11518201720100100 2017 Document Code: 201

ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

PARAMOUNT INSURANCE COMPANY

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 11518 Employer's ID Number 010580404

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 04/19/2002 Commenced Business 09/26/2002

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)
Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address 1901 Indian Wood Circle (Street and Number or P.O. Box), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)
Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Jonathan Burns, Mr. (Name) (419)887-2909 (Area Code)(Telephone Number)(Extension)
jonathan.burns@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
James Frederick White Mr.	Chairman #
John Charles Randolph Mr.	President
Michael Paul Browning Mr.	Treasurer
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

Jeffrey William Martin Mr., Vice President, Operations
Stacey Lee Bock Mrs., Vice President, Finance
John David Meier M.D., Vice President, Health Services

DIRECTORS OR TRUSTEES

Judi Anne Gribble Ms.
Cynthia Ann Geronimo Ms.
Julie Anne Bartnik Ms.
Vincent Mature Davis Mr.
Lynn Eric Olman Mr.
Dee Ann Bialecki-Haase MD.
John Charles Randolph Mr.
Jeffrey William Boersma Mr.
Amy Lynn Hall Ms.
Richard Arthur Wasserman Mr.

State of Ohio
County of Lucas ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of the said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
John Charles Randolph	Stacey Lee Bock	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Vice President, Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
______ day of ______, 2018

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

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

Andrea Marie Gibbons Ms.	Traci Nicole Watkins M.D.
John Paul Imm M.D. #	Lynn Azar Isaac Mr. #
Douglas J Welch Mr. #	Mark Duane Wagoner Mr. #

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	6,407,997	11.725	6,407,997		6,407,997	11.725
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	1,027,589	1.880	1,027,589		1,027,589	1.880
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations	328,457	0.601	328,457		328,457	0.601
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA						
1.512 Issued or Guaranteed by FNMA and FHLMC	1,758,479	3.218	1,758,479		1,758,479	3.218
1.513 All other	389,401	0.713	389,401		389,401	0.713
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	10,906	0.020	10,906		10,906	0.020
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	12,215,185	22.351	12,215,185		12,215,185	22.351
2.2 Unaffiliated Non-U.S. securities (including Canada)	670,527	1.227	670,527		670,527	1.227
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	2,650,947	4.851	2,650,947		2,650,947	4.851
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	10,267,275	18.787	10,267,275		10,267,275	18.787
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	300	0.001	300		300	0.001
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	18,924,814	34.628	18,924,814		18,924,814	34.628
11. Other invested assets						
12. TOTAL Invested assets	54,651,877	100.000	54,651,877		54,651,877	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		44,235,033
2.	Cost of bonds and stocks acquired, Part 3, Column 7		18,712,938
3.	Accrual of Discount		11,147
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	2,042,986	
	4.4 Part 4, Column 11	(9,712)	2,033,273
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		92,223
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		29,096,415
7.	Deduct amortization of premium		243,734
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14	13,381	
	9.4 Part 4, Column 13	4,321	17,702
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		35,726,763
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		35,726,763

