS | 185,000,000 | 193,850 | 0.00 | 201,434 | 0 | 1,329 | (1,329) | 0 | 0 | 0 | 201,434 | 0 | (7,584) | (7,584) | 7,400 | 7,400 | X XX | P2FE |
| 064056AD2 | BANK OF NY MELLON CORP | 09/13/2018 | Alex Brown & Sons | 1,000,000 | 102,150 | 100.00 | 103,000 | 0 | (850) | (505) | 0 | 0 | 0 | 103,000 | 0 | (850) | (850) | 3,671 | 3,671 | X XX | P2FE |
| 054937206 | BB&T CORP | 09/13/2018 | VARIOUS | 6,661,000 | 171,716 | 0.00 | 168,329 | 0 | (729) | (729) | 0 | 0 | 0 | 168,329 | 0 | 3,387 | 3,387 | 6,151 | 6,151 | X XX | P2FE |
| 054937404 | BB&T CORP | 09/13/2018 | VARIOUS | 4,400,000 | 109,955 | 0.00 | 110,572 | 0 | 572 | (572) | 0 | 0 | 0 | 110,572 | 0 | (617) | (617) | 4,641 | 4,641 | X XX | P2FE |
| 14400H402 | CAPITAL ONE FINANCIAL CORP | 09/14/2018 | Jeffries & Co | 875,000 | 22,100 | 0.00 | 22,488 | 0 | 0 | 0 | 0 | 0 | 0 | 22,488 | 0 | (388) | (388) | 328 | 328 | X XX | P3LFE |
| 14400H600 | CAPITAL ONE FINANCIAL CORP | 09/12/2018 | Jeffries & Co | 3,853,000 | 99,098 | 0.00 | 100,634 | 0 | 0 | 0 | 0 | 0 | 0 | 100,634 | 0 | (1,536) | (1,536) | 1,504 | 1,504 | X XX | P3LFE |
| 803613402 | CHARLES SCHWAB CORP/TFE | 09/13/2018 | VARIOUS | 6,520,000 | 173,607 | 0.00 | 169,001 | 0 | 0 | 0 | 0 | 0 | 0 | 169,001 | 0 | 4,606 | 4,606 | 4,408 | 4,408 | X XX | P2LFE |
| 12542R003 | CHS INC | 09/13/2018 | Jeffries & Co | 10,000,000 | 273,170 | 0.00 | 277,782 | 0 | 3,167 | (3,176) | 0 | 0 | 0 | 277,782 | 0 | (4,612) | (4,612) | 9,375 | 9,375 | X XX | P3L |
| 172667366 | CITIGROUP INC | 09/14/2018 | VARIOUS | 5,250,000 | 132,960 | 0.00 | 132,379 | 0 | 0 | 0 | 0 | 0 | 0 | 132,379 | 0 | 582 | 582 | 0 | 0 | X XX | P3LFE |
| 172967GF2 | CITIGROUP INC | 09/13/2018 | Goldman Sachs NY | 50,000,000 | 51,283 | 0.00 | 51,875 | 0 | (863) | (863) | 0 | 0 | 0 | 51,875 | 0 | (592) | (592) | 1,737 | 1,737 | X XX | P3LFE |
| 172967KD2 | CITIGROUP INC | 09/13/2018 | First Union Cap Mkts | 110,000,000 | 114,961 | 0.00 | 116,150 | 0 | (863) | (863) | 0 | 0 | 0 | 116,150 | 0 | (1,189) | (1,189) | 5,652 | 5,652 | X XX | P3LFE |
| 172967KM2 | CITIGROUP INC | 09/26/2018 | VARIOUS | 155,000,000 | 161,963 | 0.00 | 169,104 | 0 | (414) | (414) | 0 | 0 | 0 | 169,104 | 0 | (7,142) | (7,142) | 9,295 | 9,295 | X XX | P3LFE |
| 233331800 | DTE ENERGY CO | 09/13/2018 | Donaldson Lufkin | 2,000,000 | 48,779 | 25.00 | 49,067 | 0 | 734 | (1,187) | 0 | 0 | 0 | 49,067 | 0 | (288) | (288) | 1,399 | 1,399 | X XX | RP2LFE |
| 233331859 | DTE ENERGY CO | 08/09/2018 | VARIOUS | 5,425,000 | 133,140 | 0.00 | 130,960 | 0 | 5,046 | (8,463) | 0 | 0 | 0 | 130,960 | 0 | 2,180 | 2,180 | 3,837 | 3,837 | X XX | P2LFE |
| 233331867 | DTE ENERGY CO | 09/13/2018 | Donaldson Lufkin | 53,540 | 51,639 | 0.00 | 51,979 | 0 | (1,561) | (1,561) | 0 | 0 | 0 | 51,979 | 0 | (340) | (340) | 2,256 | 2,256 | X XX | P2LFE |
| 278642202 | EBAY INC | 09/20/2018 | VARIOUS | 6,407,000 | 167,705 | 0.00 | 166,507 | 0 | 1,927 | (6,097) | 0 | 0 | 0 | 166,507 | 0 | 1,197 | 1,197 | 7,208 | 7,208 | X XX | P2LFE |
| 30767EA06 | FARM CREDIT BANK OF TEXAS | 09/13/2018 | Montgomery Sees | 1,850,000 | 197,465 | 0.00 | 196,563 | 0 | (6,475) | (6,475) | 0 | 0 | 0 | 196,563 | 0 | 922 | 922 | 6,244 | 6,244 | X XX | P2LFE |
| 336158803 | FIRST REPUBLIC BANK/CA | 09/13/2018 | VARIOUS | 3,400,000 | 83,817 | 0.00 | 84,966 | 0 | 0 | 0 | 0 | 0 | 0 | 84,966 | 0 | (1,149) | (1,149) | 0 | 0 | X XX | P2LFE |
| 33616C962 | FIRST REPUBLIC BANK/CA | 09/13/2018 | VARIOUS | 2,500,000 | 62,764 | 0.00 | 63,950 | 0 | 0 | 0 | 347 | 0 | 0 | 63,950 | 0 | (1,186) | (1,186) | 1,781 | 1,781 | X XX | P2LFE |
| 36960BQ3 | GENERAL ELECTRIC CO | 09/13/2018 | Donaldson Lufkin | 275,000,000 | 271,563 | 0.00 | 283,415 | 0 | 0 | 0 | 0 | 0 | 0 | 283,415 | 0 | (1,853) | (1,853) | 10,389 | 10,389 | X XX | P2LFE |
| 48127X342 | JPMORGAN CHASE & CO DEP SHS | 09/13/2018 | Donaldson Lufkin | 3,400,000 | 88,399 | 0.00 | 86,608 | 0 | 0 | 0 | 0 | 0 | 0 | 86,608 | 0 | (209) | (209) | 2,593 | 2,593 | X XX | P2LFE |
| 48625H411 | JPMORGAN CHASE & CO DEP SHS | 09/13/2018 | Chemical Securities | 50,000,000 | 50,340 | 0.00 | 50,733 | 0 | 0 | 0 | 0 | 0 | 0 | 50,733 | 0 | (393) | (393) | 3,107 | 3,107 | X XX | P2LFE |
| 49446R711 | KIMCO REALTY CORP | 09/12/2018 | Jeffries & Co | 1,000,999 | 100,999 | 0.00 | 100,798 | 0 | 0 | 0 | 0 | 0 | 0 | 100,798 | 0 | 201 | 201 | 0 | 0 | X XX | P3LFE |
| 49446R745 | KIMCO REALTY CORP | 09/13/2018 | VARIOUS | 36,485 | 36,485 | 25.00 | 35,184 | 0 | 816 | (616) | 0 | 0 | 0 | 35,184 | 0 | 1,301 | 1,301 | 1,196 | 1,196 | X XX | P2LFE |
| 49446R794 | KIMCO REALTY CORP | 09/13/2018 | VARIOUS | 1,275,000 | 31,263 | 0.00 | 31,268 | 0 | 0 | 0 | 0 | 0 | 0 | 31,268 | 0 | 1,644 | 1,644 | 1,266 | 1,266 | X XX | RP2LFE |
| 591560AA5 | KIMCO REALTY CORP | 09/13/2018 | Sanford C Bernstein | 1,000,000 | 29,592 | 0.00 | 27,948 | 0 | 148 | (2,184) | 0 | 0 | 0 | 27,948 | 0 | 170 | 170 | 750 | 750 | X XX | P2LFE |
| 617474AA9 | MELVILLE CAPITAL TRUST IV 144A | 09/13/2018 | Goldman Sachs NY | 150,000,000 | 184,991 | 100.00 | 187,268 | 0 | (12,608) | (12,608) | 0 | 0 | 0 | 187,268 | 0 | (2,277) | (2,277) | 8,925 | 8,925 | X XX | P2LFE |
| 61761J406 | MORGAN STANLEY | 09/13/2018 | Donaldson Lufkin | 50,000,000 | 25,390 | 0.00 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 25,000 | 0 | 390 | 390 | 0 | 0 | X XX | P3LFE |
| 61762V608 | MORGAN STANLEY | 09/14/2018 | VARIOUS | 4,650,000 | 125,634 | 0.00 | 129,461 | 0 | (41) | (41) | 0 | 0 | 0 | 129,461 | 0 | (3,827) | (3,827) | 5,558 | 5,558 | X XX | P3LFE |
| 637417809 | NATIONAL RETAIL PROPERTIES INC | 09/13/2018 | Donaldson Lufkin | 3,000,000 | 77,489 | 0.00 | 77,016 | 0 | (434) | (434) | 0 | 0 | 0 | 77,016 | 0 | 473 | 473 | 3,291 | 3,291 | X XX | P2LFE |
| 637417874 | NATIONAL RETAIL PROPERTIES INC | 08/27/2018 | First Union Cap Mkts | 1,700,000 | 92,092 | 0.00 | 90,983 | 0 | (458) | (458) | 0 | 0 | 0 | 90,983 | 0 | 1,109 | 1,109 | 4,142 | 4,142 | X XX | P2LFE |
| 693475657 | PNC FINANCIAL SERVICES GROUP I | 09/13/2018 | VARIOUS | 5,995,000 | 143,311 | 0.00 | 136,870 | 0 | (5,097) | (5,097) | 0 | 0 | 0 | 136,870 | 0 | 6,441 | 6,441 | 3,754 | 3,754 | X XX | P2LFE |
| 693475AK1 | PNC FINANCIAL SERVICES GROUP I | 09/13/2018 | Goldman Sachs NY | 500,000,000 | 46,528 | 0.00 | 45,921 | 0 | 0 | 0 | 0 | 0 | 0 | 45,921 | 0 | (607) | (607) | 35,293 | 35,293 | X XX | P2LFE |
| 744320805 | PRUDENTIAL FINANCIAL INC | 09/13/2018 | Goldman Sachs NY | 2,000,000 | 541,182 | 25.00 | 552,020 | 0 | 0 | 0 | 0 | 0 | 0 | 552,020 | 0 | (10,838) | (10,838) | 0 | 0 | X XX | RP2FE |
| 69360J644 | PS BUSINESS PARKS INC | 09/19/2018 | Merrill Lynch | 1,275,000 | 49,659 | 0.00 | 49,627 | 0 | 0 | 0 | 0 | 0 | 0 | 49,627 | 0 | 33 | 33 | 0 | 0 | X XX | P2LFE |
| 69360J669 | PS BUSINESS PARKS INC | 09/21/2018 | Bear Stearns | 3,300,000 | 81,481 | 0.00 | 82,995 | 0 | (330) | (330) | 0 | 0 | 0 | 82,995 | 0 | (504) | (504) | 908 | 908 | X XX | P2LFE |
| 74460JW792 | PUBLIC STORAGE | 09/13/2018 | First Union Cap Mkts | 9,400,000 | 242,737 | 0.00 | 241,657 | 0 | 0 | 0 | 0 | 0 | 0 | 241,657 | 0 | 1,080 | 1,080 | 4,927 | 4,927 | X XX | P2LFE |
| 74460JW820 | PUBLIC STORAGE | 07/27/2018 | Bear Stearns | 6,127,000 | 163,447 | 0.00 | 153,152 | 0 | (354) | (354) | 0 | 0 | 0 | 153,152 | 0 | 296 | 296 | 2,638 | 2,638 | X XX | P2LFE |
| 759351703 | REINSURANCE GROUP OF AMERICA I | 07/26/2018 | VARIOUS | 10,017,000 | 263,516 | 0.00 | 257,715 | 0 | (356) | (356) | 0 | 0 | 0 | 257,715 | 0 | 5,802 | 5,802 | 6,875 | 6,875 | X XX | RP2LFE |
| 78409G200 | SCE TRUST IV | 09/12/2018 | Donaldson Lufkin | 2,400,000 | 64,077 | 6.20 | 64,077 | 0 | 0 | 0 | 0 | 0 | 0 | 64,077 | 0 | 3,482 | 3,482 | 938 | 938 | X XX | RP2LFE |
| 78409W201 | SCE TRUST IV | 09/13/2018 | VARIOUS | 5,659,000 | 144,812 | 25.00 | 143,419 | 0 | 0 | 0 | 0 | 0 | 0 | 143,419 | 0 | 1,393 | 1,393 | 3,672 | 3,672 | X XX | P2LFE |
| 78409W207 | SCE TRUST VI | 08/14/2018 | VARIOUS | 4,184,000 | 108,261 | 0.00 | 105,790 | 0 | 0 | 0 | 0 | 0 | 0 | 105,790 | 0 | 2,512 | 2,512 | 1,191 | 1,191 | X XX | P2LFE |
| 78409X507 | SL GREEN REALTY CORP | 09/13/2018 | VARIOUS | 6,191,000 | 142,746 | 0.00 | 140,074 | 0 | 0 | 0 | 0 | 0 | 0 | 140,074 | 0 | 2,671 | 2,671 | 1,935 | 1,935 | X XX | P3LFE |
| 842587206 | SOUTHERN COPPER | 09/13/2018 | Jeffries & Co | 1,000,000 | 25,550 | 25.00 | 25,250 | 0 | 0 | 0 | 0 | 0 | 0 | 25,250 | 0 | 300 | 300 | 813 | 813 | X XX | P3LFE |
| 842587404 | SOUTHERN COPPER | 09/13/2018 | Donaldson Lufkin | 5,000,000 | 130,798 | 25.00 | 133,998 | 0 | (952) | (952) | 0 | 0 | 0 | 133,998 | 0 | (3,199) | (3,199) | 5,859 | 5,859 | X XX | RP2LFE |
| 857477608 | STATE STREET CORP | 09/13/2018 | Donaldson Lufkin | 3,300,000 | 80,585 | 0.00 | 80,190 | 0 | (1,485) | (1,485) | 0 | 0 | 0 | 80,190 | 0 | (3,329) | (3,329) | 3,357 | 3,357 | X XX | RP2LFE |
| 857477655 | STATE STREET CORP | 09/13/2018 | Donaldson Lufkin | 3,000,000 | 87,779 | 0.00 | 90, | | | | | | | | | | | | | | |

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 |
|---|-------------------------------|------------|-------------------|-----------|-----------|-------|-----------|-----------|----------|----------------------|-------------|---------------|-----|-------|-----------|---------|---------|---------|---------|---------|-------|-------|-------|
| | | | | | | | | | | CUSIP Identification | Description | Disposal Date | | | | | | | | | | | |
| 98488714 | WELLS FARGO CO | 09/13/2018 | Donaldson Lufkin | 2,500,000 | 63,199 | 0.00 | 59,050 | 64,950 | (5,900) | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 59,050 | 0 | 4,149 | 4,149 |
| 084423607 | WR BERKLEY CORP | 09/13/2018 | Jefferies & Co | 4,000,000 | 96,884 | 25.00 | 100,600 | 103,720 | (1,166) | 0 | 1,954 | 0 | 0 | 0 | 0 | 100,600 | 0 | (1,716) | (1,716) | 4,312 | 4,312 | XXX | P2LFE |
| 29250M477 | ENBRIDGE INC | 09/13/2018 | Donaldson Lufkin | 3,500,000 | 89,389 | 0.00 | 87,500 | 87,500 | 0 | 0 | 0 | 0 | 0 | 0 | 87,500 | 0 | 1,889 | 1,889 | 1,441 | 1,441 | XXX | XXX | |
| 8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | XXX | | XXX | 9,629,731 | XXX | 9,625,904 | 4,140,884 | (63,596) | 1 | 32,722 | (96,318) | 0 | 0 | 9,625,905 | 0 | 3,826 | 3,826 | 292,766 | 292,766 | XXX | XXX | |
| 8999997 Subtotal - Preferred Stocks - Part 4 | | XXX | | XXX | 9,629,731 | XXX | 9,625,904 | 4,140,884 | (63,596) | 1 | 32,722 | (96,318) | 0 | 0 | 9,625,905 | 0 | 3,826 | 3,826 | 292,766 | 292,766 | XXX | XXX | |
| 8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly) | | XXX | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8999999 Subtotal - Preferred Stocks | | XXX | | XXX | 9,629,731 | XXX | 9,625,904 | 4,140,884 | (63,596) | 1 | 32,722 | (96,318) | 0 | 0 | 9,625,905 | 0 | 3,826 | 3,826 | 292,766 | 292,766 | XXX | XXX | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | | | |
| D 0450A105 | ARCH CAPITAL GROUP LTD | 09/20/2018 | VARIOUS | 418,000 | 12,628 | XXX | 11,813 | 4,296 | 231 | 0 | 0 | 231 | 0 | 0 | 11,813 | 0 | 815 | 815 | 0 | 0 | XXX | L | |
| G05384105 | ASPEN INSURANCE HOLDINGS LTD | 09/20/2018 | Memill Lynch | 59,000 | 2,428 | XXX | 2,428 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,428 | 0 | 22 | 22 | 28 | 28 | XXX | L | |
| G0585R106 | ASSURED GUARANTY LTD | 09/20/2018 | Memill Lynch | 159,000 | 6,757 | XXX | 5,797 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,797 | 0 | 925 | 925 | 25 | 25 | XXX | L | |
| G0692U109 | AXIS CAPITAL HLDGS LTD SHS | 09/20/2018 | Memill Lynch | 105,000 | 6,126 | XXX | 5,704 | 5,277 | 426 | 0 | 0 | 426 | 0 | 0 | 5,704 | 0 | 422 | 422 | 207 | 207 | XXX | L | |
| H1467J104 | CHUBB LTD | 09/20/2018 | VARIOUS | 598,000 | 78,113 | XXX | 76,632 | 68,827 | (3,851) | 0 | 0 | (3,851) | 0 | 0 | 76,632 | 0 | 1,482 | 1,482 | 1,432 | 1,432 | XXX | L | |
| C3223R108 | EVEREST GROUP LTD | 09/20/2018 | ITG INC, NEW YORK | 48,000 | 10,014 | XXX | 10,822 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,822 | 0 | (807) | (807) | 79 | 79 | XXX | L | |
| H2306T109 | GARMINT LTD | 09/20/2018 | Memill Lynch | 151,000 | 10,925 | XXX | 7,811 | 8,995 | (1,184) | 0 | 0 | (1,184) | 0 | 0 | 7,811 | 0 | 2,713 | 2,713 | 237 | 237 | XXX | L | |
| G47567105 | IHS MARKIT LTD | 09/20/2018 | VARIOUS | 862,000 | 30,870 | XXX | 28,911 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,911 | 0 | 1,959 | 1,959 | 0 | 0 | XXX | L | |
| G5960L103 | MEDTRONIC PLC | 09/20/2018 | VARIOUS | 2,246,000 | 218,915 | XXX | 180,175 | 127,908 | (3,234) | 0 | 0 | (3,234) | 0 | 0 | 180,175 | 0 | 38,739 | 38,739 | 3,076 | 3,076 | XXX | L | |
| G60754101 | MICHAEL KORS HOLDINGS LTD | 09/20/2018 | Memill Lynch | 171,000 | 12,433 | XXX | 6,113 | 10,764 | (4,652) | 0 | 0 | (4,652) | 0 | 0 | 6,113 | 0 | 6,321 | 6,321 | 49 | 49 | XXX | L | |
| G6700G107 | NVENT ELECTRIC PLC | 09/20/2018 | VARIOUS | 278,000 | 8,109 | XXX | 5,560 | 0 | 0 | 0 | 0 | 0 | 0 | 5,560 | 0 | 2,549 | 2,549 | 0 | 0 | XXX | L | | |
| N6596X108 | NXP SEMICONDUCTORS NV | 09/20/2018 | VARIOUS | 322,000 | 30,230 | XXX | 32,671 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 32,671 | 0 | (2,442) | (2,442) | 0 | 0 | XXX | L | |
| G7500T104 | PENTAIR PLC | 09/20/2018 | VARIOUS | 403,000 | 18,038 | XXX | 17,292 | 14,072 | (2,760) | 0 | 0 | (2,760) | 0 | 0 | 17,292 | 0 | 746 | 746 | 309 | 309 | XXX | L | |
| G97822103 | PERRIGO CO PLC | 09/20/2018 | VARIOUS | 283,000 | 20,911 | XXX | 21,814 | 21,093 | (2,786) | 0 | 0 | (2,786) | 0 | 0 | 21,814 | 0 | (904) | (904) | 155 | 155 | XXX | L | |
| N72482123 | QIAGEN NV | 09/20/2018 | VARIOUS | 139,000 | 5,322 | XXX | 5,060 | 402 | 39 | 0 | 0 | 39 | 0 | 0 | 5,060 | 0 | 262 | 262 | 0 | 0 | XXX | L | |
| G7496G103 | RENAISSANCE HOLDINGS LTD | 09/20/2018 | Memill Lynch | 52,000 | 7,040 | XXX | 6,376 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,376 | 0 | 663 | 663 | 0 | 0 | XXX | L | |
| G84720104 | STERIS PLC | 09/20/2018 | Memill Lynch | 22,000 | 2,513 | XXX | 1,915 | 1,924 | (10) | 0 | 0 | (10) | 0 | 0 | 1,915 | 0 | 599 | 599 | 47 | 47 | XXX | L | |
| G87110105 | TECHNIPM LTD | 09/20/2018 | ITG INC, NEW YORK | 179,000 | 5,583 | XXX | 5,538 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,538 | 0 | 45 | 45 | 70 | 70 | XXX | L | |
| G9319H102 | VALDUS HOLDINGS LTD COM SHS | 07/18/2018 | ITG INC, NEW YORK | 169,000 | 1,120 | XXX | 7,884 | 7,742 | 142 | 0 | 0 | 142 | 0 | 0 | 7,884 | 0 | 3,336 | 3,336 | 125 | 125 | XXX | L | |
| G98683100 | WATERFORD INTERNATIONAL PLC | 09/20/2018 | VARIOUS | 3,203 | 3,467 | XXX | 5,123 | 3,203 | (239) | 0 | 0 | (239) | 0 | 0 | 5,123 | 0 | (1,636) | (1,636) | 0 | 0 | XXX | L | |
| G9829103 | WILLIS TOWERS WATSON PLC | 09/20/2018 | VARIOUS | 273,000 | 40,537 | XXX | 40,784 | 23,960 | (800) | 0 | 0 | (800) | 0 | 0 | 40,784 | 0 | (247) | (247) | 442 | 442 | XXX | L | |
| G98294104 | XL GROUP LTD | 09/20/2018 | ITG INC, NEW YORK | 1,145,000 | 65,952 | XXX | 63,708 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 63,708 | 0 | 2,244 | 2,244 | 520 | 520 | XXX | L | |
| 98850P109 | YUM CHINA HOLDINGS INC | 07/31/2018 | Memill Lynch | 312,000 | 11,263 | XXX | 12,623 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,623 | 0 | (1,360) | (1,360) | 0 | 0 | XXX | L | |
| 88579Y101 | 3M CORP | 09/20/2018 | VARIOUS | 440,000 | 93,768 | XXX | 71,317 | 71,317 | (28,434) | 0 | 0 | (28,434) | 0 | 0 | 69,804 | 0 | 23,964 | 23,964 | 1,010 | 1,010 | XXX | L | |
| 002824100 | ABBOTT LABS COM | 09/20/2018 | VARIOUS | 161,000 | 20,904 | XXX | 142,469 | 128,807 | (28,555) | 0 | 0 | (28,555) | 0 | 0 | 142,469 | 0 | 58,435 | 58,435 | 2,795 | 2,795 | XXX | L | |
| 00287Y109 | ABBVIE INC | 09/20/2018 | ITG INC, NEW YORK | 104,000 | 14,920 | XXX | 11,064 | 14,700 | (4,703) | 0 | 0 | (4,703) | 0 | 0 | 11,064 | 0 | 3,856 | 3,856 | 417 | 417 | XXX | L | |
| 003654100 | ABMONE INC | 09/20/2018 | VARIOUS | 39,724 | 0 | XXX | 45,281 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 45,281 | 0 | (5,556) | (5,556) | 0 | 0 | XXX | L | |
| 00404A109 | ACADIA HEALTHCARE CO INC | 09/20/2018 | ITG INC, NEW YORK | 187,000 | 6,730 | XXX | 6,100 | 6,102 | (2) | 0 | 0 | (2) | 0 | 0 | 6,100 | 0 | 630 | 630 | 0 | 0 | XXX | L | |
| 00507V109 | ACTIVISIONBLIZZARD INC | 07/31/2018 | ITG INC, NEW YORK | 620,000 | 45,520 | XXX | 47,821 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 47,821 | 0 | (2,301) | (2,301) | 211 | 211 | XXX | L | |
| 00508Y102 | ACTIVITY BRANDS INC | 09/20/2018 | VARIOUS | 241,000 | 34,804 | XXX | 30,074 | 2,992 | 19 | 0 | 0 | 19 | 0 | 0 | 30,074 | 0 | (4,730) | (4,730) | 36 | 36 | XXX | L | |
| G0084W101 | ADIENT PLC | 09/20/2018 | VARIOUS | 135,000 | 5,874 | XXX | 7,178 | 944 | 75 | 0 | 0 | 75 | 0 | 0 | 7,178 | 0 | (1,305) | (1,305) | 55 | 55 | XXX | L | |
| 00724F101 | ADOBE SYS INC DEL COM | 09/20/2018 | ITG INC, NEW YORK | 3,000 | 799 | XXX | 664 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 664 | 0 | 135 | 135 | 0 | 0 | XXX | L | |
| 00751Y106 | ADVAANCED AUTO PARTS INC | 09/20/2018 | VARIOUS | 127,000 | 21,531 | XXX | 15,013 | 9,570 | (204) | 0 | 0 | (204) | 0 | 0 | 15,013 | 0 | 8,518 | 8,518 | 27 | 27 | XXX | L | |
| 00766T100 | AECOM | 09/20/2018 | Smith Barney | 221,000 | 7,293 | XXX | 7,406 | 8,210 | (804) | 0 | 0 | (804) | 0 | 0 | 7,406 | 0 | (113) | (113) | 0 | 0 | XXX | L | |
| 00130H105 | AES CORP COM | 09/20/2018 | ITG INC, NEW YORK | 1,069,000 | 14,752 | XXX | 12,271 | 11,577 | 694 | 0 | 0 | 694 | 0 | 0 | 12,271 | 0 | 2,481 | 2,481 | 417 | 417 | XXX | L | |
| 00817Y108 | AETNA INC COM NEW | 09/20/2018 | ITG INC, NEW YORK | 312,000 | 64,018 | XXX | 40,971 | 56,282 | (15,310) | 0 | 0 | (15,310) | 0 | 0 | 40,971 | 0 | 23,047 | 23,047 | 468 | 468 | XXX | L | |
| 009252108 | AFFILIATED MANAGERS GROUP INC | 09/20/2018 | VARIOUS | 79,000 | 11,534 | XXX | 12,766 | 5,747 | (1,181) | 0 | 0 | (1,181) | 0 | 0 | 12,766 | 0 | (1,232) | (1,232) | 49 | 49 | XXX | L | |
| 001055102 | AFLAC INC COM | 09/20/2018 | VARIOUS | 1,822,000 | 87,236 | XXX | 71,411 | 50,649 | (8,937) | 0 | 0 | (8,937) | 0 | 0 | 71,411 | 0 | 15,825 | 15,825 | 1,074 | 1,074 | XXX | L | |
| 00846U101 | AGILENT TECHNOLOGIES INC | 09/20/2018 | ITG INC, NEW YORK | 101,000 | 6,173 | XXX | 6,161 | 7,214 | (1,053) | 0 | 0 | (1,053) | 0 | 0 | 6,161 | 0 | 12 | 12 | 45 | 45 | XXX | L | |
| 00912X302 | AIR LEASE CORP | 09/20/2018 | VARIOUS | 388,000 | 27,594 | XXX | 20,472 | 25,984 | (5,512) | 0 | 0 | (5,512) | 0 | 0 | 20,472 | 0 | 7,122 | 7,122 | 173 | 173 | XXX | L | |
| 009158106 | AIR PRODS & CHEMS INC COM | 09/20/2018 | ITG INC, NEW YORK | 114,000 | 5,226 | XXX | 4,936 | 5,482 | (546) | 0 | 0 | (546) | 0 | 0 | 4,936 | 0 | 289 | 289 | 46 | 46 | XXX | L | |
| 00971T101 | AKAMAI TECHNOLOGIES INC | 09/20/2018 | VARIOUS | 270,000 | 46,010 | XXX | 39,036 | 44,302 | (5,206) | 0 | 0 | (5,206) | 0 | 0 | 39,036 | 0 | 6,915 | 6,915 | 1,137 | 1,137 | XXX | L | |
| 011659109 | ALASKA AIR GROUP INC | 09/20/2018 | Memill Lynch | 329,000 | 24,398 | XXX | 19,271 | 15,024 | (4,093) | 0 | 0 | (4,093) | 0 | 0 | 19,271 | 0 | 6,127 | 6,127 | 0 | 0 | XXX | L | |
| 012653101 | ALBEMARLE CORP | 09/20/2018 | VARIOUS | 174,000 | 12,135 | XXX | 10,946 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,946 | 0 | | | | | | | |