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	7,435,585	7,428,601	7,444,196	7,169,893
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	7,435,585	7,428,601	7,444,196	7,169,893
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	2,097,842	2,062,555	2,101,019	1,954,321
Industrial and Miscellaneous,	8.	United States	12,604,586	12,491,113	12,696,322	12,130,311
SVO Identified Funds and	9.	Canada	339,785	342,194	341,663	318,000
Hybrid Securities (unaffiliated)	10.	Other Countries	330,742	323,913	331,517	310,000
	11.	TOTALS	13,275,113	13,157,220	13,369,501	12,758,311
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	22,808,541	22,648,376	22,914,716	21,882,526
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States	12,260,463	12,260,463	10,263,958	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	657,759	657,759	596,313	
	23.	TOTALS	12,918,222	12,918,222	10,860,272	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	12,918,222	12,918,222	10,860,272	
	26.	TOTAL Stocks	12,918,222	12,918,222	10,860,272	
	27.	TOTAL Bonds and Stocks	35,726,763	35,566,599	33,774,987	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	160,703	3,826,860	1,063,880	1,170,484	1,213,658	XXX	7,435,585	32.60	15,629,780	38.05	7,435,585	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS	160,703	3,826,860	1,063,880	1,170,484	1,213,658	XXX	7,435,585	32.60	15,629,780	38.05	7,435,585	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS						XXX						
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	263,261	723,437	419,036	232,225	215,923	XXX	1,853,883	8.13	4,004,845	9.75	1,853,883	
5.2 NAIC 2	243,960					XXX	243,960	1.07			243,960	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	507,221	723,437	419,036	232,225	215,923	XXX	2,097,842	9.20	4,004,845	9.75	2,097,842	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	614,057	3,317,947	1,460,766	1,016,144	2,374,908	XXX	8,783,822	38.51	14,134,122	34.41	8,783,822	
6.2 NAIC 2	58,200	1,464,733	2,153,303	336,768	478,288	XXX	4,491,291	19.69	7,303,074	17.78	4,491,291	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	672,257	4,782,680	3,614,069	1,352,912	2,853,196	XXX	13,275,114	58.20	21,437,196	52.19	13,275,114	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 1,038,021	7,868,244	2,943,682	2,418,853	3,804,489		18,073,289	79.24	XXX	XXX	18,073,290	
10.2 NAIC 2	(d) 302,159	1,464,733	2,153,303	336,768	478,288		4,735,251	20.76	XXX	XXX	4,735,251	
10.3 NAIC 3	(d)								XXX	XXX		
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 TOTALS	1,340,180	9,332,977	5,096,984	2,755,621	4,282,777		(b) 22,808,541	100.00	XXX	XXX	22,808,541	
10.8 Line 10.7 as a % of Column 7	5.88	40.92	22.35	12.08	18.78		100.00	XXX	XXX	XXX	100.00	
11. Total Bonds Prior Year												
11.1 NAIC 1	10,153,663	10,267,662	4,243,822	3,313,562	5,790,038		XXX	XXX	33,768,747	82.22	33,768,747	
11.2 NAIC 2	71,177	1,762,771	4,256,722	484,756	727,649		XXX	XXX	7,303,074	17.78	7,303,074	
11.3 NAIC 3							XXX	XXX				
11.4 NAIC 4							XXX	XXX				
11.5 NAIC 5							XXX	XXX	(c)			
11.6 NAIC 6							XXX	XXX	(c)			
11.7 TOTALS	10,224,840	12,030,433	8,500,544	3,798,318	6,517,687		XXX	XXX	(b) 41,071,821	100.00	41,071,821	
11.8 Line 11.7 as a % of Col. 9	24.90	29.29	20.70	9.25	15.87		XXX	XXX	100.00	XXX	100.00	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	1,038,021	7,868,244	2,943,682	2,418,853	3,804,489		18,073,289	79.24	33,768,747	82.22	18,073,289	XXX
12.2 NAIC 2	302,159	1,464,733	2,153,303	336,768	478,288		4,735,251	20.76	7,303,074	17.78	4,735,251	XXX
12.3 NAIC 3												XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 TOTALS	1,340,180	9,332,977	5,096,984	2,755,621	4,282,777		22,808,541	100.00	41,071,821	100.00	22,808,541	XXX
12.8 Line 12.7 as a % of Col. 7	5.88	40.92	22.35	12.08	18.78		100.00	XXX	XXX	XXX	100.00	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	5.88	40.92	22.35	12.08	18.78		100.00	XXX	XXX	XXX	100.00	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1											XXX	
13.2 NAIC 2											XXX	
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 TOTALS											XXX	
13.8 Line 13.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10								XXX	XXX	XXX	XXX	