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 (a) |
|------------------------------|--------------------------------|--------------------------------------|-----------------------|---------------------------|--------------------------------------|--------------------|-------------------|---------------------|--|--|--|---|---|--|--|---|--|---|---|---|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11 + 12 - 13) | | | | | | | | |
| 02079K305 | ALPHABET INC | | 09/20/2018 | ITG INC, NEW YORK | 104,000 | 123,921 | XXX | 122,333 | 0 | 0 | 0 | 0 | 0 | 122,333 | 0 | 1,588 | 1,588 | 0 | 0 | XXX | L |
| 021315106 | AMAZON.COM INC COM | | 09/20/2018 | ITG INC, NEW YORK | 96,000 | 186,649 | XXX | 153,900 | 0 | 0 | 0 | 0 | 0 | 153,900 | 0 | 32,749 | 32,749 | 0 | 0 | XXX | L |
| 030260203 | AMDOC'S LTD COM | | 09/20/2018 | VARIOUS | 130,000 | 8,598 | XXX | 8,011 | 8,512 | 0 | 0 | 0 | 0 | 8,011 | 0 | 587 | 587 | 170 | 170 | XXX | L |
| 025586100 | AMERCO | | 09/20/2018 | VARIOUS | 11,000 | 3,938 | XXX | 4,050 | 2,645 | 0 | 0 | 0 | 0 | 4,050 | 0 | (113) | (113) | 20 | 20 | XXX | L |
| 023608102 | AMEREN CORP | | 09/20/2018 | ITG INC, NEW YORK | 306,000 | 19,620 | XXX | 16,805 | 18,051 | 0 | 0 | 0 | 0 | 16,805 | 0 | 2,816 | 2,816 | 420 | 420 | XXX | L |
| 02376R102 | AMERICAN AIRLINES GROUP INC | | 09/20/2018 | VARIOUS | 602,000 | 25,211 | XXX | 25,606 | 21,072 | 0 | 0 | 0 | 0 | 25,606 | 0 | (394) | (394) | 174 | 174 | XXX | L |
| 024835101 | AMERICAN CAMPUS COMMUNITIES IN | | 09/20/2018 | VARIOUS | 172,000 | 7,212 | XXX | 7,479 | 7,057 | 0 | 0 | 0 | 0 | 7,479 | 0 | (267) | (267) | 315 | 315 | XXX | L |
| 025837101 | AMERICAN ELEC PWR INC COM | | 09/20/2018 | ITG INC, NEW YORK | 963,000 | 68,440 | XXX | 64,156 | 70,848 | 0 | 0 | 0 | 0 | 64,156 | 0 | 4,283 | 4,283 | 1,955 | 1,955 | XXX | L |
| 025831609 | AMERICAN EXPRESS CO COM | | 09/20/2018 | ITG INC, NEW YORK | 47,210 | 65,990 | XXX | 47,210 | 58,990 | 0 | 0 | 0 | 0 | 47,210 | 0 | 18,782 | 18,782 | 624 | 624 | XXX | L |
| 025932104 | AMERICAN FINANCIAL GROUP INC/O | | 09/20/2018 | ITG INC, NEW YORK | 84,000 | 10,175 | XXX | 8,508 | 9,660 | 0 | 0 | 0 | 0 | 8,508 | 0 | 1,667 | 1,667 | 227 | 227 | XXX | L |
| 026657306 | AMERICAN HOMES A REINT | | 09/20/2018 | ITG INC, NEW YORK | 374,000 | 8,475 | XXX | 8,161 | 5,673 | 0 | 0 | 0 | 0 | 8,161 | 0 | 313 | 313 | 52 | 52 | XXX | L |
| 028874784 | AMERICAN INTL GROUP INC COM | | 09/20/2018 | ITG INC, NEW YORK | 1,140,000 | 61,913 | XXX | 60,040 | 29,513 | 0 | 0 | 0 | 0 | 60,040 | 0 | (6,128) | (6,128) | 507 | 507 | XXX | L |
| 028591105 | AMERICAN NATIONAL INSURANCE CO | | 09/20/2018 | Smith Barney | 11,000 | 1,456 | XXX | 1,340 | 0 | 0 | 0 | 0 | 0 | 1,340 | 0 | 117 | 117 | 9 | 9 | XXX | L |
| 03027X100 | AMERICAN TOWER CORPORATION | | 09/20/2018 | ITG INC, NEW YORK | 269,000 | 40,005 | XXX | 39,056 | 0 | 0 | 0 | 0 | 0 | 39,056 | 0 | 949 | 949 | 409 | 409 | XXX | L |
| 030920103 | AMERICAN WATER WORKS CO INC | | 09/20/2018 | ITG INC, NEW YORK | 320,000 | 28,294 | XXX | 25,677 | 19,487 | 0 | 0 | 0 | 0 | 25,677 | 0 | 2,617 | 2,617 | 457 | 457 | XXX | L |
| 03076C106 | AMERIPRISE FINL INC | | 09/20/2018 | VARIOUS | 113,000 | 16,883 | XXX | 16,640 | 0 | 0 | 0 | 0 | 0 | 16,640 | 0 | 243 | 243 | 108 | 108 | XXX | L |
| 03073E105 | AMERISOURCEBERGEN CORP COM | | 07/31/2018 | ITG INC, NEW YORK | 77,000 | 6,338 | XXX | 7,709 | 0 | 0 | 0 | 0 | 0 | 7,709 | 0 | (1,371) | (1,371) | 29 | 29 | XXX | L |
| 031100100 | AMETEK INC | | 09/20/2018 | ITG INC, NEW YORK | 337,000 | 27,421 | XXX | 18,345 | 24,422 | 0 | 0 | 0 | 0 | 18,345 | 0 | 9,076 | 9,076 | 142 | 142 | XXX | L |
| 031162100 | AMGEN INC | | 09/20/2018 | VARIOUS | 101,000 | 20,714 | XXX | 17,280 | 32,559 | 0 | 0 | 0 | 0 | 17,280 | 0 | 3,434 | 3,434 | 400 | 400 | XXX | L |
| 032511107 | ANADARKO PETE CORP COM | | 09/20/2018 | ITG INC, NEW YORK | 904,000 | 57,720 | XXX | 47,363 | 0 | 0 | 0 | 0 | 0 | 47,363 | 0 | 10,356 | 10,356 | 385 | 385 | XXX | L |
| 032664105 | ANALOG DEVICES INC COM | | 09/20/2018 | VARIOUS | 550,000 | 52,259 | XXX | 53,883 | 0 | 0 | 0 | 0 | 0 | 53,883 | 0 | (1,584) | (1,584) | 420 | 420 | XXX | L |
| 03349M105 | ANEAHOR | | 09/20/2018 | ITG INC, NEW YORK | 203,000 | 30,967 | XXX | 18,234 | 22,525 | 0 | 0 | 0 | 0 | 18,234 | 0 | 14,733 | 14,733 | 356 | 356 | XXX | L |
| 035710409 | ANVIL CAPITAL MANAGEMENT INC | | 09/20/2018 | ITG INC, NEW YORK | 1,448,000 | 14,914 | XXX | 15,153 | 0 | 0 | 0 | 0 | 0 | 15,153 | 0 | (239) | (239) | 673 | 673 | XXX | L |
| 03674X106 | ANTERO RESOURCES CORP | | 09/20/2018 | ITG INC, NEW YORK | 172,000 | 3,403 | XXX | 3,593 | 0 | 0 | 0 | 0 | 0 | 3,593 | 0 | (190) | (190) | 0 | 0 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | VARIOUS | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | 729 | 729 | XXX | L |
| 038752103 | ANTHEM INC | | 09/20/2018 | ITG INC, NEW YORK | 324,000 | 86,810 | XXX | 54,110 | 72,903 | 0 | 0 | 0 | 0 | 54,110 | 0 | 34,700 | 34,700 | | | | |

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 |
|-----------|--------------------------------|------------|-----------------------|-----------|---------|---------|-----|---------|----------|--|---|---|--|---------|----|---------|---------|-------|-----|----|----|
| | | | | | | | | | | 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) | | | | | | | | |
| 09062X103 | BIOMED INC COM | 09/20/2018 | VARIOUS | 170,000 | 58,008 | 50,436 | XXX | 4,141 | (28) | 0 | 0 | 0 | 0 | 50,436 | 0 | 7,572 | 7,572 | 0 | XXX | L | |
| 09247X101 | BLACKROCK INC | 09/20/2018 | ITG INC NEW YORK | 176,000 | 85,734 | 67,961 | XXX | 90,413 | (22,452) | 0 | 0 | 0 | 0 | 67,961 | 0 | 17,773 | 17,773 | 1,565 | XXX | L | |
| 093671105 | BLOCK H & R INC COM | 09/20/2018 | ITG INC NEW YORK | 287,000 | 7,384 | 7,384 | XXX | 1,363 | (93) | 0 | 0 | 0 | 0 | 7,271 | 0 | 113 | 113 | 180 | XXX | L | |
| 097023105 | BOEING CO COM | 09/20/2018 | ITG INC NEW YORK | 117,000 | 42,991 | 40,413 | XXX | 7,847 | 0 | 0 | 0 | 0 | 0 | 40,413 | 0 | 2,578 | 2,578 | 400 | XXX | L | |
| 05561Q201 | BOK FINANCIAL CORP | 09/20/2018 | ITG INC NEW YORK | 85,000 | 8,905 | 6,361 | XXX | 7,847 | (1,487) | 0 | 0 | 0 | 0 | 6,361 | 0 | 2,545 | 2,545 | 119 | XXX | L | |
| 09557L108 | BOOKING HOLDINGS INC | 07/31/2018 | ITG INC NEW YORK | 19,000 | 38,693 | 42,103 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 42,103 | 0 | (3,410) | (3,410) | 0 | XXX | L | |
| 095724106 | BORGWARNER INC | 09/20/2018 | Investment Tech Group | 326,000 | 14,921 | 13,311 | XXX | 16,655 | (3,345) | 0 | 0 | 0 | 0 | 13,311 | 0 | 1,610 | 1,610 | 166 | XXX | L | |
| 101412101 | BOSTON PTYS INC COM | 09/20/2018 | VARIOUS | 274,000 | 34,430 | 33,996 | XXX | 22,625 | (1,195) | 0 | 0 | 0 | 0 | 33,996 | 0 | 434 | 434 | 710 | XXX | L | |
| 101437107 | BOSTON SCIENTIFIC CORP COM | 09/20/2018 | ITG INC NEW YORK | 191,000 | 7,222 | 5,455 | XXX | 7,731 | (680) | 0 | 0 | 0 | 0 | 5,455 | 0 | 1,767 | 1,767 | 0 | XXX | L | |
| 105368203 | BRANDYwine REALTY TRUST | 09/20/2018 | ITG INC NEW YORK | 425,000 | 6,902 | 7,051 | XXX | 7,731 | 0 | 0 | 0 | 0 | 0 | 7,051 | 0 | (149) | (149) | 230 | XXX | L | |
| 10922N103 | BRIGHTHOUSE FINANCIAL INC | 09/20/2018 | ITG INC NEW YORK | 174,000 | 8,044 | 7,541 | XXX | 7,541 | 0 | 0 | 0 | 0 | 0 | 7,541 | 0 | 503 | 503 | 0 | XXX | L | |
| 110222108 | BRISTOL MYERS SQUIBB CO COM | 09/20/2018 | VARIOUS | 1,223,000 | 75,507 | 72,908 | XXX | 74,025 | (2,129) | 0 | 0 | 0 | 0 | 72,908 | 0 | 2,598 | 2,598 | 1,462 | XXX | L | |
| 11120U105 | BRISTOL MYERS SQUIBB CO COM | 09/20/2018 | VARIOUS | 384,000 | 6,981 | 6,981 | XXX | 7,165 | (185) | 0 | 0 | 0 | 0 | 6,981 | 0 | (260) | (260) | 229 | XXX | L | |
| 11135F101 | BROADCOM INC | 09/20/2018 | VARIOUS | 473,000 | 107,542 | 111,348 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 111,348 | 0 | 798 | 798 | 588 | XXX | L | |
| 11133T103 | BROADRIDGE FINANCIAL SOLUTIONS | 09/20/2018 | ITG INC NEW YORK | 49,000 | 6,516 | 5,718 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 5,718 | 0 | 425 | 425 | 447 | XXX | L | |
| 11282X103 | BROOKFIELD PROPERTY REIT INC | 09/20/2018 | ITG INC NEW YORK | 1,419,385 | 29,089 | 28,664 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 28,664 | 0 | 4,301 | 4,301 | 124 | XXX | L | |
| 115236101 | BROWN & BROWN INC | 09/20/2018 | ITG INC NEW YORK | 492,000 | 14,952 | 10,650 | XXX | 12,659 | (2,009) | 0 | 0 | 0 | 0 | 10,650 | 0 | (195) | (195) | 3 | XXX | L | |
| 115637209 | BROWN FORMAN CORP CLB | 09/20/2018 | ITG INC NEW YORK | 20,000 | 986 | 1,181 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 1,181 | 0 | (167) | (167) | 0 | XXX | L | |
| G16962105 | BUNGE LTD | 09/20/2018 | Merrill Lynch | 205,000 | 13,565 | 15,240 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 15,240 | 0 | (1,675) | (1,675) | 291 | XXX | L | |
| 12673P105 | CA INC COM | 09/20/2018 | ITG INC NEW YORK | 205,000 | 9,022 | 7,526 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 7,526 | 0 | 1,496 | 1,496 | 105 | XXX | L | |
| 127055101 | CABOT CORP | 09/20/2018 | ITG INC NEW YORK | 94,000 | 6,145 | 5,644 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 5,644 | 0 | 501 | 501 | 62 | XXX | L | |
| 127097103 | CABOT OIL & GAS CORP COM | 09/20/2018 | ITG INC NEW YORK | 171,000 | 3,914 | 3,825 | XXX | 4,891 | (1,065) | 0 | 0 | 0 | 0 | 3,825 | 0 | 89 | 89 | 31 | XXX | L | |
| 127287108 | CADENCE DESIGN SYSTEMS INC | 09/20/2018 | ITG INC NEW YORK | 231,000 | 10,596 | 9,224 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 9,224 | 0 | 1,342 | 1,342 | 0 | XXX | L | |
| 127686103 | CAESARS ENTERTAINMENT CORP | 09/20/2018 | Merrill Lynch | 274,000 | 2,998 | 3,096 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 3,096 | 0 | (89) | (89) | 0 | XXX | L | |
| 131313102 | CAMDEX PROPERTY TRUST | 09/20/2018 | ITG INC NEW YORK | 15,000 | 10,773 | 9,414 | XXX | 10,587 | (1,173) | 0 | 0 | 0 | 0 | 9,414 | 0 | 1,360 | 1,360 | 352 | XXX | L | |
| 134429109 | CAMPBELL SOUP CO COM | 09/20/2018 | ITG INC NEW YORK | 80,000 | 3,225 | 3,257 | XXX | 58,951 | (1,455) | 0 | 0 | 0 | 0 | 3,257 | 0 | (32) | (32) | 0 | XXX | L | |
| 14040H105 | CAPITAL ONE FINL CORP | 09/20/2018 | VARIOUS | 825,000 | 80,671 | 71,008 | XXX | 62,557 | (664) | 0 | 0 | 0 | 0 | 71,008 | 0 | 9,663 | 9,663 | 966 | XXX | L | |
| 14148Y108 | CARDINAL HEALTH INC COM | 09/20/2018 | VARIOUS | 1,072,000 | 55,953 | 64,700 | XXX | 62,557 | (664) | 0 | 0 | 0 | 0 | 64,700 | 0 | (6,747) | (6,747) | 1,471 | XXX | L | |
| 142339100 | CARLISLE COS INC | 09/20/2018 | ITG INC NEW YORK | 99,000 | 12,292 | 10,295 | XXX | 11,251 | (956) | 0 | 0 | 0 | 0 | 10,295 | 0 | 1,997 | 1,997 | 113 | XXX | L | |
| 143130102 | CARMAX INC | 09/20/2018 | Merrill Lynch | 28,245 | 2,196 | 2,245 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 2,245 | 0 | (49) | (49) | 0 | XXX | L | |
| 143658300 | CARNIVAL CORP PAIRED CTF 1 COM | 09/20/2018 | ITG INC NEW YORK | 513,000 | 34,335 | 29,201 | XXX | 34,048 | (4,847) | 0 | 0 | 0 | 0 | 29,201 | 0 | 5,134 | 5,134 | 744 | XXX | L | |
| 147528103 | CASEY'S GENERAL STORES INC | 09/20/2018 | Smith Barney | 48,000 | 6,156 | 5,073 | XXX | 5,373 | (300) | 0 | 0 | 0 | 0 | 5,073 | 0 | 1,084 | 1,084 | 58 | XXX | L | |
| 148061102 | CATALANT INC | 09/20/2018 | Merrill Lynch | 78,000 | 3,352 | 3,240 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 3,240 | 0 | 112 | 112 | 0 | XXX | L | |
| 149123101 | CATERPILLAR INC | 09/20/2018 | ITG INC NEW YORK | 394,000 | 68,115 | 54,157 | XXX | 17,649 | (7,166) | 0 | 0 | 0 | 0 | 54,157 | 0 | 3,958 | 3,958 | 500 | XXX | L | |
| 12503M108 | CBRE HOLDINGS INC | 07/31/2018 | ITG INC NEW YORK | 79,000 | 7,553 | 9,689 | XXX | 9,008 | (1,410) | 0 | 0 | 0 | 0 | 9,689 | 0 | (2,137) | (2,137) | 38 | XXX | L | |
| 12504L109 | CBRE GROUP INC CL A | 09/20/2018 | VARIOUS | 531,000 | 24,282 | 23,957 | XXX | 9,008 | (1,410) | 0 | 0 | 0 | 0 | 23,957 | 0 | 1,225 | 1,225 | 106 | XXX | L | |
| 150870103 | CELANESE CORP | 09/20/2018 | ITG INC NEW YORK | 69,000 | 8,063 | 6,380 | XXX | 7,389 | (1,008) | 0 | 0 | 0 | 0 | 6,380 | 0 | 1,682 | 1,682 | 0 | XXX | L | |
| 151020104 | CELGENE CORP | 09/20/2018 | Merrill Lynch | 498,000 | 43,615 | 51,675 | XXX | 51,554 | 121 | 0 | 0 | 0 | 0 | 51,675 | 0 | (8,060) | (8,060) | 0 | XXX | L | |
| 15135B101 | CENTENE CORP | 09/20/2018 | Donaldson Lufkin | 127,000 | 17,321 | 12,812 | XXX | 10,490 | (2,321) | 0 | 0 | 0 | 0 | 10,490 | 0 | 6,831 | 6,831 | 0 | XXX | L | |
| 15136A102 | CENTENNIAL RESOURCE | 09/20/2018 | Donaldson Lufkin | 340,000 | 6,961 | 5,170 | XXX | 6,732 | (1,562) | 0 | 0 | 0 | 0 | 5,170 | 0 | 1,790 | 1,790 | 0 | XXX | L | |
| 15189T107 | CENTERPOINT ENERGY INC | 09/20/2018 | ITG INC NEW YORK | 653,000 | 17,717 | 16,055 | XXX | 284 | (3) | 0 | 0 | 0 | 0 | 16,055 | 0 | 1,662 | 1,662 | 181 | XXX | L | |
| 156700106 | CENTURYTEL INC COM | 09/20/2018 | ITG INC NEW YORK | 1,352,000 | 30,501 | 23,768 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 23,768 | 0 | 6,733 | 6,733 | 2,190 | XXX | L | |
| 156782104 | CERNER CORP | 09/20/2018 | VARIOUS | 269,000 | 17,296 | 16,163 | XXX | 16,163 | 0 | 0 | 0 | 0 | 0 | 16,163 | 0 | 1,133 | 1,133 | 0 | XXX | L | |
| 125269100 | CF IND S HDGS INC | 09/20/2018 | Investment Tech Group | 301,000 | 16,043 | 12,805 | XXX | 12,805 | (4,052) | 0 | 0 | 0 | 0 | 8,752 | 0 | 7,291 | 7,291 | 271 | XXX | L | |
| 16119P108 | CHARTER COMMUNICATIONS INC | 09/20/2018 | ITG INC NEW YORK | 77,000 | 25,408 | 24,693 | XXX | 6,353 | (1,056) | 0 | 0 | 0 | 0 | 24,693 | 0 | 715 | 715 | 0 | XXX | L | |
| 16411R208 | CHEMUR ENERGY INC | 09/20/2018 | ITG INC NEW YORK | 119,000 | 8,024 | 5,297 | XXX | 6,353 | (1,056) | 0 | 0 | 0 | 0 | 5,297 | 0 | 2,727 | 2,727 | 0 | XXX | L | |
| 165167107 | CHESSAPEAKE ENERGY CORP COM | 09/20/2018 | ITG INC NEW YORK | 1,301,000 | 5,724 | 5,771 | XXX | 323,491 | (37,944) | 0 | 0 | 0 | 0 | 5,771 | 0 | (47) | (47) | 0 | XXX | L | |
| 166764100 | CHEVRONTXACO CORP | 09/20/2018 | VARIOUS | 2,999,000 | 361,437 | 333,986 | XXX | 333,986 | (37,944) | 0 | 0 | 0 | 0 | 333,986 | 0 | 27,451 | 27,451 | 9,074 | XXX | L | |
| 16934Q208 | CHIMERA INVESTMENT CORP | 09/20/2018 | Smith Barney | 255,000 | 4,701 | 4,789 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 4,789 | 0 | (89) | (89) | 127 | XXX | L | |
| 171340102 | CHURCH & DWIGHT CO INC | 09/20/2018 | Merrill Lynch | 54,000 | 3,221 | 2,734 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 2,734 | 0 | 487 | 487 | 12 | XXX | L | |
| 125509109 | CIGNA CORP COM | 09/20/2018 | Merrill Lynch | 115,000 | 23,151 | 20,019 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 20,019 | 0 | 3,133 | 3,133 | 0 | XXX | L | |
| 171758101 | CINAREX ENERGY CO | 09/20/2018 | Merrill Lynch | 100,000 | 9,043 | 9,769 | XXX | 9,043 | 0 | 0 | 0 | 0 | 0 | 9,769 | 0 | (726) | (726) | 16 | XXX | L | |
| 17243V102 | CINEMARK HOLDINGS INC | 09/20/2018 | ITG INC NEW YORK | 93,000 | 3,562 | 3,414 | XXX | 3,238 | 176 | 0 | 0 | 0 | 0 | 3,414 | 0 | 148 | 148 | 149 | XXX | L | |
| 12755R102 | CISCO SYS INC COM | 09/20/2018 | VARIOUS | 772,000 | 371,161 | 275,013 | XXX | 239,260 | (34,229) | 0 | 0 | 0 | 0 | 275,013 | 0 | 96,148 | 96,148 | 6,440 | XXX | L | |
| 125561801 | CIT GROUP INC | 09/20/2018 | ITG INC NEW YORK | 3,332,000 | 18,021 | 14,066 | XXX | 14,066 | (2,278) | 0 | 0 | 0 | 0 | 14,066 | 0 | 3,954 | 3,954 | 234 | XXX | L | |
| 172967424 | CITIGROUP INC | 09/20/2018 | VARIOUS | 4,275,000 | 319,306 | 262,252 | XXX | 257,756 | (49,853) | 0 | 0 | 0 | 0 | 262,252 | 0 | 57,055 | 57,055 | 5,142 | 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 | F o r e i g n | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|------------|--------------------------------|------------|---------------------------------|-----------|---------|-----|---------|---------|---|----|-------|-------------|---------------|-------------------|----|----|----|----|---------|----|---------|---------|--------|-----|-----|
| | | | | | | | | | | | CUSIP | Description | Disposal Date | Name of Purchaser | | | | | | | | | | | |
| 192479103 | COMERENT INC | 09/20/2018 | Merrill Lynch | 11,000 | 2,044 | XXX | 1,704 | 0 | 0 | 0 | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,704 | 0 | 340 |
| 194014106 | COLFAX CORP | 09/20/2018 | ITG INC, NEW YORK | 137,000 | 4,988 | XXX | 4,573 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,573 | 0 | 425 | 425 | 0 | XXX | L |
| 194162103 | COLGATE PALMOLIVE CO | 09/20/2018 | VARIOUS | 1,019,000 | 70,886 | XXX | 72,818 | 56,965 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 72,818 | 0 | (2,732) | (2,732) | 1,169 | XXX | L |
| 19626G108 | COLONY CAPITAL INC | 09/20/2018 | ITG INC, NEW YORK | 831,000 | 5,152 | XXX | 4,924 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,924 | 0 | 228 | 228 | 91 | XXX | L |
| 20030N101 | COMCAST CORP NEW CL A | 09/20/2018 | VARIOUS | 7,515,000 | 279,454 | XXX | 262,495 | 88,070 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 262,495 | 0 | 16,959 | 16,959 | 2,192 | XXX | L |
| 200340107 | COMERCA INC COM | 09/20/2018 | ITG INC, NEW YORK | 81,000 | 7,669 | XXX | 8,100 | 7,032 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,100 | 0 | (5,167) | (5,167) | 1,916 | XXX | L |
| 20337X109 | COMMSOPE HOLDING CO INC | 09/20/2018 | VARIOUS | 275,000 | 8,393 | XXX | 8,553 | 4,464 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,553 | 0 | (161) | (161) | 0 | XXX | L |
| 20605P102 | CONAGRA FOODS INC COM | 09/20/2018 | VARIOUS | 1,026,000 | 38,136 | XXX | 35,332 | 24,900 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,332 | 0 | 2,804 | 2,804 | 694 | XXX | L |
| 20678T103 | CONCHO RESOURCES INC/MIDLAND T | 09/20/2018 | VARIOUS | 126,560 | 18,087 | XXX | 15,860 | 1,018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,860 | 0 | 2,227 | 2,227 | 0 | XXX | L |
| 20925C104 | CONOCOPhillips | 09/20/2018 | ITG INC, NEW YORK | 1,632,000 | 122,970 | XXX | 71,967 | 88,538 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 71,967 | 0 | 51,002 | 51,002 | 1,724 | XXX | L |
| 212015101 | CONTINENTAL RESOURCES INC/OK | 09/20/2018 | Smith Barney | 136,000 | 8,397 | XXX | 4,625 | 7,204 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,625 | 0 | 3,771 | 3,771 | 0 | XXX | L |
| 212694402 | COOPER COS INC/THE | 09/20/2018 | ITG INC, NEW YORK | 24,000 | 6,421 | XXX | 5,693 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,693 | 0 | 728 | 728 | 1 | XXX | L |
| 217204106 | COPART INC | 09/20/2018 | ITG INC, NEW YORK | 684,000 | 33,896 | XXX | 34,699 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,699 | 0 | (803) | (803) | 0 | XXX | L |
| 21871D103 | CORELOGIC INC/UNITED STATES | 09/20/2018 | ITG INC, NEW YORK | 90,000 | 4,558 | XXX | 3,521 | 4,159 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,521 | 0 | 1,037 | 1,037 | 0 | XXX | L |
| 219350105 | CORNING INC COM | 09/20/2018 | ITG INC, NEW YORK | 1,302,000 | 47,028 | XXX | 36,577 | 32,470 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,577 | 0 | 10,451 | 10,451 | 651 | XXX | L |
| 22002T108 | CORPORATE OFFICE PROPERTIES TR | 09/20/2018 | ITG INC, NEW YORK | 146,000 | 4,396 | XXX | 3,856 | 4,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,856 | 0 | 540 | 540 | 80 | XXX | L |
| 22160K105 | COSTCO WHSL CORP NEW COM | 09/20/2018 | VARIOUS | 79,000 | 18,479 | XXX | 12,505 | 13,597 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,505 | 0 | 5,973 | 5,973 | 127 | XXX | L |
| 222070203 | COTY INC | 09/20/2018 | VARIOUS | 674,000 | 8,834 | XXX | 6,700 | 6,700 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,700 | 0 | (2,414) | (2,414) | 127 | XXX | L |
| 224399105 | CRANE CO | 09/20/2018 | ITG INC, NEW YORK | 63,000 | 6,135 | XXX | 4,657 | 5,621 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,657 | 0 | 1,478 | 1,478 | 66 | XXX | L |
| 126408103 | CSX CORP COM | 09/20/2018 | VARIOUS | 804,000 | 58,723 | XXX | 49,003 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 49,003 | 0 | 9,720 | 9,720 | 297 | XXX | L |
| 239899109 | CULLEN/FROST BANKERS INC | 09/20/2018 | ITG INC, NEW YORK | 19,000 | 2,095 | XXX | 1,720 | 1,798 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,720 | 0 | 374 | 374 | 36 | XXX | L |
| 231021106 | CUMMINS ENGINE INC COM | 09/20/2018 | VARIOUS | 497,000 | 28,746 | XXX | 29,580 | 13,955 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,580 | 0 | (835) | (835) | 941 | XXX | L |
| 128650100 | CYS CORP | 09/20/2018 | VARIOUS | 1,585,000 | 125,816 | XXX | 120,440 | 98,745 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 120,440 | 0 | 5,376 | 5,376 | 2,739 | XXX | L |
| 232806109 | CYPRESS SEMICONDUCTOR CORP | 09/20/2018 | ITG INC, NEW YORK | 659,000 | 10,997 | XXX | 9,021 | 10,043 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,021 | 0 | 1,576 | 1,576 | 290 | XXX | L |
| 23331A109 | D R HORTON INC | 09/20/2018 | ITG INC, NEW YORK | 194,000 | 8,251 | XXX | 6,309 | 9,908 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,309 | 0 | 1,942 | 1,942 | 73 | XXX | L |
| 233651102 | DANAHER CORP COM | 09/20/2018 | VARIOUS | 94,800 | 94,896 | XXX | 74,378 | 79,918 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 74,378 | 0 | 20,518 | 20,518 | 540 | XXX | L |
| 23918K108 | DAVITA INC COM | 09/20/2018 | ITG INC, NEW YORK | 198,000 | 13,941 | XXX | 14,092 | 7,875 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,092 | 0 | (151) | (151) | 0 | XXX | L |
| 233153204 | DCT INDUSTRIAL TRUST INC | 08/22/2018 | ITG INC, NEW YORK | 233,000 | 10,686 | XXX | 10,686 | 13,108 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,686 | 0 | 0 | 0 | 321 | XXX | L |
| 23317H654 | DDR CORP | 09/20/2018 | VARIOUS | 7,000 | 118 | XXX | 126 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 126 | 0 | (8) | (8) | 181 | XXX | L |
| 244199105 | DEERE & CO COM | 09/20/2018 | ITG INC, NEW YORK | 280,000 | 43,136 | XXX | 40,707 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,707 | 0 | 2,429 | 2,429 | 0 | XXX | L |
| 24703L103 | DELL TECHNOLOGIES INC | 09/20/2018 | Merrill Lynch | 177,000 | 16,396 | XXX | 15,714 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,714 | 0 | 683 | 683 | 0 | XXX | L |
| 247361702 | DELTA AIR LINES INC | 09/20/2018 | VARIOUS | 667,000 | 38,766 | XXX | 33,652 | 37,352 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,652 | 0 | 5,114 | 5,114 | 600 | XXX | L |
| 24906P102 | DENTSPLY SIRONA INC | 09/20/2018 | VARIOUS | 531,000 | 20,512 | XXX | 24,752 | 24,752 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,752 | 0 | (6,158) | (6,158) | 112 | XXX | L |
| 25179M103 | DEVON ENERGY CORP NEW COM | 09/20/2018 | VARIOUS | 1,264,000 | 60,686 | XXX | 49,148 | 26,744 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 49,148 | 0 | 1,538 | 1,538 | 90 | XXX | L |
| 25278X109 | DIAMONDBACK ENERGY INC | 09/20/2018 | ITG INC, NEW YORK | 96,000 | 12,164 | XXX | 8,526 | 12,120 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,526 | 0 | 3,638 | 3,638 | 24 | XXX | L |
| 253393102 | DICK'S SPORTING GOODS INC | 09/20/2018 | ITG INC, NEW YORK | 50,000 | 1,866 | XXX | 1,375 | 1,437 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,375 | 0 | 481 | 481 | 34 | XXX | L |
| 253668103 | DIGITAL REALTY TRUST INC | 09/20/2018 | Merrill Lynch | 30,213 | 30,213 | XXX | 27,956 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27,956 | 0 | 3,457 | 3,457 | 0 | XXX | L |
| 254709108 | DISCOVERY FINL SVCS COM | 09/20/2018 | ITG INC, NEW YORK | 382,000 | 28,530 | XXX | 29,548 | 11,769 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,548 | 0 | (1,017) | (1,017) | 195 | XXX | L |
| 25470F104 | DISCOVERY COMMUNICATIONS INC | 09/20/2018 | ITG INC, NEW YORK | 403,000 | 12,997 | XXX | 7,077 | 9,019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,077 | 0 | 5,920 | 5,920 | 0 | XXX | L |
| 25470M109 | DISH NETWORK CORP | 09/20/2018 | VARIOUS | 499,000 | 14,775 | XXX | 11,266 | 6,478 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,266 | 0 | 3,509 | 3,509 | 0 | XXX | L |
| 2546687106 | DISNEY WALT CO COM | 09/20/2018 | VARIOUS | 31,000 | 11,752 | XXX | 10,992 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,992 | 0 | 760 | 760 | 0 | XXX | L |
| 25659T107 | DOLBY LABORATORIES INC | 09/20/2018 | VARIOUS | 1,395,000 | 155,694 | XXX | 47,686 | 83,965 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 47,686 | 0 | 8,007 | 8,007 | 1,714 | XXX | L |
| 256671105 | DOLLAR GENERAL CORP | 09/20/2018 | ITG INC, NEW YORK | 69,000 | 4,761 | XXX | 4,278 | 4,278 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,278 | 0 | 2,256 | 2,256 | 47 | XXX | L |
| 25674A108 | DOLLAR TREE INC | 09/20/2018 | ITG INC, NEW YORK | 97,000 | 10,626 | XXX | 8,540 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,540 | 0 | 2,086 | 2,086 | 0 | XXX | L |
| 25746U109 | DOMINION RES INC VA NEW COM | 09/20/2018 | VARIOUS | 192,000 | 16,552 | XXX | 16,694 | 1,717 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,694 | 0 | (142) | (142) | 0 | XXX | L |
| 257559203 | DOMTAR CORP | 09/20/2018 | ITG INC, NEW YORK | 946,000 | 66,694 | XXX | 72,383 | 49,447 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 72,383 | 0 | (5,689) | (5,689) | 1,411 | XXX | L |
| 25960P109 | DOUGLAS EMMETT INC | 07/31/2018 | Merrill Lynch | 154,000 | 8,273 | XXX | 5,895 | 7,626 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,895 | 0 | 2,378 | 2,378 | 265 | XXX | L |
| 260003108 | DOVER CORP COM | 09/20/2018 | ITG INC, NEW YORK | 194,000 | 7,539 | XXX | 7,814 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,814 | 0 | (276) | (276) | 49 | XXX | L |
| 26078U100 | DOWDUPONT INC | 09/20/2018 | VARIOUS | 174,000 | 15,547 | XXX | 11,069 | 14,777 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,069 | 0 | 4,478 | 4,478 | 247 | XXX | L |
| 26138E109 | DR PEPPER SNAPPLE INC | 07/10/2018 | ITG INC, NEW YORK | 4,666,000 | 323,885 | XXX | 304,220 | 109,608 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 304,220 | 0 | 19,665 | 19,665 | 2,832 | XXX | L |
| 233331107 | DTE ENERGY CO COM | 09/20/2018 | ITG INC, NEW YORK | 660,000 | 56,503 | XXX | 55,810 | 55,810 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 55,810 | 0 | 0 | 0 | 20,186 | XXX | L |
| 26441C204 | DUKE ENERGY CORP NEW COM | 09/20/2018 | VARIOUS | 251,000 | 17,211 | XXX | 25,504 | 25,504 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25,504 | 0 | 1,798 | 1,798 | 1,251 | XXX | L |
| 26463E100 | DUN & BRADSTREET CORP DEL NEW | 09/20/2018 | VARIOUS | 138,873 | 140,697 | XXX | 102,530 | 102,530 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 102,530 | 0 | 1,824 | 1,824 | 2,863 | XXX | L |
| 23355L106 | DXC TECHNOLOGY CO | 09/20/2018 | ITG INC, NEW YORK | 54,000 | 7,733 | XXX | 5,765 | 6,39 | | | | | | | | | | | | | | | | | |

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. | | | | | | | | | | | |
| 285512109 | ELECTRONIC ARTS | | 09/20/2018 | ITG INC, NEW YORK | 174,000 | 19,742 | XXX | 22,336 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,336 | 0 | (2,595) | (2,595) | 0 | XXX | L | |
| 291011104 | EMERSON ELEC CO COM | | 09/20/2018 | ITG INC, NEW YORK | 766,000 | 60,167 | XXX | 51,795 | (2,340) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 51,795 | 0 | 8,393 | 935 | XXX | L | | |
| 29265N108 | ENERGEN CORP | | 09/20/2018 | ITG INC, NEW YORK | 79,000 | 6,368 | XXX | 4,548 | (439) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,109 | 0 | 2,259 | 2,259 | 0 | XXX | L | |
| 29364G103 | ENERGY CORP NEW COM | | 09/20/2018 | ITG INC, NEW YORK | 226,000 | 18,640 | XXX | 17,227 | (1,168) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,227 | 0 | 1,414 | 1,414 | 770 | XXX | L | |
| 29444D100 | ENVISION HEALTHCARE CORP | | 09/20/2018 | ITG INC, NEW YORK | 240,000 | 20,000 | XXX | 8,294 | (230) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,064 | 0 | 2,917 | 2,917 | 0 | XXX | L | |
| 26875P101 | EOG RES INC COM | | 09/20/2018 | ITG INC, NEW YORK | 771,000 | 91,902 | XXX | 82,527 | (1,179) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 82,527 | 0 | 9,375 | 9,375 | 196 | XXX | L | |
| 26884U109 | EQT PROPERTIES | | 09/20/2018 | ITG INC, NEW YORK | 92,000 | 6,336 | XXX | 5,205 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,205 | 0 | 1,131 | 1,131 | 199 | XXX | L | |
| 26884U109 | EQT CORP COM | | 09/20/2018 | VARIOUS | 387,000 | 68,758 | XXX | 75,003 | (246) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 75,003 | 0 | (6,295) | (6,295) | 32 | XXX | L | |
| 294429105 | EQUIFAX INC COM | | 09/20/2018 | Merrill Lynch | 128,000 | 16,823 | XXX | 15,951 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,951 | 0 | 872 | 872 | 49 | XXX | L | |
| 29476L107 | EQUITY RESIDENTIAL PPTYS TR SH | | 09/20/2018 | ITG INC, NEW YORK | 448,000 | 30,491 | XXX | 28,455 | (178) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,455 | 0 | 2,036 | 2,036 | 964 | XXX | L | |
| 29718105 | ESSEX PPTY TR | | 09/20/2018 | VARIOUS | 96,000 | 23,308 | XXX | 22,901 | 71 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,901 | 0 | 406 | 406 | 107 | XXX | L | |
| 516439104 | ESTEE LAUDER COS INC CL A | | 07/31/2018 | ITG INC, NEW YORK | 145,000 | 19,668 | XXX | 21,388 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,388 | 0 | (1,720) | (1,720) | 55 | XXX | L | |
| 30034W106 | EVERGY INC | | 09/20/2018 | ITG INC, NEW YORK | 162,000 | 9,033 | XXX | 7,888 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,888 | 0 | 1,145 | 1,145 | 75 | XXX | L | |
| 30040W108 | EVERSOURCE ENERGY | | 09/20/2018 | VARIOUS | 532,000 | 32,856 | XXX | 29,947 | (1,991) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,206 | 0 | 1,650 | 1,650 | 710 | XXX | L | |
| 30161N101 | EXELON CORP COM | | 09/20/2018 | ITG INC, NEW YORK | 1,474,000 | 63,941 | XXX | 53,612 | (4,478) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 53,612 | 0 | 10,329 | 10,329 | 1,526 | XXX | L | |
| 30219G108 | EXPRESS SCRIPTS HLDG CO | | 09/20/2018 | VARIOUS | 678,000 | 64,429 | XXX | 44,164 | (6,499) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 44,164 | 0 | 20,265 | 20,265 | 0 | XXX | L | |
| 30224P200 | EXTENDED STAY AMERICA INC | | 09/20/2018 | ITG INC, NEW YORK | 157,000 | 3,112 | XXX | 2,693 | (290) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,403 | 0 | 419 | 419 | 102 | XXX | L | |
| 30225T102 | EXTRA SPACE STORAGE INC | | 09/20/2018 | ITG INC, NEW YORK | 176,000 | 15,377 | XXX | 15,057 | (384) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,057 | 0 | 320 | 320 | 652 | XXX | L | |
| 30227M105 | EXTRACTION OIL & GAS INC | | 09/20/2018 | Donaldson Lufkin | 370,000 | 4,029 | XXX | 5,047 | (248) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,047 | 0 | (1,017) | (1,017) | 0 | XXX | L | |
| 30231G102 | EXXON MOBIL CORP | | 09/20/2018 | VARIOUS | 6,135,000 | 520,303 | XXX | 496,595 | (16,536) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 496,595 | 0 | 23,708 | 23,708 | 17,138 | XXX | L | |
| 30303M102 | FACEBOOK INC | | 09/20/2018 | ITG INC, NEW YORK | 654,000 | 93,628 | XXX | 107,772 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 107,772 | 0 | (14,143) | (14,143) | 0 | XXX | L | |
| 31190U104 | FARSTAR CO | | 09/20/2018 | ITG INC, NEW YORK | 178,000 | 10,507 | XXX | 10,371 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,371 | 0 | 136 | 136 | 0 | XXX | L | |
| 31374Z106 | FEDERAL REALTY INVESTMENT TRUS | | 09/20/2018 | VARIOUS | 108,000 | 13,553 | XXX | 13,456 | (262) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,456 | 0 | 97 | 97 | 232 | XXX | L | |
| 31428X106 | FEDEX CORP COM | | 09/20/2018 | ITG INC, NEW YORK | 155,000 | 38,254 | XXX | 37,601 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,601 | 0 | 652 | 652 | 104 | XXX | L | |
| 316731000 | FIDELITY NATL INFORMATION SVCS | | 09/20/2018 | VARIOUS | 373,000 | 40,947 | XXX | 35,174 | (2,085) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,174 | 0 | 5,773 | 5,773 | 234 | XXX | L | |
| 31816G101 | FIFTH THIRD BANCORP | | 09/20/2018 | VARIOUS | 1,308,000 | 38,952 | XXX | 34,345 | (6,364) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,345 | 0 | 4,923 | 4,923 | 807 | XXX | L | |
| 31861G101 | FIREYE INC | | 09/20/2018 | ITG INC, NEW YORK | 111,000 | 1,840 | XXX | 1,919 | 343 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,919 | 0 | (79) | (79) | 0 | XXX | L | |
| 31847R102 | FIRST AMERICAN FINANCIAL CORP | | 09/20/2018 | ITG INC, NEW YORK | 264,000 | 13,913 | XXX | 10,225 | (4,570) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,225 | 0 | 3,688 | 3,688 | 312 | XXX | L | |
| 32051X105 | FIRST HAWAIIAN INC | | 09/20/2018 | Smith Barney | 99,000 | 2,823 | XXX | 3,031 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,031 | 0 | (208) | (208) | 24 | XXX | L | |
| 32051X105 | FIRST HORIZON NATIONAL CORP | | 09/20/2018 | ITG INC, NEW YORK | 86,000 | 1,568 | XXX | 1,498 | (221) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,498 | 0 | 70 | 70 | 63 | XXX | L | |
| 336516C100 | FIRST REPUBLIC BANKCA | | 09/20/2018 | Donaldson Lufkin | 101,000 | 10,179 | XXX | 10,128 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,128 | 0 | 50 | 50 | 18 | XXX | L | |
| 336433107 | FIRST SOLAR INC COM | | 09/20/2018 | ITG INC, NEW YORK | 103,000 | 5,179 | XXX | 2,791 | (4,163) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,791 | 0 | 2,387 | 2,387 | 0 | XXX | L | |
| 337932107 | FIRSTENERGY CORP COM | | 09/20/2018 | ITG INC, NEW YORK | 759,000 | 27,971 | XXX | 22,848 | (393) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,848 | 0 | 5,123 | 5,123 | 820 | XXX | L | |
| 339041105 | FLEETCOR TECHNOLOGIES INC | | 09/20/2018 | ITG INC, NEW YORK | 72,000 | 15,996 | XXX | 15,519 | (477) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,519 | 0 | 477 | 477 | 0 | XXX | L | |
| 302445101 | FLIR SYS INC | | 09/20/2018 | ITG INC, NEW YORK | 198,000 | 12,258 | XXX | 8,803 | (881) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,803 | 0 | 3,455 | 3,455 | 77 | XXX | L | |
| 343498101 | FLOWERS FOODS INC | | 09/20/2018 | Donaldson Lufkin | 545,000 | 10,512 | XXX | 9,627 | (858) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,627 | 0 | 885 | 885 | 288 | XXX | L | |
| 34354P105 | FLOWERVE CORP COM | | 09/20/2018 | VARIOUS | 190,000 | 10,594 | XXX | 6,039 | (2,569) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,039 | 0 | 2,555 | 2,555 | 72 | XXX | L | |
| 343412102 | FLUOR CORP NEW COM | | 09/20/2018 | VARIOUS | 356,000 | 21,000 | XXX | 16,422 | (2,569) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,422 | 0 | 4,578 | 4,578 | 319 | XXX | L | |
| 302491303 | FMC CORP NEW COM | | 09/20/2018 | Merrill Lynch | 42,000 | 3,761 | XXX | 3,735 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,735 | 0 | 25 | 25 | 7 | XXX | L | |
| 302520101 | FNB CORPPA | | 09/20/2018 | VARIOUS | 404,000 | 5,369 | XXX | 5,663 | (10) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,673 | 0 | (204) | (204) | 145 | XXX | L | |
| 31620R103 | FNB GROUP | | 09/20/2018 | ITG INC, NEW YORK | 330,000 | 12,972 | XXX | 12,949 | (3,892) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,949 | 0 | 3,915 | 3,915 | 297 | XXX | L | |
| 344649104 | FOOT LOCKER INC | | 09/20/2018 | ITG INC, NEW YORK | 584,000 | 27,611 | XXX | 26,241 | (1,137) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,241 | 0 | 1,370 | 1,370 | 612 | XXX | L | |
| 345030860 | FORD MTR CO DEL COM PAR \$0.01 | | 09/20/2018 | VARIOUS | 10,912,000 | 108,394 | XXX | 123,381 | (8,041) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 123,381 | 0 | (14,987) | (14,987) | 5,065 | XXX | L | |
| 345605109 | FOREST CITY REALTY TRUST INC | | 09/20/2018 | ITG INC, NEW YORK | 307,000 | 7,718 | XXX | 7,669 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,669 | 0 | 49 | 49 | 0 | XXX | L | |
| 345951108 | FORTUNE BRANDS HOME & SECURITY | | 09/20/2018 | ITG INC, NEW YORK | 388,000 | 33,895 | XXX | 30,272 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 30,272 | 0 | 3,623 | 3,623 | 27 | XXX | L | |
| 34594C106 | FORTUNE BRANDS HOME & SECURITY | | 09/20/2018 | Smith Barney | 123,000 | 6,780 | XXX | 6,796 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,796 | 0 | (16) | (16) | 25 | XXX | L | |
| 354613101 | FRANKLIN RES INC COM | | 09/20/2018 | ITG INC, NEW YORK | 459,000 | 15,105 | XXX | 15,924 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,924 | 0 | (819) | (819) | 20 | XXX | L | |
| 35671D557 | FREEMONT MCMORAN COPPER B | | 09/20/2018 | VARIOUS | 2,320,000 | 33,361 | XXX | 32,470 | (9,293) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 32,470 | 0 | 891 | 891 | 140 | XXX | L | |
| 36467J108 | GAMING AND LEISURE PROPERTIES | | 09/20/2018 | ITG INC, NEW YORK | 211,000 | 7,296 | XXX | 7,355 | (1,032) | 0 | 0 | | | | | | | | | | | | | | | |