(a) Includes $...............0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $...............0 current year, $...............0 prior year of bonds with Z designations and $...............0 current year, $...............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $...............0 current year, $...............0 prior year of bonds with 5* designations and $...............0 current year, $...............0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $...............0; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations		3,391,635	803,007	1,015,337	1,198,016	XXX	6,407,996	28.09	14,944,586	36.39	6,407,996	
1.2 Residential Mortgage-Backed Securities	160,703	435,225	260,873	155,147	15,641	XXX	1,027,589	4.51	685,195	1.67	1,027,589	
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 TOTALS	160,703	3,826,860	1,063,880	1,170,484	1,213,658	XXX	7,435,585	32.60	15,629,780	38.05	7,435,585	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 TOTALS						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						XXX						
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 TOTALS						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX						
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 TOTALS						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	243,960	5,030			79,468	XXX	328,457	1.44	1,446,064	3.52	328,457	
5.2 Residential Mortgage-Backed Securities	263,261	718,408	419,036	232,225	136,456	XXX	1,769,386	7.76	2,558,781	6.23	1,769,386	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 TOTALS	507,221	723,437	419,036	232,225	215,923	XXX	2,097,842	9.20	4,004,845	9.75	2,097,842	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	584,673	3,060,565	2,922,662	683,709	634,589	XXX	7,886,198	34.58	13,846,603	33.71	7,886,198	
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities					2,218,608	XXX	2,218,608	9.73	3,895,120	9.48	2,218,608	
6.4 Other Loan-Backed and Structured Securities	87,584	1,722,115	691,407	669,203		XXX	3,170,308	13.90	3,695,474	9.00	3,170,308	
6.5 TOTALS	672,256	4,782,680	3,614,069	1,352,912	2,853,196	XXX	13,275,114	58.20	21,437,196	52.19	13,275,114	
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 TOTALS						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Total Bonds Current Year												
10.1 Issuer Obligations	828,632	6,457,230	3,725,669	1,699,047	1,912,073	XXX	14,622,651	64.11	XXX	XXX	14,622,651	
10.2 Residential Mortgage-Backed Securities	423,964	1,153,633	679,908	387,372	152,097	XXX	2,796,974	12.26	XXX	XXX	2,796,974	
10.3 Commercial Mortgage-Backed Securities					2,218,608	XXX	2,218,608	9.73	XXX	XXX	2,218,608	
10.4 Other Loan-Backed and Structured Securities	87,584	1,722,115	691,407	669,203		XXX	3,170,308	13.90	XXX	XXX	3,170,308	
10.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 TOTALS	1,340,180	9,332,977	5,096,984	2,755,621	4,282,777		22,808,541	100.00	XXX	XXX	22,808,541	
10.7 Line 10.6 as a % of Col. 7	5.88	40.92	22.35	12.08	18.78		100.00	XXX	XXX	XXX	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	9,725,435	8,189,634	7,337,114	2,422,254	2,562,816	XXX	XXX	XXX	30,237,252	73.62	30,237,252	
11.2 Residential Mortgage-Backed Securities	499,405	1,390,683	814,202	479,934	59,752	XXX	XXX	XXX	3,243,975	7.90	3,243,975	
11.3 Commercial Mortgage-Backed Securities					3,895,120	XXX	XXX	XXX	3,895,120	9.48	3,895,120	
11.4 Other Loan-Backed and Structured Securities		2,450,117	349,228	896,129		XXX	XXX	XXX	3,695,474	9.00	3,695,474	
11.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 TOTALS	10,224,840	12,030,434	8,500,544	3,798,316	6,517,688		XXX	XXX	41,071,821	100.00	41,071,821	
11.7 Line 11.6 as a % of Col. 9	24.90	29.29	20.70	9.25	15.87		XXX	XXX	100.00	XXX	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	828,632	6,457,230	3,725,669	1,699,047	1,912,073	XXX	14,622,651	64.11	30,237,252	73.62	14,622,651	XXX
12.2 Residential Mortgage-Backed Securities	423,964	1,153,633	679,908	387,372	152,097	XXX	2,796,974	12.26	3,243,975	7.90	2,796,974	XXX
12.3 Commercial Mortgage-Backed Securities					2,218,608	XXX	2,218,608	9.73	3,895,120	9.48	2,218,608	XXX
12.4 Other Loan-Backed and Structured Securities	87,584	1,722,115	691,407	669,203		XXX	3,170,308	13.90	3,695,474	9.00	3,170,308	XXX
12.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX							XXX
12.6 TOTALS	1,340,180	9,332,977	5,096,984	2,755,622	4,282,778		22,808,541	100.00	41,071,821	100.00	22,808,541	XXX
12.7 Line 12.6 as a % of Col. 7	5.88	40.92	22.35	12.08	18.78		100.00	XXX	XXX	XXX	100.00	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	5.88	40.92	22.35	12.08	18.78		100.00	XXX	XXX	XXX	100.00	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						XXX					XXX	
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities						XXX					XXX	
13.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 TOTALS											XXX	
13.7 Line 13.6 as a % of Col. 7								XXX	XXX	XXX	XXX	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10								XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	7,663,626	7,663,626			
2.	Cost of short-term investments acquired	1,325,190	1,325,190			
3.	Accrual of discount	1,565	1,565			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	(663)	(663)			
6.	Deduct consideration received on disposals	8,989,562	8,989,562			
7.	Deduct amortization of premium	156	156			
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	0	0			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0			