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|----------------------|---------------------------------|---------------|-------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | | | | | | | | 15 |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) | |
| 38462104 | GRAINGER W.W. INC. COM | 09/20/2018 | ITG INC. NEW YORK | 27,000 | 9,585 | XXX | 7,617 | 0 | 0 | 0 | 0 | 0 | 0 | 7,617 | 0 | 1,968 | 1,968 | 0 | 73 | XXX | L |
| 388669101 | GRAPHIC PACKAGING HOLDING CO. | 09/20/2018 | ITG INC. NEW YORK | 23,000 | 3,456 | XXX | 3,124 | 3,615 | (491) | 0 | 0 | (491) | 0 | 3,124 | 0 | 332 | 332 | 70 | XXX | XXX | L |
| 403217100 | HAIN CELESTIAL GROUP INC/THE | 09/20/2018 | Donaldson Lufkin | 128,000 | 4,276 | XXX | 4,276 | 1,150 | (1,150) | 0 | 0 | (1,150) | 0 | 4,276 | 0 | (875) | (875) | 0 | XXX | XXX | L |
| 410867105 | HANOVER INSURANCE GROUP INC/TH | 09/20/2018 | ITG INC. NEW YORK | 105,000 | 12,249 | XXX | 9,524 | 11,348 | (1,825) | 0 | 0 | (1,825) | 0 | 9,524 | 0 | 2,726 | 2,726 | 170 | XXX | XXX | L |
| 412822108 | HARLEY DAVIDSON INC. COM | 09/20/2018 | VARIOUS | 241,000 | 10,948 | XXX | 10,563 | 0 | 0 | 0 | 0 | 0 | 0 | 10,563 | 0 | 386 | 386 | 115 | XXX | XXX | L |
| 413871505 | HARRIS CORP. DEL. COM | 09/20/2018 | ITG INC. NEW YORK | 6,000 | 976 | XXX | 949 | 0 | 0 | 0 | 0 | 0 | 0 | 949 | 0 | 27 | 27 | 11 | XXX | XXX | L |
| 416515104 | HARTFORD FINL SVCS GROUP INC | 09/20/2018 | ITG INC. NEW YORK | 721,000 | 36,590 | XXX | 37,258 | 25,157 | (3,062) | 0 | 0 | (3,062) | 0 | 37,258 | 0 | (668) | (668) | 732 | XXX | XXX | L |
| 418056107 | HASBRO INC. COM | 09/20/2018 | Merrill Lynch | 36,000 | 3,852 | XXX | 3,300 | 0 | 0 | 0 | 0 | 0 | 0 | 3,300 | 0 | 552 | 552 | 23 | XXX | XXX | L |
| 419870100 | HAWAIIAN ELECTRIC INDUSTRIES I | 09/20/2018 | ITG INC. NEW YORK | 131,000 | 4,632 | XXX | 4,378 | 4,736 | (357) | 0 | 0 | (357) | 0 | 4,378 | 0 | 254 | 254 | 122 | XXX | XXX | L |
| 40412C101 | HCA HOLDINGS INC | 09/20/2018 | ITG INC. NEW YORK | 281,000 | 37,285 | XXX | 24,495 | 14,845 | (2,020) | 0 | 0 | (2,020) | 0 | 24,495 | 0 | 12,700 | 12,700 | 290 | XXX | XXX | L |
| 40414L109 | HCP INC. COM | 09/20/2018 | ITG INC. NEW YORK | 690,000 | 17,911 | XXX | 17,244 | 0 | 0 | 0 | 0 | 0 | 0 | 17,244 | 0 | 667 | 667 | 252 | XXX | XXX | L |
| 40416M105 | HD SUPPLY HOLDINGS INC | 09/20/2018 | Merrill Lynch | 157,000 | 6,652 | XXX | 6,980 | 0 | 0 | 0 | 0 | 0 | 0 | 6,980 | 0 | (328) | (328) | 0 | XXX | XXX | L |
| 42295P501 | HEALTHCARE TRUST OF AMERICA IN | 09/20/2018 | ITG INC. NEW YORK | 296,000 | 7,995 | XXX | 7,715 | 0 | 0 | 0 | 0 | 0 | 0 | 7,715 | 0 | 280 | 280 | 182 | XXX | XXX | L |
| 42345Z101 | HELMERICH & PAYNE INC | 09/20/2018 | ITG INC. NEW YORK | 263,000 | 17,613 | XXX | 14,760 | 11,441 | (2,366) | 0 | 0 | (2,366) | 0 | 14,760 | 0 | 2,853 | 2,853 | 542 | XXX | XXX | L |
| 806407102 | HENRY SCHEIN INC | 09/20/2018 | Merrill Lynch | 189,000 | 14,116 | XXX | 14,116 | 0 | 0 | 0 | 0 | 0 | 0 | 14,116 | 0 | 2,113 | 2,113 | 0 | XXX | XXX | L |
| 427866108 | HERSHEY FOODS CORP | 09/20/2018 | Merrill Lynch | 19,000 | 1,965 | XXX | 1,761 | 0 | 0 | 0 | 0 | 0 | 0 | 1,761 | 0 | 205 | 205 | 14 | XXX | XXX | L |
| 42809H107 | HESS CORP | 09/20/2018 | Smith Barney | 331,000 | 22,961 | XXX | 14,796 | 15,713 | (917) | 0 | 0 | (917) | 0 | 14,796 | 0 | 8,165 | 8,165 | 166 | XXX | XXX | L |
| 43284C108 | HEWLETT PACKARD CO | 09/20/2018 | ITG INC. NEW YORK | 2,041,000 | 34,411 | XXX | 26,873 | 29,309 | (2,436) | 0 | 0 | (2,436) | 0 | 26,873 | 0 | 7,538 | 7,538 | 926 | XXX | XXX | L |
| 436106108 | HIGHWOODS PROPERTIES INC | 09/20/2018 | ITG INC. NEW YORK | 150,000 | 7,201 | XXX | 6,647 | 0 | 0 | 0 | 0 | 0 | 0 | 6,647 | 0 | 555 | 555 | 139 | XXX | XXX | L |
| 438440101 | HOLLYFRONTIER CORP | 09/20/2018 | VARIOUS | 624,000 | 34,547 | XXX | 27,317 | 11,781 | (5,285) | 0 | 0 | (5,285) | 0 | 27,317 | 0 | 7,230 | 7,230 | 325 | XXX | XXX | L |
| 438761002 | HOLLAND INC. COM | 09/20/2018 | VARIOUS | 628,000 | 25,725 | XXX | 25,843 | 10,046 | 205 | 0 | 0 | 207 | 0 | 25,843 | 0 | (119) | (119) | 0 | XXX | XXX | L |
| 438816106 | HOMER DEPOT INC. COM | 09/20/2018 | ITG INC. NEW YORK | 498,000 | 102,991 | XXX | 87,869 | 0 | 0 | 0 | 0 | 0 | 0 | 87,869 | 0 | 15,122 | 15,122 | 1,408 | XXX | XXX | L |
| 440452100 | HOMEL FOODS CORP. COM | 09/20/2018 | VARIOUS | 479,000 | 66,611 | XXX | 59,640 | 61,344 | (5,704) | 0 | 0 | (5,704) | 0 | 59,640 | 0 | 10,971 | 10,971 | 894 | XXX | XXX | L |
| 44106M102 | HOSPITALITY PROPERTIES TRUST | 09/20/2018 | ITG INC. NEW YORK | 236,000 | 19,088 | XXX | 19,026 | 17,431 | (2,405) | 0 | 0 | (2,405) | 0 | 17,431 | 0 | 4,062 | 4,062 | 314 | XXX | XXX | L |
| 44107P104 | HOST HOTELS & RESORTS INC | 09/20/2018 | ITG INC. NEW YORK | 919,000 | 6,861 | XXX | 6,204 | 2,060 | 16 | 101 | 0 | (186) | 0 | 6,204 | 0 | 658 | 658 | 475 | XXX | XXX | L |
| 44267D107 | HOST HOTELS & RESORTS INC | 09/20/2018 | ITG INC. NEW YORK | 19,492 | 1,942 | XXX | 16,950 | 18,242 | (1,292) | 0 | 0 | (1,292) | 0 | 16,950 | 0 | 2,542 | 2,542 | 1,048 | XXX | XXX | L |
| 40434L105 | HOWARD HUGHES CORP/THE | 09/20/2018 | ITG INC. NEW YORK | 2,998,000 | 5,817 | XXX | 5,676 | 6,038 | (664) | 0 | 0 | (664) | 0 | 5,676 | 0 | 442 | 442 | 0 | XXX | XXX | L |
| 443510607 | HUBBELL INC | 09/20/2018 | Merrill Lynch | 26,000 | 3,532 | XXX | 2,840 | 44,247 | (6,825) | 0 | 0 | (6,825) | 0 | 58,676 | 0 | 18,261 | 18,261 | 1,591 | XXX | XXX | L |
| 44409J109 | HUDSON PACIFIC PROPERTIES INC | 09/20/2018 | Donaldson Lufkin | 177,000 | 5,625 | XXX | 6,200 | 6,062 | 138 | 0 | 0 | 138 | 0 | 6,200 | 0 | 692 | 692 | 20 | XXX | XXX | L |
| 444659102 | HUMANIA INC. COM | 09/20/2018 | ITG INC. NEW YORK | 20,000 | 6,753 | XXX | 4,252 | 19,802 | (2,318) | 0 | 0 | (2,318) | 0 | 4,252 | 0 | 2,501 | 2,501 | 38 | XXX | XXX | L |
| 446151014 | HUNTINGTON BANCSHARES INC | 09/20/2018 | VARIOUS | 39,094 | 3,094 | XXX | 3,448 | 0 | 0 | 0 | 0 | 0 | 0 | 3,448 | 0 | 3,625 | 3,625 | 1,180 | XXX | XXX | L |
| 447011107 | HUNTINGTON INGALLS INDUSTRIES | 09/20/2018 | ITG INC. NEW YORK | 9,000 | 2,250 | XXX | 2,095 | 6,923 | (2,554) | 0 | 0 | (2,554) | 0 | 2,095 | 0 | 155 | 155 | 6 | XXX | XXX | L |
| 459200101 | HUNTSMAN CORP | 09/20/2018 | VARIOUS | 698,000 | 6,923 | XXX | 5,369 | 7,923 | (2,554) | 0 | 0 | (2,554) | 0 | 5,369 | 0 | 1,583 | 1,583 | 116 | XXX | XXX | L |
| 452308109 | ILLINOIS TOOL WKS INC. COM | 09/20/2018 | VARIOUS | 608,000 | 105,494 | XXX | 105,133 | 97,729 | (1,428) | 0 | 0 | (1,428) | 0 | 105,133 | 0 | 361 | 361 | 3,051 | XXX | XXX | L |
| 452327109 | ILLUMINA INC | 09/20/2018 | ITG INC. NEW YORK | 203,000 | 30,040 | XXX | 29,215 | 0 | 0 | 0 | 0 | 0 | 0 | 29,215 | 0 | 824 | 824 | 8 | XXX | XXX | L |
| 45337C102 | INCYTE CORP | 09/20/2018 | ITG INC. NEW YORK | 3,000 | 1,069 | XXX | 764 | 0 | 0 | 0 | 0 | 0 | 0 | 764 | 0 | 305 | 305 | 0 | XXX | XXX | L |
| 647791101 | INGERSOLL-RAND PUBLIC LIMITED | 07/31/2018 | ITG INC. NEW YORK | 156,000 | 27,655 | XXX | 39,254 | 0 | 0 | 0 | 0 | 0 | 0 | 39,254 | 0 | (11,598) | (11,598) | 0 | XXX | XXX | L |
| 458140100 | INTEL CORP. CALIF. COM | 09/20/2018 | Merrill Lynch | 416,000 | 16,135 | XXX | 12,485 | 13,914 | (1,429) | 0 | 0 | (1,429) | 0 | 12,485 | 0 | 3,650 | 3,650 | 209 | XXX | XXX | L |
| 45841N107 | INTERACTIVE BROKERS GROUP INC | 09/20/2018 | VARIOUS | 7,423,000 | 350,287 | XXX | 296,543 | 261,496 | (65,350) | 0 | 0 | (65,350) | 0 | 296,543 | 0 | 53,744 | 53,744 | 6,153 | XXX | XXX | L |
| 45866F104 | INTERCONTINENTAL EXCHANGE GROUP | 09/20/2018 | ITG INC. NEW YORK | 139,000 | 8,155 | XXX | 5,213 | 8,230 | (3,018) | 0 | 0 | (3,018) | 0 | 5,213 | 0 | 2,943 | 2,943 | 42 | XXX | XXX | L |
| 4463A108 | INTERNATIONAL GAME TECHNOLOGY | 09/20/2018 | ITG INC. NEW YORK | 628,000 | 48,776 | XXX | 41,440 | 27,236 | (4,174) | 0 | 0 | (4,174) | 0 | 41,440 | 0 | 7,336 | 7,336 | 336 | XXX | XXX | L |
| 460146103 | INTERNATIONAL PAPER CO. COM | 09/20/2018 | Merrill Lynch | 257,000 | 5,024 | XXX | 5,359 | 6,813 | (1,454) | 0 | 0 | (1,454) | 0 | 5,359 | 0 | (335) | (335) | 206 | XXX | XXX | L |
| 460690101 | INTERPUBLIC GROUP COS INC. COM | 09/20/2018 | VARIOUS | 532,000 | 29,031 | XXX | 28,175 | 753 | (85) | 0 | 0 | (85) | 0 | 28,175 | 0 | 856 | 856 | 345 | XXX | XXX | L |
| 459606101 | INTL FLAVORS & FRAGRANCES INC | 09/20/2018 | VARIOUS | 741,000 | 16,791 | XXX | 17,688 | 0 | 0 | 0 | 0 | 0 | 0 | 17,688 | 0 | (897) | (897) | 156 | XXX | XXX | L |
| 459606101 | INTL FLAVORS & FRAGRANCES INC | 09/20/2018 | Raymond James | 66,000 | 9,233 | XXX | 9,224 | 0 | 0 | 0 | 0 | 0 | 0 | 9,224 | 0 | 1,010 | 1,010 | 0 | XXX | XXX | L |
| 64918T108 | INVESCOLTID SHS. | 09/20/2018 | VARIOUS | 586,000 | 14,293 | XXX | 16,827 | 10,941 | (1,738) | 0 | 0 | (1,738) | 0 | 16,827 | 0 | (2,528) | (2,528) | 343 | XXX | XXX | L |
| 46187W107 | INVITATION HOMES INC | 09/20/2018 | Investment Tech Group | 257,000 | 6,075 | XXX | 5,958 | 6,057 | (499) | 0 | 0 | (499) | 0 | 5,958 | 0 | 517 | 517 | 85 | XXX | XXX | L |
| 46266C105 | IQVIA HOLDINGS INC | 09/20/2018 | VARIOUS | 31,408 | 3,408 | XXX | 24,089 | 6,168 | (1,330) | 0 | 0 | (1,330) | 0 | 24,089 | 0 | 7,320 | 7,320 | 0 | XXX | XXX | L |
| 46284V101 | IRON MTN INC. PA. COM | 09/20/2018 | Merrill Lynch | 410,000 | 14,563 | XXX | 14,350 | 0 | 0 | 0 | 0 | 0 | 0 | 14,350 | 0 | 213 | 213 | 241 | XXX | XXX | L |
| 46434G103 | ISHARES CORE MSCI EMERGING | 09/29/2018 | National Finl Svcs Corp | 105,753,000 | 5,886,869 | XXX | 5,999,937 | 0 | 0 | 0 | 0 | 0 | 0 | 5,999,937 | 0 | (413,068) | (413,068) | 46,733 | XXX | XXX | L |
| 45073V108 | ITT INC | 09/20/2018 | ITG INC. NEW YORK | 112,000 | 6,818 | XXX | 5,977 | 5,977 | (1,329) | 0 | 0 | (1,329) | 0 | 4,649 | 0 | 2,170 | 2,170 | 45 | XXX | XXX | L |
| 46625H100 | J.P. MORGAN CHASE & CO | 09/20/2018 | VARIOUS | 4,630,000 | 572,927 | XXX | 465,544 | 436,957 | (69,168) | 0 | 0 | (69,168) | 0 | 465,544 | 0 | 107,383 | 107,383 | 7,295 | XXX | XXX | L |
| 466313103 | JABIL CIRCUIT INC. COM | 09/20/2018 | ITG INC. NEW YORK | 169,000 | 5,026 | XXX | 4,541 | 9,960 | (1,428) | 0 | 0 | (1,428) | 0 | 4,541 | 0 | 485 | 485 | 41 | XXX | XXX | L |
| 46690V101 | JACOBS ENG. GROUP INC. COM | 09/20/2018 | ITG INC. NEW YORK | 151,000 | 11,566 | XXX | 8,532 | 9,960 | (1,428) | 0 | 0 | (1,428) | 0 | 8,532 | 0 | 3,054 | 3,054 | 68 | XXX | XXX | L |
| 47233W109 | JBG SMITH PROPERTIES | 09/20/2018 | VARIOUS | 448,000 | 5,545 | XXX | 9,219 | 0 | 0 | 0 | 0 | 0 | 0 | 9,219 | 0 | 90 | 90 | 33 | XXX | XXX | L |
| 477143101 | JEFFERIES FINANCIAL GROUP INC | 09/20/2018 | VARIOUS | 10,637 | 7,292 | XXX | 8,098 | 0 | 0 | 0 | 0 | 0 | 0 | 8,098 | 0 | (796) | (796) | 1,418 | XXX | XXX | L |
| 832696405 | JETBLUE AIRWAYS CORP | 07/31/2018 | ITG INC. NEW YORK | 404,000 | 29,834 | XXX | 30,250 | 9,025 | (937) | 0 | 0 | (937) | 0 | 30,250 | 0 | (417) | (417) | 87 | XXX | XXX | L |
| 968232306 | JOHN WILEY & SONS INC | 09/20/2018 | Merrill Lynch | 271,000 | 6,364 | XXX | 24,724 | 24,724 | (3,882) | 0 | 0 | (3,882) | 0 | 24,724 | 0 | 641 | 641 | 639 | XXX | XXX | L |
| 478160104 | JOHNSON & JOHNSON. COM | 09/20/2018 | ITG INC. NEW YORK | 109,000 | 7,167 | XXX | 389,647 | 320,518 | (90,364) | 0 | 0 | (90,364) | 0 | 320,518 | 0 | 43,640 | 43,640 | 7,724 | XXX | 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 | Change in Book/Adjusted Carrying Value | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|-----------|--------------------------------|---------------|-----------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 48203R104 | JUNIPER NETWORKS INC COM | 09/20/2018 | ITG INC, NEW YORK | 6,000 | 177 | XXX | 175 | 171 | 4 | 0 | 0 | 0 | 0 | 175 | 0 | 0 | 3 | 3 | XXX | L |
| 485710302 | KANSAS CITY SOUTHERN | 09/20/2018 | ITG INC, NEW YORK | 192,000 | 22,767 | XXX | 17,198 | 20,202 | (3,004) | 0 | 0 | (3,004) | 0 | 17,198 | 0 | 5,569 | 5,569 | 320 | XXX | L |
| 48783E108 | KELLOGG CO COM | 09/20/2018 | Merrill Lynch | 179,000 | 13,029 | XXX | 12,064 | 0 | 0 | 0 | 0 | 0 | 0 | 12,064 | 0 | 965 | 965 | 100 | XXX | L |
| 49271V100 | KEURIG DR PEPPER INC | 09/20/2018 | VARIOUS | 660,000 | 64,698 | XXX | 56,503 | 0 | 0 | 0 | 0 | 0 | 0 | 56,503 | 0 | 8,195 | 8,195 | 0 | XXX | L |
| 49326T108 | KEYCORP NEW COM | 09/20/2018 | VARIOUS | 1,903,000 | 39,468 | XXX | 35,462 | 27,189 | (3,909) | 0 | 0 | (3,909) | 0 | 35,462 | 0 | 4,005 | 4,005 | 693 | XXX | L |
| 49338L103 | KEYSIGHT TECHNOLOGIES INC | 09/20/2018 | VARIOUS | 323,000 | 20,946 | XXX | 12,367 | 13,437 | (1,070) | 0 | 0 | (1,070) | 0 | 12,367 | 0 | 8,580 | 8,580 | 0 | XXX | L |
| 49427F108 | KILROY REALTY CORP | 09/20/2018 | ITG INC, NEW YORK | 78,000 | 5,542 | XXX | 5,629 | 7,923 | (193) | 0 | 0 | (193) | 0 | 5,629 | 0 | (87) | (87) | 135 | XXX | L |
| 49436R103 | KIMBERLY CLARK CORP COM | 09/20/2018 | ITG INC, NEW YORK | 66,000 | 7,706 | XXX | 10,507 | 9,856 | (253) | 0 | 0 | (253) | 0 | 7,710 | 0 | (4) | (4) | 198 | XXX | L |
| 4946R109 | KIMCO RLTY CORP COM | 09/20/2018 | Merrill Lynch | 587,000 | 48,302 | XXX | 45,807 | 6,361 | 1,116 | 0 | 1,266 | (141) | 0 | 45,807 | 0 | (652) | (652) | 164 | XXX | L |
| 4946R101 | KINDER MORGAN INC/DELAWARE | 09/20/2018 | ITG INC, NEW YORK | 2,675,000 | 8,832 | XXX | 14,928 | 11,443 | 0 | 0 | 0 | 0 | 0 | 14,928 | 0 | 2,495 | 2,495 | 380 | XXX | L |
| 50025S104 | KLA TENOR CORP | 09/20/2018 | ITG INC, NEW YORK | 95,000 | 82,136 | XXX | 14,920 | 11,443 | (2,915) | 0 | 0 | (2,915) | 0 | 14,920 | 0 | (1,596) | (1,596) | 64 | XXX | L |
| 500754106 | KRAFT HEINZ CO/THE | 09/20/2018 | VARIOUS | 1,389,000 | 24,136 | XXX | 95,660 | 82,115 | (5,091) | 0 | 0 | (5,091) | 0 | 95,660 | 0 | 9,162 | 9,162 | 448 | XXX | L |
| 501044101 | KROGER CO COM | 09/20/2018 | VARIOUS | 1,078,000 | 31,445 | XXX | 16,876 | 18,227 | (4,907) | 0 | 0 | (4,907) | 0 | 16,876 | 0 | (13,744) | (13,744) | 1,951 | XXX | L |
| 502413107 | L-3 TECHNOLOGIES INC | 09/20/2018 | ITG INC, NEW YORK | 100,000 | 21,035 | XXX | 19,775 | 25,417 | (2,909) | 0 | 0 | (2,909) | 0 | 19,775 | 0 | 4,159 | 4,159 | 273 | XXX | L |
| 50504R009 | LABORATORY CORP AMER HLDGS | 09/20/2018 | VARIOUS | 170,000 | 29,267 | XXX | 25,889 | 26,319 | (1,309) | 0 | 0 | (1,309) | 0 | 25,889 | 0 | 3,378 | 3,378 | 0 | XXX | L |
| 51280T108 | LAM RESEARCH CORP | 09/20/2018 | ITG INC, NEW YORK | 105,000 | 16,303 | XXX | 20,027 | 16,303 | 0 | 0 | 0 | 0 | 0 | 20,027 | 0 | (3,724) | (3,724) | 0 | XXX | L |
| 513272104 | LAMB WESTON HOLDINGS INC | 09/20/2018 | Smith Barney | 141,000 | 9,323 | XXX | 6,414 | 7,959 | (1,545) | 0 | 0 | (1,545) | 0 | 6,414 | 0 | 2,909 | 2,909 | 106 | XXX | L |
| 52186S204 | LEAR CORP | 09/20/2018 | ITG INC, NEW YORK | 28,000 | 4,517 | XXX | 4,033 | 4,946 | (914) | 0 | 0 | (914) | 0 | 4,033 | 0 | 484 | 484 | 59 | XXX | L |
| 524601105 | LEGG MASON INC | 09/20/2018 | VARIOUS | 80,000 | 2,578 | XXX | 3,003 | 3,358 | (355) | 0 | 0 | (355) | 0 | 3,003 | 0 | (426) | (426) | 94 | XXX | L |
| 524661017 | LEGG MASON INC | 09/20/2018 | VARIOUS | 287,000 | 13,205 | XXX | 13,464 | 7,971 | 250 | 0 | 250 | 0 | 0 | 13,464 | 0 | (259) | (259) | 219 | XXX | L |
| 528057102 | LEIDOS HLDGS INC | 09/20/2018 | Smith Barney | 178,000 | 12,236 | XXX | 9,620 | 11,693 | (1,965) | 0 | 0 | (1,965) | 0 | 9,620 | 0 | 2,707 | 2,707 | 114 | XXX | L |
| 528657104 | LENVAR CORP | 09/20/2018 | VARIOUS | 37,000 | 1,518 | XXX | 1,610 | 1,809 | (262) | 0 | 0 | (262) | 0 | 1,610 | 0 | (92) | (92) | 4 | XXX | L |
| 530307107 | LIBERTY BROADBAND CORP | 09/20/2018 | Donaldson Lukin | 130,000 | 6,592 | XXX | 6,950 | 4,465 | (827) | 0 | 0 | (827) | 0 | 6,950 | 0 | 542 | 542 | 13 | XXX | L |
| 530307305 | LIBERTY BROADBAND CORP | 09/20/2018 | Smith Barney | 35,000 | 3,056 | XXX | 2,767 | 0 | 0 | 0 | 0 | 0 | 0 | 2,767 | 0 | 289 | 289 | 0 | XXX | L |
| 531229854 | LIBERTY MEDIA CORP-LIBERTY FOR | 09/20/2018 | ITG INC, NEW YORK | 150,000 | 12,724 | XXX | 12,481 | 6,642 | 63 | 0 | 0 | 63 | 0 | 12,481 | 0 | 244 | 244 | 0 | XXX | L |
| 531229854 | LIBERTY MEDIA CORP-LIBERTY SIR | 09/20/2018 | ITG INC, NEW YORK | 289,000 | 10,861 | XXX | 9,153 | 0 | 0 | 0 | 0 | 0 | 0 | 9,153 | 0 | 1,709 | 1,709 | 0 | XXX | L |
| 531229854 | LIBERTY MEDIA CORP-LIBERTY SIR | 09/20/2018 | ITG INC, NEW YORK | 114,000 | 5,285 | XXX | 4,479 | 4,521 | (43) | 0 | 0 | (43) | 0 | 4,479 | 0 | 806 | 806 | 0 | XXX | L |
| 531229857 | LIBERTY MEDIA CORP-LIBERTY SIR | 09/20/2018 | ITG INC, NEW YORK | 228,000 | 10,595 | XXX | 8,888 | 9,042 | (155) | 0 | 0 | (155) | 0 | 8,888 | 0 | 1,707 | 1,707 | 0 | XXX | L |
| 531127104 | LIBERTY PROPERTY TRUST | 09/20/2018 | ITG INC, NEW YORK | 360,000 | 15,599 | XXX | 14,227 | 15,484 | (2,256) | 0 | 0 | (2,256) | 0 | 14,227 | 0 | 1,371 | 1,371 | 576 | XXX | L |
| 53223X107 | LIFE STORAGE INC | 09/20/2018 | VARIOUS | 142,000 | 13,655 | XXX | 10,515 | 12,648 | (2,133) | 0 | 0 | (2,133) | 0 | 10,515 | 0 | 3,140 | 3,140 | 426 | XXX | L |
| 53245T108 | LIFY ELI & CO COM | 09/20/2018 | VARIOUS | 604,000 | 64,059 | XXX | 51,927 | 0 | 0 | 0 | 0 | 0 | 0 | 51,927 | 0 | 12,133 | 12,133 | 340 | XXX | L |
| 50179T104 | LIMITED INC COM | 09/20/2018 | VARIOUS | 308,000 | 9,140 | XXX | 10,323 | 1,987 | (788) | 0 | 0 | (788) | 0 | 10,323 | 0 | (183) | (183) | 322 | XXX | L |
| 53418T109 | LINCOLN MATL CORP IND COM | 09/20/2018 | ITG INC, NEW YORK | 159,000 | 11,151 | XXX | 10,946 | 12,222 | (1,276) | 0 | 0 | (1,276) | 0 | 10,946 | 0 | 204 | 204 | 157 | XXX | L |
| 535819401 | LIONS GATE ENTERTAINMENT CORP | 09/20/2018 | Smith Barney | 68,000 | 1,459 | XXX | 1,748 | 0 | 0 | 0 | 0 | 0 | 0 | 1,748 | 0 | (289) | (289) | 6 | XXX | L |
| 535919500 | LIONS GATE ENTERTAINMENT CORP | 09/20/2018 | Smith Barney | 128,000 | 2,689 | XXX | 3,293 | 0 | 0 | 0 | 0 | 0 | 0 | 3,293 | 0 | (604) | (604) | 12 | XXX | L |
| 50188S208 | LKQ CORP | 09/20/2018 | Donaldson Lukin | 331,000 | 10,926 | XXX | 10,822 | 13,462 | (2,640) | 0 | 0 | (2,640) | 0 | 10,822 | 0 | 104 | 104 | 0 | XXX | L |
| 539830109 | LOCKHEED MARTIN CORP COM | 09/20/2018 | ITG INC, NEW YORK | 214,000 | 70,577 | XXX | 70,308 | 0 | 0 | 0 | 0 | 0 | 0 | 70,308 | 0 | 269 | 269 | 428 | XXX | L |
| 540424108 | LOEWS COS INC COM | 07/31/2018 | VARIOUS | 774,000 | 39,116 | XXX | 38,250 | 17,511 | (926) | 0 | 0 | (926) | 0 | 38,250 | 0 | 867 | 867 | 67 | XXX | L |
| 548661107 | LOWES COS INC COM | 09/20/2018 | ITG INC, NEW YORK | 35,000 | 4,084 | XXX | 3,063 | 0 | 0 | 0 | 0 | 0 | 0 | 3,063 | 0 | 1,022 | 1,022 | 31 | XXX | L |
| N53745100 | LYONDELLBASELL INDUSTRIES NV | 09/20/2018 | VARIOUS | 359,000 | 37,508 | XXX | 31,320 | 32,103 | (8,370) | 0 | 0 | (8,370) | 0 | 31,320 | 0 | 6,188 | 6,188 | 1,043 | XXX | L |
| 55261F104 | M & T BK CORP COM | 09/20/2018 | VARIOUS | 381,000 | 65,863 | XXX | 63,763 | 32,488 | (1,802) | 0 | 0 | (1,802) | 0 | 63,763 | 0 | 2,100 | 2,100 | 676 | XXX | L |
| 554382101 | MACECHIC CO/THE | 09/20/2018 | VARIOUS | 344,000 | 19,498 | XXX | 19,251 | 22,594 | (3,343) | 0 | 0 | (3,343) | 0 | 19,251 | 0 | 246 | 246 | 764 | XXX | L |
| 55608B105 | MACQUARIE INFRASTRUCTURE COLL | 09/20/2018 | ITG INC, NEW YORK | 118,000 | 5,533 | XXX | 4,768 | 0 | 0 | 0 | 0 | 0 | 0 | 4,768 | 0 | 765 | 765 | 236 | XXX | L |
| 55616P104 | MACY'S INC COM | 09/20/2018 | VARIOUS | 644,000 | 22,649 | XXX | 16,234 | 11,411 | (674) | 0 | 0 | (674) | 0 | 16,234 | 0 | 6,415 | 6,415 | 1,020 | XXX | L |
| 55825T103 | MADISON SQUARE GARDEN CO/THE | 09/20/2018 | ITG INC, NEW YORK | 24,000 | 6,716 | XXX | 4,307 | 4,639 | (332) | 0 | 0 | (332) | 0 | 4,307 | 0 | 2,408 | 2,408 | 0 | XXX | L |
| 5618H100 | MANPOWERGROUP INC | 09/20/2018 | ITG INC, NEW YORK | 94,000 | 8,035 | XXX | 9,044 | 3,657 | (686) | 0 | 0 | (686) | 0 | 9,044 | 0 | (1,009) | (1,009) | 29 | XXX | L |
| 565849106 | MARATHON OIL | 09/20/2018 | Smith Barney | 1,302,000 | 28,045 | XXX | 16,028 | 22,043 | (6,015) | 0 | 0 | (6,015) | 0 | 16,028 | 0 | 12,017 | 12,017 | 195 | XXX | L |
| 56685A102 | MARATHON PETROLEUM CORP | 09/20/2018 | ITG INC, NEW YORK | 610,000 | 49,971 | XXX | 31,288 | 40,248 | (8,960) | 0 | 0 | (8,960) | 0 | 31,288 | 0 | 4,985 | 4,985 | 842 | XXX | L |
| 57053S104 | MARKET CORP | 09/20/2018 | ITG INC, NEW YORK | 21,000 | 25,517 | XXX | 20,532 | 23,922 | (3,390) | 0 | 0 | (3,390) | 0 | 20,532 | 0 | 1,061 | 1,061 | 208 | XXX | L |
| 57174R102 | MARSH & MCLENNAN COS INC COM | 09/20/2018 | VARIOUS | 535,000 | 45,507 | XXX | 44,445 | 1,768 | (56) | 0 | 0 | (56) | 0 | 13,444 | 0 | (933) | (933) | 81 | XXX | L |
| 572384106 | MARTIN MARIETTA MATERIALS INC | 09/20/2018 | ITG INC, NEW YORK | 64,000 | 12,511 | XXX | 8,598 | 11,572 | (2,975) | 0 | 0 | (2,975) | 0 | 8,598 | 0 | 1,557 | 1,557 | 129 | XXX | L |
| 65876H105 | MARVELL TECHNOLOGY GROUP LTD | 09/20/2018 | VARIOUS | 539,000 | 10,155 | XXX | 12,611 | 28,556 | (8,735) | 0 | 0 | (8,735) | 0 | 12,611 | 0 | 1,222 | 1,222 | 90 | XXX | L |
| 574589106 | MASCO CORP COM | 09/20/2018 | Investment Tech Group | 138,000 | 30,550 | XXX | 12,152 | 20,888 | (8,735) | 0 | 0 | (8,735) | 0 | 12,152 | 0 | 18,398 | 18,398 | 104 | XXX | L |
| 57636Q104 | MATTECCO INC CL A | 09/20/2018 | ITG INC, NEW YORK | 8,013 | 8,648 | XXX | 8,013 | 0 | 0 | 0 | 0 | 0 | 0 | 8,013 | 0 | 1,834 | 1,834 | 0 | XXX | L |
| 577081102 | MATTEL INC COM | 09/20/2018 | Merrill Lynch | 521,000 | 21,465 | XXX | 17,505 | | | | | | | | | | | | | |

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 |
|-----------|---------------------------------|------------|-------------------|-----------|---------|---------|-----|---------|---------|--|---|---|---|---------|----|----------|----------|-------|-------|-----|----|
| | | | | | | | | | | 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) | | | | | | | | |
| 59156R08 | METLIFE INC COM | 09/20/2018 | ITG INC, NEW YORK | 882,000 | 42,303 | 42,697 | XXX | 42,303 | 44,694 | (2,291) | 0 | 0 | 0 | 42,303 | 0 | 394 | 394 | 394 | 1,441 | XXX | L |
| 59295301 | MGM RESORTS INTERNATIONAL | 09/20/2018 | ITG INC, NEW YORK | 1,239,000 | 35,336 | 1,901 | XXX | 35,336 | 19,433 | (1,901) | 0 | 0 | 0 | 35,336 | 0 | (2,931) | (2,931) | 288 | 288 | XXX | L |
| 59408Q06 | MICHAELS COS INC/THE | 09/20/2018 | Smith Barney | 132,000 | 2,169 | 2,169 | XXX | 2,169 | 0 | 0 | 0 | 0 | 0 | 2,169 | 0 | (437) | (437) | 0 | 0 | XXX | L |
| 595017104 | MICROCHIP TECHNOLOGY INC COM | 09/20/2018 | ITG INC, NEW YORK | 40,000 | 3,335 | 3,335 | XXX | 4,004 | 0 | 0 | 0 | 0 | 0 | 4,004 | 0 | (669) | (669) | 29 | 29 | XXX | L |
| 595112103 | MICRON TECHNOLOGY INC COM | 09/20/2018 | ITG INC, NEW YORK | 1,088,000 | 30,332 | 50,102 | XXX | 52,974 | 13,775 | (5,022) | 0 | 0 | 0 | 52,974 | 0 | (2,872) | (2,872) | 0 | 0 | XXX | L |
| 594918104 | MICROSOFT CORP COM | 09/20/2018 | VARIOUS | 2,666,000 | 302,747 | 302,747 | XXX | 260,006 | 0 | 0 | 0 | 0 | 0 | 260,006 | 0 | 42,741 | 42,741 | 1,782 | 1,782 | XXX | L |
| 59522J03 | MID-AMERICA APARTMENT COMMUNIT | 09/20/2018 | Smith Barney | 163,000 | 16,704 | 16,704 | XXX | 16,232 | 0 | 0 | 0 | 0 | 0 | 16,232 | 0 | 472 | 472 | 150 | 150 | XXX | L |
| 598278101 | MIDLEBY CORP/THE | 09/20/2018 | Memill Lynch | 32,000 | 4,060 | 4,060 | XXX | 3,357 | 0 | 0 | 0 | 0 | 0 | 3,357 | 0 | 723 | 723 | 0 | 0 | XXX | L |
| 608190104 | MOHAWK INDUSTRIES INC | 07/31/2018 | ITG INC, NEW YORK | 26,000 | 4,896 | 4,896 | XXX | 5,660 | 0 | 0 | 0 | 0 | 0 | 5,660 | 0 | (764) | (764) | 0 | 0 | XXX | L |
| 60871R209 | MOLSON COORS BREWING CO CL B | 09/20/2018 | VARIOUS | 267,000 | 17,331 | 17,331 | XXX | 19,263 | 11,982 | (306) | 0 | 0 | 0 | 19,263 | 0 | (1,932) | (1,932) | 261 | 261 | XXX | L |
| 609207105 | MONDELEZ INTERNATIONAL INC | 09/20/2018 | ITG INC, NEW YORK | 2,082,000 | 91,359 | 91,359 | XXX | 89,514 | 65,484 | (3,109) | 0 | 0 | 0 | 89,514 | 0 | 5,945 | 5,945 | 1,474 | 1,474 | XXX | L |
| 61174X09 | MONSTER BEVERAGE CORP | 09/20/2018 | ITG INC, NEW YORK | 17,000 | 1,028 | 1,028 | XXX | 1,027 | 0 | 0 | 0 | 0 | 0 | 1,027 | 0 | (1) | (1) | 0 | 0 | XXX | L |
| 615399105 | MOODYS CORP COM | 09/20/2018 | ITG INC, NEW YORK | 183,000 | 32,709 | 32,709 | XXX | 31,681 | 0 | 0 | 0 | 0 | 0 | 31,681 | 0 | 1,028 | 1,028 | 81 | 81 | XXX | L |
| 617446448 | MORGAN STANLEY DEAN WITTER & CO | 09/20/2018 | ITG INC, NEW YORK | 2,116,000 | 105,524 | 105,524 | XXX | 100,840 | 78,915 | (9,060) | 0 | 0 | 0 | 100,840 | 0 | 4,683 | 4,683 | 1,368 | 1,368 | XXX | L |
| 61945C03 | MOSAC COR/THE | 09/20/2018 | Donaldson Lufkin | 16,268 | 20,478 | 20,478 | XXX | 14,650 | 16,268 | (1,619) | 0 | 0 | 0 | 14,650 | 0 | 5,828 | 5,828 | 48 | 48 | XXX | L |
| 620076307 | MOTOROLA SOLUTIONS INC | 09/20/2018 | ITG INC, NEW YORK | 518,000 | 65,309 | 65,309 | XXX | 53,330 | 20,055 | (1,674) | 0 | 0 | 0 | 53,330 | 0 | 11,979 | 11,979 | 731 | 731 | XXX | L |
| 553530106 | MSC INDUSTRIAL DIRECT CO INC | 09/20/2018 | ITG INC, NEW YORK | 68,000 | 5,996 | 5,996 | XXX | 5,144 | 5,996 | (1,429) | 0 | 0 | 0 | 5,144 | 0 | 853 | 853 | 118 | 118 | XXX | L |
| 55354G100 | MSCI INC CL A | 09/20/2018 | ITG INC, NEW YORK | 165,000 | 29,091 | 29,091 | XXX | 28,118 | 0 | 0 | 0 | 0 | 0 | 28,118 | 0 | 973 | 973 | 96 | 96 | XXX | L |
| 626717102 | MURPHY OIL CORP COM | 09/20/2018 | ITG INC, NEW YORK | 67,000 | 2,129 | 2,129 | XXX | 1,819 | 2,080 | (261) | 0 | 0 | 0 | 1,819 | 0 | 310 | 310 | 50 | 50 | XXX | L |
| N59465109 | MYLAN N V | 09/20/2018 | VARIOUS | 671,000 | 23,248 | 25,961 | XXX | 23,248 | 28,390 | (5,142) | 0 | 0 | 0 | 23,248 | 0 | 2,733 | 2,733 | 0 | 0 | XXX | L |
| 63659F03 | NABORS INDUSTRIES LTD | 09/20/2018 | Memill Lynch | 493,000 | 3,096 | 3,096 | XXX | 2,968 | 0 | 0 | 0 | 0 | 0 | 2,968 | 0 | 128 | 128 | 0 | 0 | XXX | L |
| 631103108 | NASDAQ STK MKT INC COM STK | 09/20/2018 | VARIOUS | 155,000 | 11,187 | 13,925 | XXX | 11,187 | 11,064 | (820) | 0 | 0 | 0 | 11,187 | 0 | 2,738 | 2,738 | 186 | 186 | XXX | L |
| 638180101 | NATIONAL FUEL GAS CO | 09/20/2018 | ITG INC, NEW YORK | 117,000 | 6,600 | 6,600 | XXX | 6,283 | 0 | 0 | 0 | 0 | 0 | 6,283 | 0 | 317 | 317 | 0 | 0 | XXX | L |
| 63747106 | NATIONAL RETAIL PROPERTIES INC | 09/20/2018 | ITG INC, NEW YORK | 223,000 | 9,910 | 9,910 | XXX | 8,908 | 1,725 | (51) | 0 | 0 | 0 | 8,908 | 0 | 1,102 | 1,102 | 404 | 404 | XXX | L |
| 637071101 | NATIONAL OILWELL INC | 09/20/2018 | VARIOUS | 712,000 | 30,537 | 30,537 | XXX | 24,530 | 17,218 | (1,477) | 0 | 0 | 0 | 24,530 | 0 | 6,008 | 6,008 | 60 | 60 | XXX | L |
| 63938C08 | NAVIENT CORP WID | 09/20/2018 | ITG INC, NEW YORK | 383,000 | 5,216 | 5,216 | XXX | 5,216 | 0 | 0 | 0 | 0 | 0 | 5,216 | 0 | 306 | 306 | 123 | 123 | XXX | L |
| 64028108 | NCR CORP | 09/20/2018 | Smith Barney | 30,000 | 8,122 | 8,122 | XXX | 937 | 0 | 0 | 0 | 0 | 0 | 937 | 0 | (59) | (59) | 0 | 0 | XXX | L |
| 64110L06 | NETFLIX INC | 09/20/2018 | ITG INC, NEW YORK | 138,000 | 7,307 | 7,307 | XXX | 7,307 | 0 | 0 | 0 | 0 | 0 | 7,307 | 0 | 814 | 814 | 0 | 0 | XXX | L |
| 64282T201 | NEW RESIDENTIAL INVESTMENT COR | 09/20/2018 | ITG INC, NEW YORK | 50,000 | 15,997 | 15,997 | XXX | 15,997 | 7,591 | (610) | 0 | 0 | 0 | 15,997 | 0 | 2,270 | 2,270 | 0 | 0 | XXX | L |
| 654944503 | NEW YORK COMMUNITY BANCORP INC | 09/20/2018 | Smith Barney | 424,000 | 6,971 | 6,971 | XXX | 6,971 | 7,460 | (568) | 0 | 0 | 0 | 6,971 | 0 | (606) | (606) | 292 | 292 | XXX | L |
| 651229108 | NEWELL RUBBERMAID INC | 09/20/2018 | VARIOUS | 573,000 | 14,337 | 14,337 | XXX | 19,176 | 13,040 | (354) | 0 | 0 | 0 | 19,176 | 0 | (4,838) | (4,838) | 390 | 390 | XXX | L |
| 651230108 | NEWFIELD EXPLORATION CO | 09/20/2018 | VARIOUS | 325,000 | 9,240 | 9,240 | XXX | 10,014 | 0 | 0 | 0 | 0 | 0 | 10,014 | 0 | (775) | (775) | 0 | 0 | XXX | L |
| 65249B109 | NEWMONT MINING CORP COM | 09/20/2018 | ITG INC, NEW YORK | 1,278,000 | 43,101 | 43,101 | XXX | 45,335 | 27,390 | (2,720) | 0 | 0 | 0 | 45,335 | 0 | (2,234) | (2,234) | 441 | 441 | XXX | L |
| 65249B208 | NEWS CORP | 09/20/2018 | VARIOUS | 661,000 | 8,335 | 8,335 | XXX | 9,326 | 6,711 | (1,480) | 0 | 0 | 0 | 9,326 | 0 | (991) | (991) | 143 | 143 | XXX | L |
| 65339F101 | NETSCOUT SYSTEMS INC | 09/20/2018 | VARIOUS | 819,000 | 11,839 | 11,839 | XXX | 12,732 | 4,963 | (699) | 0 | 0 | 0 | 12,732 | 0 | (893) | (893) | 164 | 164 | XXX | L |
| 65418L108 | NEXTERA ENERGY INC | 09/20/2018 | VARIOUS | 1,125,000 | 190,415 | 190,415 | XXX | 158,428 | 102,304 | (16,294) | 0 | 0 | 0 | 158,428 | 0 | 31,987 | 31,987 | 3,225 | 3,225 | XXX | L |
| 654106103 | NIKE INC CL B COM | 07/31/2018 | ITG INC, NEW YORK | 1,991,000 | 46,693 | 46,693 | XXX | 62,139 | 0 | 0 | 0 | 0 | 0 | 62,139 | 0 | (15,446) | (15,446) | 697 | 697 | XXX | L |
| 65473P105 | NISSOURCE INC COM | 09/20/2018 | ITG INC, NEW YORK | 358,000 | 23,764 | 23,764 | XXX | 6,215 | 0 | 0 | 0 | 0 | 0 | 6,215 | 0 | 6,794 | 6,794 | 72 | 72 | XXX | L |
| 655044105 | NOBLE ENERGY INC | 09/20/2018 | Memill Lynch | 262,000 | 6,608 | 6,608 | XXX | 6,215 | 6,726 | (511) | 0 | 0 | 0 | 6,215 | 0 | 393 | 393 | 294 | 294 | XXX | L |
| 655844108 | NORFOLK SOUTHERN CORP COM | 09/20/2018 | VARIOUS | 923,000 | 27,930 | 27,930 | XXX | 27,713 | 9,354 | (266) | 0 | 0 | 0 | 27,713 | 0 | 216 | 216 | 235 | 235 | XXX | L |
| 656569104 | NORFOLK SOUTHERN CORP COM | 09/20/2018 | Memill Lynch | 381,000 | 70,206 | 70,206 | XXX | 43,608 | 55,207 | (11,599) | 0 | 0 | 0 | 43,608 | 0 | 26,598 | 26,598 | 1,038 | 1,038 | XXX | L |
| 666721104 | NORWEGIAN CRUISE LINE HOLDINGS | 09/20/2018 | VARIOUS | 324,000 | 34,570 | 34,570 | XXX | 30,908 | 20,977 | (2,356) | 0 | 0 | 0 | 30,908 | 0 | 3,662 | 3,662 | 573 | 573 | XXX | L |
| 626371508 | NRG ENERGY INC | 09/20/2018 | ITG INC, NEW YORK | 233,000 | 13,366 | 13,366 | XXX | 11,922 | 12,407 | (485) | 0 | 0 | 0 | 11,922 | 0 | 1,463 | 1,463 | 48 | 48 | XXX | L |
| 67020Y100 | NUANCE COMMUNICATIONS INC | 09/20/2018 | Memill Lynch | 448,000 | 16,047 | 16,047 | XXX | 5,890 | 8,986 | (5,014) | 0 | 0 | 0 | 5,890 | 0 | 252 | 252 | 0 | 0 | XXX | L |
| 670346105 | NUCOR CORP | 09/20/2018 | VARIOUS | 390,000 | 6,142 | 6,142 | XXX | 48,931 | 25,498 | (1,041) | 0 | 0 | 0 | 48,931 | 0 | 273 | 273 | 838 | 838 | XXX | L |
| 67066G04 | NUVIA CORP COM | 09/20/2018 | ITG INC, NEW YORK | 118,000 | 47,205 | 47,205 | XXX | 29,629 | 0 | 0 | 0 | 0 | 0 | 29,629 | 0 | 1,791 | 1,791 | 19 | 19 | XXX | L |
| 67103H07 | ORELLY AUTOMOTIVE INC | 09/20/2018 | VARIOUS | 118,000 | 31,419 | 31,419 | XXX | 28,629 | 0 | 0 | 0 | 0 | 0 | 28,629 | 0 | 4,170 | 4,170 | 0 | 0 | XXX | L |
| 674599105 | OCCIDENTAL PETE CORP COM | 09/20/2018 | VARIOUS | 43,000 | 16,815 | 16,815 | XXX | 10,644 | 54,877 | (5,690) | 0 | 0 | 0 | 10,644 | 0 | 9,240 | 9,240 | 2,988 | 2,988 | XXX | L |
| 680231104 | OLD REPUBLIC INTERNATIONAL COR | 09/20/2018 | VARIOUS | 832,000 | 241 | 241 | XXX | 56,671 | 0 | 0 | 0 | 0 | 0 | 56,671 | 0 | 1,390 | 1,390 | 180 | 180 | XXX | L |
| 680665205 | OLIN CORP | 09/20/2018 | VARIOUS | 306,000 | 7,013 | 7,013 | XXX | 6,157 | 6,442 | (385) | 0 | 0 | 0 | 6,157 | 0 | 856 | 856 | 485 | 485 | XXX | L |
| 681936100 | OMEGA HEALTHCARE INVESTORS INC | 09/20/2018 | Memill Lynch | 207,000 | 5,759 | 5,759 | XXX | 5,946 | 7,365 | (1,419) | 0 | 0 | 0 | 5,946 | 0 | (188) | (188) | 194 | 194 | XXX | L |
| 681919106 | OMNICOM GROUP INC COM | 09/20/2018 | Memill Lynch | 300,000 | 9,840 | 9,840 | XXX | 8,664 | 0 | 0 | 0 | 0 | 0 | 8,664 | 0 | 1,176 | 1,176 | 188 | 188 | XXX | L |
| 682680103 | ONEOK INC | 09/20/2018 | VARIOUS | 249,000 | 17,338 | 17,338 | XXX | 18,797 | 10,123 | 324 | 0 | 0 | 0 | 18,797 | 0 | | | | | | |