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

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	979,620	979,620		
2.	Cost of cash equivalents acquired	2,869,555	2,869,555		
3.	Accrual of discount	2,093	2,093		
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals	(129)	(129)		
6.	Deduct consideration received on disposals	3,695,895	3,695,895		
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	155,244	155,244		
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	155,244	155,244		

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

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned . . . . NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired . . . . NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed . . . . NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810RS9	U S TREASURY BOND 2.5% 5/15/46				1	631,653	95.1250	652,558	686,000	632,372		693			2.500	2.847	MN	2,179	10,238	12/22/2017	05/15/2046
912810RM2	U S TREASURY BOND 3% 5/15/45				1	294,844	105.0200	278,303	265,000	293,669		(727)			3.000	2.455	MN	1,010	7,950	10/07/2016	05/15/2045
912810FT0	U S TREASURY BOND 4.5% 2/15/36				1	1,024,308	128.7380	1,028,617	799,000	1,015,338		(8,370)			4.500	2.662	FA	13,483	33,323	07/05/2017	02/15/2036
912810PX0	U S TREASURY BOND 4.5% 5/15/38				1	272,124	129.9690	275,534	212,000	271,975		(149)			4.500	2.692	MN	1,212	1,665	12/22/2017	05/15/2038
9128282B5	U S TREASURY NOTE 0.75% 8/15/19				1	764,104	98.2310	760,308	774,000	765,453		1,349			0.750	1.368	FA	2,177		09/28/2017	08/15/2019
912828VF4	U S TREASURY NOTE 1.375% 5/31/20				1	729,912	98.7190	730,521	740,000	729,972		60			1.375	1.994	MS	867		12/22/2017	05/31/2020
9128282V1	U S TREASURY NOTE 1.375% 9/15/20				1	167,482	98.5740	166,590	169,000	167,628		146			1.375	1.683	MS	687		10/30/2017	09/15/2020
912828XU9	U S TREASURY NOTE 1.5% 6/15/20				1	164,384	98.9920	162,347	164,000	164,339		(45)			1.500	1.414	JD	108	1,230	08/30/2017	06/15/2020
912828N48	U S TREASURY NOTE 1.75% 12/31/20				1	144,388	99.3050	143,992	145,000	144,473		85			1.750	1.875	JD	1,269		11/29/2017	12/31/2020
912828XR6	U S TREASURY NOTE 1.75% 5/31/22				1	744,830	98.2580	736,935	750,000	744,989		160			1.750	1.808	MN	2,490	5,049	12/22/2017	05/31/2022
9128283F5	U S TREASURY NOTE 2.25% 11/15/27				1	554,204	98.5900	556,048	564,000	554,230		26			2.250	2.376	MN	1,613		12/22/2017	11/15/2027
912828V98	U S TREASURY NOTE 2.25% 2/15/27				1	248,696	98.6880	247,707	251,000	248,778		82			2.250	2.358	FA	2,118		10/30/2017	02/15/2027
9128282T6	US TREASURE NOTE 1.25% 8/31/19	SD			1	674,736	98.9810	668,122	675,000	674,780		43			1.250	1.270	FA	2,798		08/31/2017	08/31/2019
0199999 Subtotal - U.S. Governments - Issuer Obligations						6,415,664	XXX	6,407,580	6,194,000	6,407,997		(6,646)			XXX	XXX	XXX	32,010	59,454	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47			4	1	549,854	104.2170	546,974	524,842	549,554		(484)			3.500	2.532	MON	1,530	6,123	08/02/2017	07/20/2047
3620AMTH5	GNMA POOL #0734152 4% 1/15/41			4	1	478,678	105.0980	474,046	451,051	478,034		(3,813)			4.000	2.759	MON	1,503	10,525	05/04/2017	01/15/2041
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						1,028,532	XXX	1,021,020	975,893	1,027,589		(4,296)			XXX	XXX	XXX	3,033	16,648	XXX	XXX