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|-----------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 70057105 | PARK HOTELS & RESORTS INC | 09/20/2018 | Merrill Lynch | 180,000 | 5,972 | XXX | 4,963 | 5,175 | (212) | 0 | 0 | (212) | 0 | 4,963 | 0 | 1,010 | 1,010 | 412 | XXX | L |
| 70094404 | PARKER HANIFIN CORP COM | 09/20/2018 | Merrill Lynch | 91,000 | 17,335 | XXX | 14,321 | 17,335 | 0 | 0 | 0 | 0 | 0 | 14,321 | 0 | 3,014 | 3,014 | 69 | XXX | L |
| 704326107 | PAYCHEX INC COM | 09/20/2018 | ITG INC, NEW YORK | 260,000 | 19,435 | XXX | 17,358 | 0 | 0 | 0 | 0 | 0 | 0 | 17,358 | 0 | 2,077 | 2,077 | 291 | XXX | L |
| 70540103 | PAYCOM HOLDINGS INC | 09/20/2018 | ITG INC, NEW YORK | 262,000 | 23,734 | XXX | 21,240 | 23,734 | 0 | 0 | 0 | 0 | 0 | 21,240 | 0 | 2,494 | 2,494 | 0 | XXX | L |
| 69318G106 | PBF ENERGY INC | 09/20/2018 | VARIOUS | 137,000 | 6,490 | XXX | 3,123 | 4,857 | (1,734) | 0 | 0 | (1,734) | 0 | 3,123 | 0 | 3,367 | 3,367 | 210 | XXX | L |
| 712704105 | PEOPLES UTD FINL INC COM | 09/20/2018 | VARIOUS | 477,000 | 8,581 | XXX | 4,712 | 9,269 | 23 | 0 | 0 | 23 | 0 | 9,269 | 0 | (688) | (688) | 210 | XXX | L |
| 713448108 | PEPSICO INC COM | 09/20/2018 | VARIOUS | 1,035,000 | 119,241 | XXX | 115,162 | 28,061 | (2,370) | 0 | 0 | (2,370) | 0 | 115,162 | 0 | 4,078 | 4,078 | 1,337 | XXX | L |
| 714046109 | PERKINELMER INC COM | 09/20/2018 | VARIOUS | 122,000 | 11,781 | XXX | 6,819 | 8,921 | (2,102) | 0 | 0 | (2,102) | 0 | 6,819 | 0 | 4,963 | 4,963 | 26 | XXX | L |
| 717081103 | PFIZER INC COM STR USD0.05 | 09/20/2018 | VARIOUS | 9,141,000 | 399,822 | XXX | 317,364 | 268,426 | (14,398) | 0 | 0 | (14,398) | 0 | 317,364 | 0 | 82,458 | 82,458 | 10,148 | XXX | L |
| 69331C108 | PG&E CORP COM | 09/20/2018 | VARIOUS | 748,000 | 69,170 | XXX | 49,728 | 33,059 | (13,633) | 0 | 0 | (13,633) | 0 | 49,728 | 0 | 19,442 | 19,442 | 1,435 | XXX | L |
| 72147K108 | PHILLIPS 66 | 09/20/2018 | VARIOUS | 626,000 | 69,170 | XXX | 76,000 | 62,410 | (13,633) | 0 | 0 | (13,633) | 0 | 62,410 | 0 | (60) | (60) | 0 | XXX | L |
| 72396Q104 | PINNACLE FINANCIAL PARTNERS IN | 09/20/2018 | Merrill Lynch | 61,000 | 3,940 | XXX | 1,493 | 0 | 0 | 0 | 0 | 0 | 0 | 1,493 | 0 | (13) | (13) | 9 | XXX | L |
| 723984101 | PINNACLE WEST CAP CORP COM | 09/20/2018 | Merrill Lynch | 61,000 | 3,940 | XXX | 3,953 | 0 | (196) | 0 | 0 | (196) | 0 | 3,953 | 0 | (228) | (228) | 373 | XXX | L |
| 723787107 | PIONEER NAT RES CO | 09/20/2018 | VARIOUS | 296,000 | 22,828 | XXX | 23,096 | 10,648 | (3,103) | 0 | 0 | (3,103) | 0 | 23,096 | 0 | 2,874 | 2,874 | 74 | XXX | L |
| 72766Q105 | PLATFORM SPECIALTY PRODUCTS CO | 09/20/2018 | Merrill Lynch | 252,000 | 43,187 | XXX | 40,314 | 24,890 | (3,103) | 0 | 0 | (3,103) | 0 | 40,314 | 0 | 2,81 | 2,81 | 0 | XXX | L |
| 693475105 | PNC FINANCIAL SERVICES GROUP | 09/20/2018 | VARIOUS | 185,000 | 2,392 | XXX | 2,111 | 2,392 | (14,667) | 0 | 0 | (14,667) | 0 | 2,111 | 0 | 14,764 | 14,764 | 1,492 | XXX | L |
| 733174700 | POPULAR INC | 09/20/2018 | VARIOUS | 268,000 | 609,000 | XXX | 9,878 | 9,511 | 367 | 0 | 0 | 367 | 0 | 9,878 | 0 | 4,130 | 4,130 | 177 | XXX | L |
| 737446104 | POST HOLDINGS INC | 09/20/2018 | Merrill Lynch | 39,000 | 3,875 | XXX | 3,365 | 0 | 0 | 0 | 0 | 0 | 0 | 3,365 | 0 | 510 | 510 | 0 | XXX | L |
| 693506107 | PPG INDS INC COM | 09/20/2018 | Merrill Lynch | 337,000 | 39,061 | XXX | 35,527 | 39,061 | 0 | 0 | 0 | 0 | 0 | 35,527 | 0 | 3,535 | 3,535 | 162 | XXX | L |
| 69351T106 | PPL CORP COM | 09/20/2018 | ITG INC, NEW YORK | 1,013,000 | 29,925 | XXX | 28,538 | 0 | (2,799) | 0 | 0 | (2,799) | 0 | 28,538 | 0 | 1,387 | 1,387 | 702 | XXX | L |
| 74005P104 | PRAXAIR INC COM | 09/20/2018 | Merrill Lynch | 78,000 | 12,963 | XXX | 9,268 | 12,065 | (2,799) | 0 | 0 | (2,799) | 0 | 9,268 | 0 | 3,698 | 3,698 | 193 | XXX | L |
| 74051N102 | PREMIER INC | 09/20/2018 | Merrill Lynch | 78,000 | 3,348 | XXX | 2,450 | 2,277 | 173 | 0 | 0 | 173 | 0 | 2,450 | 0 | 898 | 898 | 0 | XXX | L |
| 74144T108 | PRICE TROWE GROUP INC COM | 09/20/2018 | Merrill Lynch | 260,000 | 28,997 | XXX | 19,226 | 27,282 | (8,056) | 0 | 0 | (8,056) | 0 | 19,226 | 0 | 9,772 | 9,772 | 364 | XXX | L |
| 74251V102 | PRINCIPAL FINANCIAL GROUP INC | 09/20/2018 | VARIOUS | 397,000 | 23,277 | XXX | 8,256 | 312,116 | (7,330) | 0 | 0 | (7,330) | 0 | 312,116 | 0 | 393,553 | (6,496) | 379 | XXX | L |
| 743315103 | PROCTER & GAMBLE CO COM | 09/20/2018 | VARIOUS | 628,000 | 38,057 | XXX | 38,574 | 0 | 0 | 0 | 0 | 0 | 0 | 38,574 | 0 | 1,252 | 1,252 | 8,418 | XXX | L |
| 74300W103 | PROGRESSIVE CORP OHIO COM | 09/20/2018 | VARIOUS | 929,460 | 37,322 | XXX | 46,381 | 45,286 | (9,591) | 0 | 0 | (9,591) | 0 | 46,381 | 0 | 16,216 | 16,216 | 1,120 | XXX | L |
| 744806105 | PROSPERITY BANCSHARES INC COM | 09/20/2018 | Merrill Lynch | 203,000 | 15,028 | XXX | 12,807 | 12,807 | (1,417) | 0 | 0 | (1,417) | 0 | 12,807 | 0 | 2,221 | 2,221 | 292 | XXX | L |
| 744320102 | PRUDENTIAL FINL INC | 09/20/2018 | VARIOUS | 425,000 | 44,293 | XXX | 46,125 | 31,849 | (643) | 0 | 0 | (643) | 0 | 46,125 | 0 | (1,832) | (1,832) | 918 | XXX | L |
| 74460D109 | PUBLIC STORAGE INC COM | 09/20/2018 | ITG INC, NEW YORK | 121,000 | 24,806 | XXX | 25,262 | 25,289 | 333 | 0 | 0 | 333 | 0 | 25,262 | 0 | (816) | (816) | 484 | XXX | L |
| 744567106 | PUBLIC SVC ENTERPRISE GROUP | 09/20/2018 | VARIOUS | 763,000 | 39,813 | XXX | 34,299 | 38,265 | (4,911) | 0 | 0 | (4,911) | 0 | 34,299 | 0 | 5,513 | 5,513 | 678 | XXX | L |
| 693656101 | PULTE CORP COM | 09/20/2018 | VARIOUS | 391,000 | 10,314 | XXX | 10,073 | 8,146 | (2,468) | 0 | 0 | (2,468) | 0 | 10,073 | 0 | 242 | 242 | 150 | XXX | L |
| 74733Y100 | QEP RESOURCES INC-WI | 09/20/2018 | VARIOUS | 136,000 | 19,388 | XXX | 12,533 | 18,661 | (6,128) | 0 | 0 | (6,128) | 0 | 12,533 | 0 | 6,855 | 6,855 | 15 | XXX | L |
| 74739K101 | QORVO INC | 09/20/2018 | Merrill Lynch | 743,000 | 8,121 | XXX | 5,617 | 7,111 | (1,494) | 0 | 0 | (1,494) | 0 | 5,617 | 0 | 2,504 | 2,504 | 0 | XXX | L |
| 74732S103 | QUALCOMM INC | 09/20/2018 | VARIOUS | 124,000 | 9,754 | XXX | 10,149 | 0 | 0 | 0 | 0 | 0 | 0 | 10,149 | 0 | (396) | (396) | 0 | XXX | L |
| 74762E102 | QUANTA SVCS INC COM | 09/20/2018 | VARIOUS | 2,437,000 | 181,773 | XXX | 134,933 | 123,687 | (20,769) | 0 | 0 | (20,769) | 0 | 134,933 | 0 | 46,840 | 46,840 | 3,810 | XXX | L |
| 74834L100 | QUEST DIAGNOSTICS INC COM | 09/20/2018 | ITG INC, NEW YORK | 199,000 | 6,758 | XXX | 7,211 | 1,077 | (38) | 0 | 0 | (38) | 0 | 7,211 | 0 | (453) | (453) | 0 | XXX | L |
| 74915M100 | QURATE RETAIL GROUP INC QVC GROUP | 09/20/2018 | VARIOUS | 322,000 | 34,750 | XXX | 32,037 | 16,940 | (777) | 0 | 0 | (777) | 0 | 32,037 | 0 | 2,712 | 2,712 | 399 | XXX | L |
| 751212101 | RALPH LAUREN CORP | 09/20/2018 | VARIOUS | 628,000 | 14,161 | XXX | 12,814 | 0 | 0 | 0 | 0 | 0 | 0 | 12,814 | 0 | 1,347 | 1,347 | 0 | XXX | L |
| 75281A109 | RANGE RES CORP COM | 09/20/2018 | VARIOUS | 75,000 | 10,208 | XXX | 6,076 | 7,777 | (1,701) | 0 | 0 | (1,701) | 0 | 6,076 | 0 | 4,133 | 4,133 | 159 | XXX | L |
| 754730109 | RAYMOND JAMES FINANCIAL INC | 09/20/2018 | Merrill Lynch | 287,000 | 5,111 | XXX | 5,129 | 4,896 | 232 | 0 | 0 | 232 | 0 | 5,129 | 0 | (17) | (17) | 17 | XXX | L |
| 754907103 | RAYMOND INC | 09/20/2018 | VARIOUS | 580,000 | 53,676 | XXX | 55,196 | 9,198 | (1,244) | 0 | 0 | (1,244) | 0 | 55,196 | 0 | (1,520) | (1,520) | 371 | XXX | L |
| 755111507 | RAYTHEON CO NEW | 09/20/2018 | VARIOUS | 376,000 | 12,889 | XXX | 11,961 | 11,961 | (842) | 0 | 0 | (842) | 0 | 11,961 | 0 | 1,869 | 1,869 | 296 | XXX | L |
| 75509Y106 | REALOGY HOLDINGS CORP | 09/20/2018 | ITG INC, NEW YORK | 5,000 | 1,004 | XXX | 998 | 188 | (33) | 0 | 0 | (33) | 0 | 998 | 0 | 6 | 6 | 9 | XXX | L |
| 75509U104 | REALTY INCOME CORP | 09/20/2018 | VARIOUS | 183,000 | 3,768 | XXX | 4,649 | 2,279 | (67) | 0 | 0 | (67) | 0 | 4,649 | 0 | (881) | (881) | 32 | XXX | L |
| 759577102 | REGAL HTL INC COM | 09/20/2018 | Merrill Lynch | 395,000 | 22,617 | XXX | 20,224 | 0 | 0 | 0 | 0 | 0 | 0 | 20,224 | 0 | 2,393 | 2,393 | 438 | XXX | L |
| 759750103 | REGAL BELOIT CORP | 09/20/2018 | ITG INC, NEW YORK | 209,000 | 27,968 | XXX | 29,730 | 0 | 0 | 0 | 0 | 0 | 0 | 29,730 | 0 | (1,766) | (1,766) | 0 | XXX | L |
| 759849103 | REGENCY CENTERS CORP | 09/20/2018 | Merrill Lynch | 67,000 | 5,768 | XXX | 5,408 | 0 | 0 | 0 | 0 | 0 | 0 | 5,408 | 0 | 360 | 360 | 19 | XXX | L |
| 75986F107 | REGENERON PHARMACEUTICALS INC | 09/20/2018 | Merrill Lynch | 219,000 | 14,303 | XXX | 13,727 | 0 | 0 | 0 | 0 | 0 | 0 | 13,727 | 0 | 576 | 576 | 122 | XXX | L |
| 7591EP100 | REGIONS FINL CORP | 09/20/2018 | ITG INC, NEW YORK | 6,000 | 2,323 | XXX | 2,257 | 2,256 | 1 | 0 | 0 | 1 | 0 | 2,257 | 0 | 67 | 67 | 0 | XXX | L |
| 759351604 | REINSURANCE GROUP OF AMERICA I | 07/31/2018 | ITG INC, NEW YORK | 1,513,000 | 29,473 | XXX | 21,787 | 25,298 | (4,491) | 0 | 0 | (4,491) | 0 | 21,787 | 0 | 7,686 | 7,686 | 742 | XXX | L |
| 759509102 | RELIANCE STEEL & ALUMINUM CO | 09/20/2018 | Merrill Lynch | 165,000 | 14,482 | XXX | 10,377 | 14,155 | (2,097) | 0 | 0 | (2,097) | 0 | 10,377 | 0 | 918 | 918 | 138 | XXX | L |
| 760759100 | REPUBLIC SVCS INC COM | 09/20/2018 | VARIOUS | 336,000 | 25,129 | XXX | 21,193 | 14,155 | (2,440) | 0 | 0 | (2,440) | 0 | 21,193 | 0 | 2,767 | 2,767 | 248 | XXX | L |
| 761152102 | RESMED INC | 09/20/2018 | VARIOUS | 91,000 | 10,326 | XXX | 9,062 | 22,717 | (1,524) | 0 | 0 | (1,524) | 0 | 9,062 | 0 | 1,264 | 1,264 | 464 | XXX | L |
| 76133Q102 | RETAIL VALUE INC | 07/16/2018 | Doradison Lufkin | 0,700 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | L |
| 770323103 | ROBERT HALF INTL INC COM | 09/20/2018 | ITG INC, NEW YORK | 15,000 | 860 | XXX | 860 | 0 | 0 | 0 | 0 | 0 | 0 | 860 | 0 | 164 | 164 | 8 | XXX | L |
| 774341101 | ROCKWELL COLLINS INC | 09/20/2018 | Merrill Lynch | 48,000 | 6,808 | XXX | 6,454 | 0 | 0 | 0 | 0 | 0 | 0 | 6,454 | 0 | 353 | 353 | 16 | XXX | L |
| 776956106 | ROPER INDUSTRIES INC | 09/20/2018 | Merrill Lynch | 65,000 | 20,135 | XXX | 15,607 | 9,683 | (1,710) | 0 | 0 | (1,710) | 0 | 15,607 | 0 | 4,527 | 4,527 | 57 | XXX | L |
| 778296103 | ROSS STORES INC COM | 09/20/2018 | ITG INC, NEW YORK | 62,000 | 5,978 | XXX | 4,744 | 0 | 0 | 0 | 0 | 0 | 0 | 4,744 | 0 | 1,234 | 1,234 | 28 | XXX | L |
| 7780T103 | ROYAL CARIBBEAN CRUISES LTD | 09/20/2018 | VARIOUS | 216,000 | 28,540 | XXX | 20,934 | 25,764 | (4,830) | 0 | 0 | (4,830) | 0 | 20,934 | 0 | 7,606 | 7,606 | 539 | XXX | L |
| 78028T108 | ROYAL GOLD INC | 09/20/2018 | VARIOUS | 77,000 | 6,031 | XXX | 4,996 | 6,323 | (1,327) | 0 | 0 | (1,327) | 0 | 4,996 | 0 | 1,035 | 1,035 | 58 | 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 | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | | | | | | | | | | | | Current Year's Other Than Temporary Impairment Recognized |
| 749685103 | RPM INTERNATIONAL INC DELAWARE | 09/20/2018 | 09/20/2018 | Merrill Lynch | 151,000 | 10,218 | XXX | 7,823 | 0 | 0 | 0 | 0 | 0 | 0 | 7,823 | 0 | 2,395 | 0 | 2,395 | 0 | 48 | XXX | L | |
| 749784Q05 | RSP PERMIAN INC | 07/19/2018 | 07/19/2018 | Donaldson Lufkin | 83,000 | 2,695 | XXX | 3,376 | 0 | (681) | 0 | 0 | 0 | 0 | 0 | 2,695 | 0 | 2,695 | 0 | 2,695 | 0 | 41 | XXX | L |
| 783549108 | RYDER SYS INC COM | 09/20/2018 | 09/20/2018 | Merrill Lynch | 75,000 | 5,026 | XXX | 5,426 | 0 | 0 | 0 | 0 | 0 | 0 | 5,426 | 0 | 180 | 0 | 180 | 0 | 88 | XXX | L | |
| 78409V104 | S&P GLOBAL INC | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 88,000 | 18,752 | XXX | 17,241 | 0 | 0 | 0 | 0 | 0 | 0 | 17,241 | 0 | 1,511 | 0 | 1,511 | 0 | 50 | XXX | L | |
| 78573M104 | SABRE CORP | 09/20/2018 | 09/20/2018 | VARIOUS | 120,000 | 3,104 | XXX | 2,178 | 2,460 | (282) | 0 | 0 | 0 | 0 | 2,178 | 0 | 927 | 0 | 927 | 0 | 79 | XXX | L | |
| 80283M101 | SANTANDER CONSUMER USA HOLDING | 09/20/2018 | 09/20/2018 | VARIOUS | 236,000 | 5,081 | XXX | 3,596 | 4,394 | (798) | 0 | 0 | 0 | 0 | 3,596 | 0 | 1,485 | 0 | 1,485 | 0 | 79 | XXX | L | |
| 78410G104 | SBA COMMUNICATIONS CORP | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 64,000 | 10,292 | XXX | 10,746 | 0 | 0 | 0 | 0 | 0 | 0 | 10,746 | 0 | (455) | 0 | (455) | 0 | 0 | XXX | L | |
| 80589M102 | SCANA CORP NEW COM | 09/20/2018 | 09/20/2018 | VARIOUS | 604,000 | 21,091 | XXX | 25,043 | 22,436 | 1,126 | 0 | 0 | 0 | 0 | 25,043 | 0 | (3,951) | 0 | (3,951) | 0 | 892 | XXX | L | |
| 806857108 | SCHLUMBERGER LTD COM | 09/20/2018 | 09/20/2018 | VARIOUS | 270,000 | 166,764 | XXX | 192,726 | 82,822 | 1,168 | 0 | 0 | 0 | 0 | 192,726 | 0 | (25,962) | 0 | (25,962) | 0 | 5,216 | XXX | L | |
| 803651305 | SCHWAB CHARLES CORP NEW COM | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 1,043,000 | 54,298 | XXX | 57,962 | 0 | 0 | 0 | 0 | 0 | 0 | 57,962 | 0 | (3,664) | 0 | (3,664) | 0 | 202 | XXX | L | |
| 87949M107 | SEAGATE TECHNOLOGY | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 287,000 | 14,066 | XXX | 17,309 | 0 | 0 | 0 | 0 | 0 | 0 | 17,309 | 0 | (3,243) | 0 | (3,243) | 0 | 542 | XXX | L | |
| 81271K100 | SEALED AIR CORP NEW COM | 09/20/2018 | 09/20/2018 | Merrill Lynch | 135,000 | 5,663 | XXX | 6,006 | 0 | 0 | 0 | 0 | 0 | 0 | 6,006 | 0 | (323) | 0 | (323) | 0 | 43 | XXX | L | |
| 819851109 | SEMPRA ENERGY COM | 09/20/2018 | 09/20/2018 | VARIOUS | 610,000 | 69,728 | XXX | 69,288 | 24,699 | 988 | 0 | 0 | 0 | 0 | 69,288 | 0 | 441 | 0 | 441 | 0 | 131 | XXX | L | |
| 81721M109 | SENIOR HOUSING PROPERTIES TRUS | 09/20/2018 | 09/20/2018 | Merrill Lynch | 344,000 | 6,216 | XXX | 5,604 | 0 | 0 | 0 | 0 | 0 | 0 | 5,604 | 0 | 612 | 0 | 612 | 0 | 288 | XXX | L | |
| 83060N102 | SENSATA TECHNOLOGIES HOLDING P | 09/20/2018 | 09/20/2018 | Merrill Lynch | 223,000 | 11,536 | XXX | 10,124 | 0 | 0 | 0 | 0 | 0 | 0 | 10,124 | 0 | 1,412 | 0 | 1,412 | 0 | 32 | XXX | L | |
| 82669G104 | SIGNATURE BK NEW YORK N Y | 09/20/2018 | 09/20/2018 | Merrill Lynch | 58,000 | 6,958 | XXX | 7,961 | 7,961 | (465) | 0 | 0 | 0 | 0 | 7,961 | 0 | (539) | 0 | (539) | 0 | 32 | XXX | L | |
| 827048109 | SILGAN HOLDINGS INC | 09/20/2018 | 09/20/2018 | Merrill Lynch | 74,000 | 2,130 | XXX | 1,962 | 0 | 0 | 0 | 0 | 0 | 0 | 1,962 | 0 | 167 | 0 | 167 | 0 | 7 | XXX | L | |
| 828060109 | SIMON PPTY GROUP INC NEW COM | 09/20/2018 | 09/20/2018 | VARIOUS | 111,000 | 19,991 | XXX | 17,805 | 11,850 | (647) | 0 | 0 | 0 | 0 | 17,805 | 0 | 2,186 | 0 | 2,186 | 0 | 573 | XXX | L | |
| 83088M102 | SKYWORKS SOLUTIONS INC | 09/20/2018 | 09/20/2018 | VARIOUS | 34,000 | 3,114 | XXX | 3,351 | 380 | (121) | 0 | 0 | 0 | 0 | 3,351 | 0 | (236) | 0 | (236) | 0 | 18 | XXX | L | |
| 78440X101 | SL GREEN REALTY CORP | 09/20/2018 | 09/20/2018 | Merrill Lynch | 12,000 | 1,192 | XXX | 1,240 | 29 | 0 | 0 | 0 | 0 | 0 | 1,240 | 0 | (48) | 0 | (48) | 0 | 29 | XXX | L | |
| 78454L100 | SLM CORP | 09/20/2018 | 09/20/2018 | Merrill Lynch | 64,000 | 767 | XXX | 722 | 0 | 0 | 0 | 0 | 0 | 0 | 722 | 0 | 45 | 0 | 45 | 0 | 7 | XXX | L | |
| 833934101 | SNAP ON INC COM | 09/20/2018 | 09/20/2018 | Merrill Lynch | 139,000 | 4,338 | XXX | 2,460 | 3,069 | (609) | 0 | 0 | 0 | 0 | 2,460 | 0 | 1,878 | 0 | 1,878 | 0 | 55 | XXX | L | |
| 835495102 | SONOCO PRODUCTS CO | 09/20/2018 | 09/20/2018 | Merrill Lynch | 67,000 | 12,568 | XXX | 10,698 | 0 | 0 | 0 | 0 | 0 | 0 | 10,698 | 0 | 1,870 | 0 | 1,870 | 0 | 94 | XXX | L | |
| 842587107 | SOUTHERN CO COM | 09/20/2018 | 09/20/2018 | Merrill Lynch | 7,800,000 | 4,458 | XXX | 4,184 | 4,145 | 39 | 0 | 0 | 0 | 0 | 4,184 | 0 | 274 | 0 | 274 | 0 | 198 | XXX | L | |
| 844741108 | SOUTHWEST AIRLS CO COM | 09/20/2018 | 09/20/2018 | VARIOUS | 1,926,000 | 83,356 | XXX | 98,563 | 22,121 | (1,543) | 0 | 0 | 0 | 0 | 88,563 | 0 | (5,207) | 0 | (5,207) | 0 | 168 | XXX | L | |
| 84763R101 | SPECTRUM BRANDS HOLDINGS INC | 07/16/2018 | 07/16/2018 | Smith Barney | 553,000 | 34,557 | XXX | 31,301 | 0 | 0 | 0 | 0 | 0 | 0 | 31,301 | 0 | 3,255 | 0 | 3,255 | 0 | 0 | XXX | L | |
| 84790A105 | SPECTRUM BRANDS HOLDINGS INC | 09/20/2018 | 09/20/2018 | Merrill Lynch | 31,000 | 2,584 | XXX | 2,584 | 0 | 0 | 0 | 0 | 0 | 0 | 2,584 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | L | |
| 84861U105 | SPIRIT MTA REIT | 07/31/2018 | 07/31/2018 | Donaldson Lufkin | 148,000 | 2,543 | XXX | 2,584 | 0 | 0 | 0 | 0 | 0 | 0 | 2,584 | 0 | (41) | 0 | (41) | 0 | 13 | XXX | L | |
| 84860W102 | SPIRIT REALTY CAPITAL INC | 09/20/2018 | 09/20/2018 | VARIOUS | 1,485,000 | 12,103 | XXX | 11,532 | 12,741 | (1,209) | 0 | 0 | 0 | 0 | 11,532 | 0 | 571 | 0 | 571 | 0 | 1,069 | XXX | L | |
| 85207U105 | SPIRIT CORP | 09/20/2018 | 09/20/2018 | Merrill Lynch | 252,000 | 1,620 | XXX | 1,484 | 0 | 0 | 0 | 0 | 0 | 0 | 1,484 | 0 | 1,620 | 0 | 1,620 | 0 | 0 | XXX | L | |
| 854502101 | STANLEY BLACK & DECKER | 09/20/2018 | 09/20/2018 | VARIOUS | 188,000 | 29,918 | XXX | 24,402 | 31,902 | (7,499) | 0 | 0 | 0 | 0 | 24,402 | 0 | 4,515 | 0 | 4,515 | 0 | 361 | XXX | L | |
| 855244109 | STARBUCKS CORP COM | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 517,000 | 29,169 | XXX | 28,435 | 29,691 | (1,256) | 0 | 0 | 0 | 0 | 28,435 | 0 | 734 | 0 | 734 | 0 | 496 | XXX | L | |
| 85571B105 | STARBUCKS PROPERTY TRUST INC | 09/20/2018 | 09/20/2018 | Merrill Lynch | 204,000 | 4,435 | XXX | 4,568 | 4,955 | 212 | 0 | 0 | 0 | 0 | 4,568 | 0 | (133) | 0 | (133) | 0 | 392 | XXX | L | |
| 857477103 | STATE STREET CORP | 09/20/2018 | 09/20/2018 | VARIOUS | 528,000 | 47,172 | XXX | 43,632 | 43,632 | (8,518) | 0 | 0 | 0 | 0 | 43,632 | 0 | 3,225 | 0 | 3,225 | 0 | 819 | XXX | L | |
| 858119100 | STEEL DYNAMICS INC | 09/20/2018 | 09/20/2018 | VARIOUS | 192,000 | 8,697 | XXX | 8,281 | 0 | 0 | 0 | 0 | 0 | 0 | 8,281 | 0 | 2,085 | 0 | 2,085 | 0 | 138 | XXX | L | |
| 859812108 | STERICYLE INC COM | 09/20/2018 | 09/20/2018 | Merrill Lynch | 119,000 | 7,343 | XXX | 8,295 | 0 | 0 | 0 | 0 | 0 | 0 | 8,295 | 0 | (952) | 0 | (952) | 0 | 0 | XXX | L | |
| 863667101 | STRYKER CORP | 07/31/2018 | 07/31/2018 | ITG INC, NEW YORK | 205,000 | 33,531 | XXX | 34,385 | 15,309 | (1,617) | 0 | 0 | 0 | 0 | 34,385 | 0 | (853) | 0 | (853) | 0 | 193 | XXX | L | |
| 866674104 | SUN COMMUNITIES INC | 09/20/2018 | 09/20/2018 | VARIOUS | 165,000 | 16,802 | XXX | 13,692 | 15,309 | (1,617) | 0 | 0 | 0 | 0 | 13,692 | 0 | 3,110 | 0 | 3,110 | 0 | 462 | XXX | L | |
| 867914103 | SUNTRUST BKS INC | 09/20/2018 | 09/20/2018 | Merrill Lynch | 599,000 | 42,481 | XXX | 32,911 | 38,689 | (5,779) | 0 | 0 | 0 | 0 | 32,911 | 0 | 9,570 | 0 | 9,570 | 0 | 779 | XXX | L | |
| 87486Q101 | SVB FINANCIAL GROUP | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 215,000 | 68,249 | XXX | 69,757 | 0 | 0 | 0 | 0 | 0 | 0 | 69,757 | 0 | (1,508) | 0 | (1,508) | 0 | 0 | XXX | L | |
| 871503108 | SYMANTEC CORP COM | 09/20/2018 | 09/20/2018 | Merrill Lynch | 884,000 | 18,497 | XXX | 18,524 | 0 | 0 | 0 | 0 | 0 | 0 | 18,524 | 0 | (27) | 0 | (27) | 0 | 67 | XXX | L | |
| 87166B103 | SYNCHRONY FINANCIAL | 09/20/2018 | 09/20/2018 | VARIOUS | 760,000 | 25,528 | XXX | 23,575 | 29,228 | (5,740) | 0 | 0 | 0 | 0 | 23,575 | 0 | 1,953 | 0 | 1,953 | 0 | 449 | XXX | L | |
| 871671107 | SYNOPSYS INC | 09/20/2018 | 09/20/2018 | VARIOUS | 184,000 | 18,357 | XXX | 13,187 | 14,747 | (2,544) | 0 | 0 | 0 | 0 | 13,187 | 0 | 5,171 | 0 | 5,171 | 0 | 0 | XXX | L | |
| 87161C501 | SYNOVUS FINANCIAL CORP | 09/20/2018 | 09/20/2018 | Merrill Lynch | 101,000 | 4,836 | XXX | 4,942 | 9,746 | (646) | 0 | 0 | 0 | 0 | 4,942 | 0 | 640 | 0 | 640 | 0 | 91 | XXX | L | |
| 872690104 | T MOBILE US INC | 09/20/2018 | 09/20/2018 | Merrill Lynch | 141,000 | 9,746 | XXX | 8,247 | 8,955 | (708) | 0 | 0 | 0 | 0 | 8,247 | 0 | 1,499 | 0 | 1,499 | 0 | 0 | XXX | L | |
| 874694109 | TAKE-TWO INTERACTIVE SOFTWARE | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 96,000 | 12,570 | XXX | 11,069 | 0 | 0 | 0 | 0 | 0 | 0 | 11,069 | 0 | 1,501 | 0 | 1,501 | 0 | 0 | XXX | L | |
| 876030107 | TAPSTRY INC | 09/20/2018 | 09/20/2018 | VARIOUS | 250,000 | 12,664 | XXX | 10,745 | 8,050 | (964) | 0 | 0 | 0 | 0 | 10,745 | 0 | 1,938 | 0 | 1,938 | 0 | 388 | XXX | L | |
| 87612Z101 | TARGA RESOURCES CORP | 09/20/2018 | 09/20/2018 | Merrill Lynch | 235,000 | 12,983 | XXX | 10,911 | 11,379 | (468) | 0 | 0 | 0 | 0 | 10,911 | 0 | 2,073 | 0 | 2,073 | 0 | 941 | XXX | L | |
| 87612E106 | TARGET CORP COM | 09/20/2018 | 09/20/2018 | VARIOUS | 709,000 | 61,945 | XXX | 37,985 | 45,349 | (8,357) | 0 | 0 | 0 | 0 | 37,985 | 0 | 23,959 | 0 | 23,959 | 0 | 1,324 | XXX | L | |
| 872275102 | TFC FINANCIAL CORP | 09/20/2018 | 09/20/2018 | VARIOUS | 199,000 | 5,045 | XXX | 3,465 | 4,080 | (614) | 0 | 0 | 0 | 0 | 3,465 | 0 | 1,579 | 0 | 1,579 | 0 | 90 | XXX | L | |
| 879360105 | TELEDYNE TECHNOLOGIES INC | 09/20/2018 | 09/20/2018 | Merrill Lynch | 43,000 | 10,585 | XXX | 7,789 | 12,192 | (777) | 0 | 0 | 0 | 0 | 7,789 | 0 | 3,572 | 0 | 3,572 | 0 | 0 | XXX | L | |
| 879369106 | TELEFLEX INC | 09/20/2018 | 09/20/2018 | VARIOUS | 49,000 | 13,231 | XXX | 9,599 | 10,807 | (2,593) | 0 | 0 | 0 | 0 | 9,599 | 0 | 3,632 | 0 | 3,632 | 0 | 50 | XXX | L | |
| 88076W103 | TERRADATA CORP DEL COM | 09/20/2018 | 09/20/2018 | Merrill Lynch | 281,000 | 11,043 | XXX | 8,380 | 10,807 | (2,428) | 0 | 0 | 0 | 0 | 8,380 | 0 | 2,664 | 0 | 2,664 | 0 | 0 | XXX | L | |
| 880770102 | TERRADYNE INC COM | 09/20/2018 | 09/20/2018 | Merrill Lynch | 65,000 | 2,454 | XXX | 1,997 | 2,722 | (725) | 0 | 0 | 0 | 0 | 1,997 | 0 | 468 | 0 | 468 | 0 | 12 | XXX | L | |
| 880779103 | TEREX CORP NEW | 09/20/2018 | 09/20/2018 | VARIOUS | 97,000 | 4,120 | XXX | 3,087 | 4,677 | (1,591) | 0 | 0 | 0 | 0 | 3,087 | 0 | 1,033 | 0 | 1,033 | 0 | 29 | XXX | L | |
| 883203101 | TETRON INC COM | 09/20/2018 | | | | | | | | | | | | | | | | | | | | | | |

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 | | | | 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. | | | | | | | |
| 891027104 | TORCHMARK CORP | 09/20/2018 | 09/20/2018 | Merrill Lynch | 37,000 | 3,268 | XXX | 2,910 | 3,366 | (447) | 0 | 0 | 0 | 2,910 | 0 | 358 | 358 | 0 | 17 | XXX | L | |
| H8817H100 | TRANSOCEAN LTD ZUG NAMED-AKT | 09/20/2018 | 09/20/2018 | Merrill Lynch | 552,000 | 6,966 | XXX | 4,786 | 5,885 | (1,110) | 0 | 0 | 0 | 4,786 | 0 | 2,180 | 2,180 | 0 | 0 | XXX | L | |
| 89417E109 | TRAVELERS COS INC COM | 09/20/2018 | 09/20/2018 | VARIOUS | 581,000 | 77,934 | XXX | 72,479 | 52,628 | (4,291) | 0 | 0 | 0 | 72,479 | 0 | 5,455 | 5,455 | 948 | 0 | XXX | L | |
| 89469A104 | TREEHOUSE FOODS INC | 09/20/2018 | 09/20/2018 | VARIOUS | 78,000 | 4,152 | XXX | 3,775 | 0 | 0 | 0 | 0 | 3,775 | 0 | 377 | 377 | 0 | 0 | XXX | L | | |
| 896047503 | TRIBUNE MEDIA CO | 09/20/2018 | 09/20/2018 | VARIOUS | 101,000 | 3,835 | XXX | 3,813 | 4,289 | (476) | 0 | 0 | 0 | 3,813 | 0 | 22 | 22 | 105 | 0 | XXX | L | |
| 896239100 | TRIMBLE INC | 09/20/2018 | 09/20/2018 | VARIOUS | 360,000 | 15,732 | XXX | 11,805 | 5,243 | (1,139) | 0 | 0 | 0 | 11,805 | 0 | 3,927 | 3,927 | 0 | 0 | XXX | L | |
| 896522109 | TRINITY INDUSTRIES INC | 09/20/2018 | 09/20/2018 | VARIOUS | 188,000 | 6,986 | XXX | 5,011 | 7,042 | (2,031) | 0 | 0 | 0 | 5,011 | 0 | 1,975 | 1,975 | 73 | 0 | XXX | L | |
| 90130A101 | TRINITY FIRST CENTURY FOX INC | 09/20/2018 | 09/20/2018 | VARIOUS | 2,240,000 | 99,813 | XXX | 68,597 | 47,824 | (11,640) | 0 | 0 | 0 | 68,597 | 0 | 31,216 | 31,216 | 800 | 0 | XXX | L | |
| 90130A200 | TWENTY-FIRST CENTURY FOX INC | 09/20/2018 | 09/20/2018 | VARIOUS | 967,000 | 42,731 | XXX | 28,420 | 22,826 | (5,573) | 0 | 0 | 0 | 28,420 | 0 | 14,312 | 14,312 | 431 | 0 | XXX | L | |
| 90187B408 | TWO HARBORS INVESTMENT CORP | 07/31/2018 | 07/31/2018 | ITG INC, NEW YORK | 1,313,000 | 42,138 | XXX | 3,962 | 0 | 0 | 0 | 0 | 3,962 | 0 | (17,253) | (17,253) | 0 | 0 | XXX | L | | |
| 902494103 | TYSON FOODS INC CL A | 09/20/2018 | 09/20/2018 | Merrill Lynch | 253,000 | 3,835 | XXX | 42,420 | 54,479 | (12,059) | 0 | 0 | 0 | 42,420 | 0 | (3,812) | (3,812) | 278 | 0 | XXX | L | |
| 902597304 | U S BANCORP DEL NEW | 07/31/2018 | 07/31/2018 | VARIOUS | 672,000 | 38,608 | XXX | 107,863 | 73,351 | (2,754) | 0 | 0 | 0 | 107,863 | 0 | 5,251 | 5,251 | 403 | 0 | XXX | L | |
| 902651105 | UGI CORP NEW COM | 09/20/2018 | 09/20/2018 | VARIOUS | 2,044,000 | 113,113 | XXX | 12,051 | 12,927 | (776) | 0 | 0 | 0 | 12,051 | 0 | 1,435 | 1,435 | 318 | 0 | XXX | L | |
| 902681105 | ULTA SALON COSMETICS & | 09/20/2018 | 09/20/2018 | Merrill Lynch | 333,000 | 13,486 | XXX | 9,717 | 0 | 0 | 0 | 0 | 9,717 | 0 | 2,206 | 2,206 | 112 | 0 | XXX | L | | |
| 90384S303 | UNION PAC CORP COM | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 12,000 | 11,924 | XXX | 2,802 | 2,684 | 770 | 652 | 0 | 2,802 | 0 | 615 | 615 | 0 | 0 | XXX | L | | |
| 907818108 | UNITED CONTINENTAL HOLDINGS INC | 09/20/2018 | 09/20/2018 | VARIOUS | 218,000 | 35,752 | XXX | 29,042 | 3,755 | (798) | 0 | 0 | 29,042 | 0 | 6,710 | 6,710 | 202 | 0 | XXX | L | | |
| 910047109 | UNITED HEALTH GROUP INC COM | 09/20/2018 | 09/20/2018 | VARIOUS | 344,000 | 30,653 | XXX | 21,844 | 14,693 | (1,824) | 0 | 0 | 21,844 | 0 | 8,809 | 8,809 | 0 | 0 | XXX | L | | |
| 9124P102 | UNITED PARCEL SVC INC CL B | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 274,000 | 69,564 | XXX | 69,391 | 0 | 0 | 0 | 0 | 69,391 | 0 | 173 | 173 | 234 | 0 | XXX | L | | |
| 911312106 | UNITED STATES STEEL CORP NEW | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 126,000 | 15,008 | XXX | 13,772 | 0 | 0 | 0 | 0 | 13,772 | 0 | 1,236 | 1,236 | 229 | 0 | XXX | L | | |
| 912009108 | UNITED TECHNOLOGIES CORP COM | 09/20/2018 | 09/20/2018 | VARIOUS | 298,000 | 8,893 | XXX | 6,482 | 10,487 | (4,004) | 0 | 0 | 6,482 | 0 | 2,411 | 2,411 | 41 | 0 | XXX | L | | |
| 91307C102 | UNITED TECHNOLOGIES CORP COM | 09/20/2018 | 09/20/2018 | VARIOUS | 1,013,000 | 143,966 | XXX | 117,032 | 129,484 | (12,452) | 0 | 0 | 117,032 | 0 | 26,934 | 26,934 | 2,132 | 0 | XXX | L | | |
| 91325V108 | UNITI GROUP INC | 09/20/2018 | 09/20/2018 | Merrill Lynch | 89,000 | 9,637 | XXX | 9,450 | 11,936 | (2,386) | 0 | 0 | 9,450 | 0 | 488 | 488 | 0 | 0 | XXX | L | | |
| 91325V108 | UNITI GROUP INC | 09/20/2018 | 09/20/2018 | Merrill Lynch | 436,000 | 9,064 | XXX | 6,569 | 7,756 | (1,387) | 0 | 0 | 6,569 | 0 | 2,695 | 2,695 | 1,046 | 0 | XXX | L | | |
| 913903100 | UNIVAR INC | 09/20/2018 | 09/20/2018 | Merrill Lynch | 141,000 | 4,292 | XXX | 3,806 | 0 | 0 | 0 | 0 | 3,806 | 0 | 486 | 486 | 0 | 0 | XXX | L | | |
| 91529Y106 | UNIVERSAL HEALTH SERVICES INC | 09/20/2018 | 09/20/2018 | VARIOUS | 190,000 | 24,080 | XXX | 23,296 | 5,668 | (2) | 0 | 0 | 23,296 | 0 | 785 | 785 | 43 | 0 | XXX | L | | |
| 91529Y106 | UNIMPROVIDENT CORP | 09/20/2018 | 09/20/2018 | Merrill Lynch | 302,000 | 11,920 | XXX | 11,473 | 0 | 0 | 0 | 0 | 11,473 | 0 | 447 | 447 | 79 | 0 | XXX | L | | |
| 912008109 | US FOODS HOLDING CORP | 09/20/2018 | 09/20/2018 | VARIOUS | 256,000 | 8,074 | XXX | 7,143 | 8,174 | (1,031) | 0 | 0 | 7,143 | 0 | 931 | 931 | 0 | 0 | XXX | L | | |
| 902933405 | USG CORP | 09/20/2018 | 09/20/2018 | Merrill Lynch | 107,000 | 3,439 | XXX | 3,439 | 6,877 | (3,438) | 0 | 0 | 3,439 | 0 | 1,192 | 1,192 | 0 | 0 | XXX | L | | |
| 91913Y100 | VALERO ENERGY CORP COM NEW | 09/20/2018 | 09/20/2018 | VARIOUS | 560,000 | 61,862 | XXX | 38,063 | 50,551 | (13,418) | 0 | 0 | 38,063 | 0 | 23,799 | 23,799 | 1,336 | 0 | XXX | L | | |
| 92047W101 | VALMONT INDS INC COM | 07/31/2018 | 07/31/2018 | Smith Barney | 31,000 | 4,316 | XXX | 4,720 | 0 | 0 | 0 | 0 | 4,720 | 0 | (403) | (403) | 12 | 0 | XXX | L | | |
| 921943858 | VANGUARD FTSE DEVELOPED ETF | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 383,000 | 8,326 | XXX | 8,510 | 9,598 | (1,088) | 0 | 0 | 8,510 | 0 | (184) | (184) | 86 | 0 | XXX | L | | |
| 9220P105 | VANGUARD FTSE DEVELOPED ETF | 07/31/2018 | 07/31/2018 | National Fin Svcs Corp | 23,333,000 | 1,000,072 | XXX | 1,019,349 | 0 | 0 | 0 | 0 | 1,019,349 | 0 | (19,277) | (19,277) | 16,373 | 0 | XXX | L | | |
| 9224G101 | VARIAN MED SYS INC COM | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 54,000 | 6,239 | XXX | 6,838 | 0 | 0 | 0 | 0 | 6,838 | 0 | (599) | (599) | 0 | 0 | XXX | L | | |
| 92276F100 | VECTREN CORP | 09/20/2018 | 09/20/2018 | VARIOUS | 186,000 | 13,278 | XXX | 10,619 | 12,094 | (1,475) | 0 | 0 | 10,619 | 0 | 2,669 | 2,669 | 251 | 0 | XXX | L | | |
| 92276F100 | VENTAS INC | 09/20/2018 | 09/20/2018 | VARIOUS | 514,000 | 29,277 | XXX | 27,241 | 420 | 27 | 0 | 0 | 27,241 | 0 | 2,036 | 2,036 | 1,025 | 0 | XXX | L | | |
| 92339V100 | VEREIT INC | 09/20/2018 | 09/20/2018 | Merrill Lynch | 1,401,000 | 10,437 | XXX | 10,563 | 0 | 0 | 0 | 0 | 10,563 | 0 | (126) | (126) | 193 | 0 | XXX | L | | |
| 92345Y106 | VERISK ANALYTICS INC | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 9,000 | 1,087 | XXX | 946 | 0 | 0 | 0 | 0 | 946 | 0 | 141 | 141 | 0 | 0 | XXX | L | | |
| 92343V104 | VERIZON COMMUNICATIONS COM | 09/20/2018 | 09/20/2018 | VARIOUS | 6,360,000 | 343,054 | XXX | 314,868 | 207,274 | (13,841) | 0 | 0 | 314,868 | 0 | 28,186 | 28,186 | 8,492 | 0 | XXX | L | | |
| 92532F100 | VERTEX PHARMACEUTICALS INC | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 13,000 | 2,347 | XXX | 2,307 | 0 | 0 | 0 | 0 | 2,307 | 0 | 40 | 40 | 0 | 0 | XXX | L | | |
| 92553P102 | VACOM INC | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 26,000 | 911 | XXX | 954 | 907 | 47 | 0 | 0 | 954 | 0 | (43) | (43) | 21 | 0 | XXX | L | | |
| 92553P201 | VACOM INC NEW CL B | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 542,000 | 17,246 | XXX | 13,114 | 14,173 | (3,307) | 0 | 0 | 13,114 | 0 | 4,133 | 4,133 | 526 | 0 | XXX | L | | |
| 925652109 | VICI PROPERTIES INC | 09/20/2018 | 09/20/2018 | Merrill Lynch | 328,000 | 6,881 | XXX | 6,881 | 0 | 0 | 0 | 0 | 6,881 | 0 | 141 | 141 | 86 | 0 | XXX | L | | |
| 9226C839 | VISTA INC COM CL A | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 212,000 | 31,636 | XXX | 26,358 | 0 | 0 | 0 | 0 | 26,358 | 0 | 5,278 | 5,278 | 89 | 0 | XXX | L | | |
| 9240M102 | VISTRA ENERGY CORP | 09/20/2018 | 09/20/2018 | Merrill Lynch | 303,000 | 7,093 | XXX | 4,987 | 5,551 | (564) | 0 | 0 | 4,987 | 0 | 2,106 | 2,106 | 0 | 0 | XXX | L | | |
| 929042109 | VORNADO RLY TR COM | 09/20/2018 | 09/20/2018 | Merrill Lynch | 15,411 | 15,411 | XXX | 15,472 | 16,183 | (711) | 0 | 0 | 15,472 | 0 | (62) | (62) | 459 | 0 | XXX | L | | |
| 929089100 | VOYA FINANCIAL INC | 09/20/2018 | 09/20/2018 | Merrill Lynch | 207,000 | 16,580 | XXX | 11,616 | 16,375 | (4,758) | 0 | 0 | 11,616 | 0 | 4,963 | 4,963 | 10 | 0 | XXX | L | | |
| 923160109 | VULCAN MATLS CO COM | 07/31/2018 | 07/31/2018 | ITG INC, NEW YORK | 167,000 | 18,754 | XXX | 20,000 | 11,425 | (848) | 0 | 0 | 20,000 | 0 | (1,246) | (1,246) | 72 | 0 | XXX | L | | |
| 93174Z103 | WALTEC CORPDE | 09/20/2018 | 09/20/2018 | Merrill Lynch | 126,000 | 13,274 | XXX | 8,907 | 11,425 | (2,518) | 0 | 0 | 8,907 | 0 | 4,366 | 4,366 | 52 | 0 | XXX | L | | |
| 93142Z103 | WAL MART STORES INC COM | 09/20/2018 | 09/20/2018 | VARIOUS | 2,413,000 | 231,018 | XXX | 179,060 | 10,260 | (1,353) | 0 | 0 | 179,060 | 0 | 51,957 | 51,957 | 5,328 | 0 | XXX | L | | |
| 93142Z108 | WALGREENS BOOTS ALLIANCE INC | 09/20/2018 | 09/20/2018 | VARIOUS | 1,842,000 | 133,127 | XXX | 133,936 | 65,068 | 3,038 | 0 | 0 | 133,936 | 0 | (809) | (809) | 2,030 | 0 | XXX | L | | |
| 94106L109 | WASTE MGMT INC DEL COM | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 11,000 | 1,009 | XXX | 955 | 0 | 0 | 0 | 0 | 955 | 0 | 54 | 54 | 10 | 0 | XXX | L | | |
| 941848103 | WATERS CORP COM | 09/20/2018 | 09/20/2018 | ITG INC, NEW YORK | 6,000 | 7,140 | XXX | 1,170 | 386 | (70) | 0 | 0 | 1,170 | 0 | 14 | 14 | 0 | 0 | XXX | L | | |
| 947890109 | WEBSTER FINANCIAL CORP | 09/20/2018 | 09/20/2018 | Merrill Lynch | 115,000 | 6,458 | XXX | 5,851 | 6,458 | (608) | 0 | 0 | 5,851 | 0 | 1,289 | 1,289 | 106 | 0 | XXX | L | | |
| 92939U106 | WEC ENERGY GROUP INC | 09/20/2018 | 09/20/2018 | VARIOUS | 310,000 | 20,813 | XXX | 18,692 | 20,593 | (1,901) | 0 | 0 | 18,692 | 0 | 2,121 | 2,121 | 656 | 0 | XXX | L | | |
| 948741103 | WEINGARTEN REALTY INVESTORS | 09/20/2018 | 09/20/2018 | Merrill Lynch | 156,000 | 4,635 | XXX | 4,360 | 0 | 0 | 0 | 0 | 4,360 | 0 | 274 | 274 | 123 | 0 | XXX | L | | |
| 949746101 | WELLS FARGO & CO NEW COM | 09/20/2018 | 09/20/2018 | VARIOUS | 7,602,000 | 422,210 | XXX | 422,342 | 269,011 | (29,387) | 0 | 0 | 422,342 | 0 | 1,321 | 1,321 | 8,437 | 0 | XXX | L | | |
| 95040Q104 | WELLS TOWER INC | 09/20/2018 | 09/20/2018 | VARIOUS | 538,000 | 35,271 | XXX | 31,620 | 0 | 0 | 0 | 0 | 31,620 | 0 | 3,651 | 3,651 | 468 | 0 | XXX | L | | |
| 95082P105 | WESCO INTERNATIONAL SERVICES I | 09/20/2018 | 09/20/2018 | Merrill Lynch | 151,000 | 9,421 | XXX | 7,780 | 10,291 | (2,511) | 0 | 0 | 7,780 | 0 | 1,641 | 1,641 | 0 | 0 | XXX | L | | |
| 955306105 | WEST PHARMACEUTICAL SERVICES I | 09/20/2018 | 09/20/2018 | Merrill Lynch | 67,000 | 8,046 | XXX | 6,766 | 0 | 0 | 0 | 0 | 6,766 | 0 | 1,280 | 1,280 | 9 | 0 | XXX | L | | |
| 95810Z105 | WESTERN DIGITAL CORP DEL COM | 09/20/2018 | 09/20/2018 | VARIOUS | 805,000 | 52,540 | 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 | Change in Book/Adjusted Carrying Value | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|--|-------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--|--|---|--|----------------------------------|-------------------------------|--|---------------------------|--|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | | | | | | | | 15 |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current 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) | |
| 962166104 | WEYERHAEUSER CO COM | 09/20/2018 | VARIOUS | 994,000 | 33,923 | XXX | 35,674 | 35,048 | 626 | 0 | 0 | 626 | 0 | 35,674 | 0 | (1,761) | (1,761) | 636 | XXX | L | |
| 963320106 | WHIRLPOOL CORP COM | 09/20/2018 | VARIOUS | 109,000 | 13,405 | XXX | 16,436 | 1,518 | (193) | 0 | 0 | (193) | 0 | 16,436 | 0 | (3,031) | (3,031) | 253 | XXX | L | |
| 966387409 | WHITTING PETROLEUM CORP | 09/20/2018 | Non Broker Trade | 203,000 | 9,675 | XXX | 4,439 | 5,375 | (936) | 0 | 0 | (936) | 0 | 4,439 | 0 | 5,236 | 5,236 | 0 | XXX | L | |
| 968957100 | WILLIAMS COS INC COM | 09/20/2018 | VARIOUS | 1,199,000 | 33,859 | XXX | 34,978 | 27,106 | (1,347) | 0 | 0 | (1,347) | 0 | 34,978 | 0 | (1,118) | (1,118) | 1,012 | XXX | L | |
| 969904101 | WILLIAMS-SONOMA INC | 09/20/2018 | Merrill Lynch | 85,000 | 5,651 | XXX | 3,940 | 4,395 | (454) | 0 | 0 | (454) | 0 | 3,940 | 0 | 1,710 | 1,710 | 157 | XXX | L | |
| 981558109 | WORLDPAY INC | 09/20/2018 | Merrill Lynch | 150,000 | 14,703 | XXX | 12,762 | 0 | 0 | 0 | 0 | 0 | 0 | 12,762 | 0 | 1,941 | 1,941 | 0 | XXX | L | |
| 92936U109 | WP CAREY INC | 09/20/2018 | VARIOUS | 316,000 | 20,853 | XXX | 19,650 | 21,772 | (2,122) | 0 | 0 | (2,122) | 0 | 19,650 | 0 | 1,202 | 1,202 | 1,283 | XXX | L | |
| 98212B103 | WPX ENERGY INC | 09/20/2018 | Merrill Lynch | 497,000 | 9,151 | XXX | 5,368 | 6,993 | (1,625) | 0 | 0 | (1,625) | 0 | 5,368 | 0 | 3,784 | 3,784 | 0 | XXX | L | |
| 983134107 | WYNN RESORTS LTD | 09/20/2018 | VARIOUS | 8,000 | 1,098 | XXX | 1,229 | 506 | (232) | 0 | 0 | (232) | 0 | 1,229 | 0 | (131) | (131) | 14 | XXX | L | |
| 98398B100 | XCEL ENERGY INC COM | 09/20/2018 | VARIOUS | 856,000 | 40,523 | XXX | 36,863 | 41,182 | (4,319) | 0 | 0 | (4,319) | 0 | 36,863 | 0 | 3,659 | 3,659 | 1,573 | XXX | L | |
| 984121608 | XEROX CORP | 09/20/2018 | VARIOUS | 739,000 | 19,751 | XXX | 21,109 | 2,128 | (64) | 0 | 0 | (64) | 0 | 21,109 | 0 | (1,368) | (1,368) | 355 | XXX | L | |
| 98419M100 | XILEM INC COM | 09/20/2018 | Merrill Lynch | 209,000 | 17,008 | XXX | 10,220 | 14,254 | (4,034) | 0 | 0 | (4,034) | 0 | 10,220 | 0 | 6,788 | 6,788 | 132 | XXX | L | |
| 988498101 | YUM BRANDS INC | 09/20/2018 | Merrill Lynch | 276,000 | 24,950 | XXX | 22,179 | 0 | 0 | 0 | 0 | 0 | 0 | 22,179 | 0 | 2,371 | 2,371 | 99 | XXX | L | |
| 98895P107 | ZIMMER HOLDINGS | 09/20/2018 | VARIOUS | 364,000 | 47,578 | XXX | 43,544 | 0 | 0 | 0 | 0 | 0 | 0 | 43,544 | 0 | 4,034 | 4,034 | 153 | XXX | L | |
| 989701102 | ZIONS BANCORP | 09/20/2018 | VARIOUS | 369,000 | 19,369 | XXX | 17,816 | 12,606 | (1,599) | 0 | 0 | (1,599) | 0 | 17,816 | 0 | 1,552 | 1,552 | 249 | XXX | L | |
| 98986T108 | ZYNGA INC | 09/20/2018 | Merrill Lynch | 968,000 | 3,824 | XXX | 2,662 | 3,872 | (1,210) | 0 | 0 | (1,210) | 0 | 2,662 | 0 | 1,162 | 1,162 | 0 | XXX | L | |
| 9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | XXX | 31,598,365 | XXX | 29,710,463 | 14,460,754 | (1,484,030) | 1,341 | 85,066 | (1,567,755) | 0 | 29,710,463 | 0 | 1,887,923 | 1,887,923 | 541,589 | XXX | XXX | |
| 9799997 Subtotal - Common Stocks - Part 4 | | | | XXX | 31,598,365 | XXX | 29,710,463 | 14,460,754 | (1,484,030) | 1,341 | 85,066 | (1,567,755) | 0 | 29,710,463 | 0 | 1,887,923 | 1,887,923 | 541,589 | XXX | XXX | |
| 9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly) | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 9799999 Subtotal - Common Stocks | | | | XXX | 31,598,365 | XXX | 29,710,463 | 14,460,754 | (1,484,030) | 1,341 | 85,066 | (1,567,755) | 0 | 29,710,463 | 0 | 1,887,923 | 1,887,923 | 541,589 | XXX | XXX | |
| 9899999 Subtotal - Preferred and Common Stocks | | | | XXX | 41,228,116 | XXX | 39,336,366 | 18,601,638 | (1,547,626) | 1,342 | 117,788 | (1,664,073) | 0 | 39,336,367 | 0 | 1,891,749 | 1,891,749 | 834,355 | XXX | XXX | |
| 9999999 Total - Bonds, Preferred and Common Stocks | | | | XXX | 190,842,294 | XXX | 190,589,281 | 106,634,177 | (1,547,127) | (373,738) | 389,711 | (2,310,576) | 0 | 189,181,872 | 0 | 1,660,422 | 1,660,422 | 4,101,566 | XXX | XXX | |

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

SCHEDULE DB - PART A - SECTION 1

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

| 1 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 | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(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 | XXX |

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

| | | |
|-----|-----------|------|
| (a) | 1 Code | NONE |
| | | |
| | | |

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 Description of Exchange, Counterparty or Central Clearinghouse | 2 Master Agreement (Y or N) | 3 Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | Book/Adjusted Carrying Value | | | Fair Value | | 10 Exposure Net of Collateral | 11 Potential Exposure | 12 Off-Balance Sheet Exposure |
|---|--------------------------------------|---|--|---|---|------------------------------------|--|--|-------------------------------------|-----------------------------|--|
| | | | | 5 Contracts With Book/Adjusted Carrying Value > 0 | 6 Contracts With Book/Adjusted Carrying Value < 0 | 7 Exposure net of Collateral | 8 Contracts With Fair Value > 0 | 9 Contracts With Fair Value < 0 | | | |
| 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 | 0 |
| 2. Net after right of offset per SSAP No. 64 | | | 0 | 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 | 7,746,743 | 12,022,201 | 1,887,605 | X X X |
| First Tennessee Bank - DSNP | Chattanooga, TN | 0.000 | 0 | 0 | (64,342,139) | (69,738,169) | (8,346,042) | X X X |
| First Tennessee Bank - TennCare Select | Chattanooga, TN | 0.000 | 0 | 0 | 24,141,534 | 16,925,640 | 15,848,776 | X X X |
| First Tennessee Bank - VSHP Funding | Chattanooga, TN | 0.000 | 0 | 0 | 45,966,989 | (153,366,796) | 6,559,836 | X X X |
| US Bank - CoverKids | Nashville, TN | 0.000 | 0 | 0 | 2,673,351 | 2,673,186 | 69,482 | X X X |
| US Bank - DSNP BlueCare Plus | Nashville, TN | 0.000 | 0 | 0 | 21,928,921 | 24,570,724 | 85,375 | X X X |
| US Bank - Funding | Nashville, TN | 0.000 | 0 | 0 | (4,824,425) | 188,695,251 | 217,399 | X X X |
| | | 0.000 | 0 | 0 | 0 | 0 | 0 | X X X |
| 0199998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories | X X X | X X X | 0 | 0 | (1,836,064) | 208,262 | 208,136 | X X X |
| 0199999 Totals - Open Depositories | X X X | X X X | 0 | 0 | 31,454,910 | 21,990,299 | 16,530,567 | X X X |
| 0299998 Deposits in0 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 | 31,454,910 | 21,990,299 | 16,530,567 | 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 | 31,454,910 | 21,990,299 | 16,530,567 | 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 | | 09/30/2018 | (3.609) | X X X | 69,411,495 | 4,179 | 2,963,809 |
| 31846V435 | FIRST AMERICAN PRIME OBLIGATIONS | | 09/17/2018 | 0.000 | X X X | 214,661 | 0 | 2,412 |
| 8699999 | Subtotals - All Other Money Market Mutual Funds | | | | | 69,626,156 | 4,179 | 2,966,222 |
| 8799999 | Subtotals - Other Cash Equivalents | | | | | 0 | 0 | 0 |
| 8899999 | Total - Cash Equivalents | | | | | 69,626,156 | 4,179 | 2,966,222 |

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..... | - | - | | | | - |
| Medicaid Entities: | | | | | | |
| Premium Accrual..... | 9,724,251 | 7,410,897 | 7,163,726 | 39,226,498 | | 63,525,372 |
| ACA Fee Premium Receivable..... | | | | 47,692,519 | | 47,692,519 |
| State of Tennessee Premium Withhold Receivable..... | 4,571,268 | | | | | 4,571,268 |
| THL Premiums..... | 2,687,911 | | | | | 2,687,911 |
| 0499997 Subtotal - Medicaid Entities:..... | 16,983,430 | 7,410,897 | 7,163,726 | 86,919,017 | - | 118,477,070 |
| 0499999 Premiums due and unpaid from Medicaid entities..... | - | - | - | - | - | - |
| 0599999 Accident and health premiums due and unpaid (Page 2, Line 15)..... | 16,983,430 | 7,410,897 | 7,163,726 | 86,919,017 | - | 118,477,070 |

EXHIBIT 3 - HEALTH CARE RECEIVABLES

| 1 Name of debtor | 2 1 - 30 days | 3 31 - 60 days | 4 61 - 90 days | 5 Over 90 days | 6 Nonadmitted | 7 Admitted |
|---|------------------|-------------------|-------------------|-------------------|------------------|---------------|
| 0199998 Pharmaceutical Rebate Receivables - Not Individually Listed..... | 1,650,914 | 909,081 | 913,619 | 4,136,385 | 4,136,385 | 3,473,614 |
| 0199999 Subtotal - Pharmaceutical Rebate Receivables..... | 1,650,914 | 909,081 | 913,619 | 4,136,385 | 4,136,385 | 3,473,614 |
| 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..... | 1,650,914 | 909,081 | 913,619 | 8,297,887 | 8,297,887 | 3,473,614 |

EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

| 1 Name of Affiliate | 2 1 - 30 Days | 3 31 - 60 Days | 4 61 - 90 Days | 5 Over 90 Days | 6 Nonadmitted | Admitted | |
|---|------------------|-------------------|-------------------|-------------------|------------------|--------------|------------------|
| | | | | | | 7 Current | 8 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 | 66,784,481 | 66,784,481 | - |
| 0199999 Total - Individually listed payables |XXX | 66,784,481 | 66,784,481 | - |
| 0299999 Payables not individually listed |XXX | | | |
| 0399999 Total gross payables |XXX | 66,784,481 | 66,784,481 | - |