0599999 Subtotal - U.S. Governments						7,444,196	XXX	7,428,601	7,169,893	7,435,585		(10,943)			XXX	XXX	XXX	35,043	76,101	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
341271AA2	FL ST BRD OF ADMIN FIN 2.163% 7/01/19				1FE	5,050	99.7840	4,989	5,000	5,030		(19)			2.163	1.762	JJ	54	108	12/05/2016	07/01/2019
646136K83	NEW JERSEY ST TRANSP TR 1.758% 12/15/18				2FE	227,649	99.3950	228,609	230,000	228,934		1,092			1.758	2.251	JD	180	4,043	10/21/2016	12/15/2018
6459186Q1	NJ ST ECON DEV AUTH RE 2.421% 6/15/18				2FE	15,090	100.0160	15,002	15,000	15,026		(56)			2.421	2.038	JD	16	363	11/03/2016	06/15/2018
649322AE4	NY AND PRESBYTERIAN HOSP 4.763% 08/01/20				1FE	79,179	106.4660	81,979	77,000	79,468		294			4.763	4.587	FA	1,528	4,004	10/28/2016	08/01/2046
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						326,969	XXX	330,579	327,000	328,457		1,311			XXX	XXX	XXX	1,778	8,518	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43			4	1	6,709	101.4180	6,659	6,566	6,705		(34)			2.000	1.808	MON	11	119	01/26/2017	08/01/2043
3132J4GA1	FHLMC POOL #G3-0892 5.5% 04/01/30			4	1	271,876	109.2310	263,647	241,366	270,049		(9,005)			5.500	2.119	MON	1,106	13,275	10/13/2016	04/01/2030
31335AX52	FHLMC POOL #G6-0700 4.5% 09/01/45			4	1	522,538	107.0430	507,770	474,361	521,365		(11,884)			4.500	2.439	MON	1,779	21,346	10/11/2016	09/01/2045
3132QUMX8	FHLMC POOL #Q3-7573 4.5% 10/011/29			4	1	112,268	106.5940	110,566	103,726	112,114		(1,598)			4.500	3.946	MON	389	2,723	05/01/2017	10/01/2039
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19			4	1	10,958	99.9990	10,821	10,821	10,907		(56)			2.000	1.561	MON	4	239	11/15/2016	09/25/2019
31419JRF7	FNMA POOL #0AE7685 4.000% 10/01/40			4	1	419,936	105.0370	409,244	389,618	418,920		(4,642)			4.000	2.551	MON	1,299	15,585	10/07/2016	10/01/2040
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43			4	1	8,697	100.2420	8,558	8,537	8,692		(35)			2.000	1.830	MON	14	156	01/17/2017	04/01/2043
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44			4	1	8,546	101.9830	8,439	8,275	8,538		(80)			2.000	1.714	MON	14	223	01/17/2017	04/01/2044
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36			4	1	174,756	106.4910	174,332	163,706	174,562		(194)			4.000	2.415	MON	546		12/06/2017	04/01/2036
3138WFCF1	FNMA POOL #0AS5469 4.000% 07/01/45			4	1	237,765	105.2630	231,941	220,344	237,534		(2,973)			4.000	2.455	MON	735	8,814	10/07/2016	07/01/2045
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						1,774,050	XXX	1,731,977	1,627,321	1,769,386		(30,501)			XXX	XXX	XXX	5,896	62,480	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						2,101,019	XXX	2,062,555	1,954,321	2,097,842		(29,190)			XXX	XXX	XXX	7,674	70,999	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
90131HAN5	21ST CENTURY FOX AMERICA 6.9% 3/01/19				2FE	11,492	105.2530	10,525	10,000	10,529		(443)			6.900	2.278	MS	230	690	10/13/2015	03/01/2019
00287YAT6	ABBVIE INC 2.5% 5/14/20			1	2FE	6,027	100.3080	6,018	6,000	6,025		(1)			2.500	2.256	MN	20		11/28/2017	05/14/2020
00287YAP4	ABBVIE INC 3.2% 11/06/22			1	2FE	191,999	101.5450	187,858	185,000	190,609		(1,184)			3.200	2.440	MN	904	5,920	10/24/2016	11/06/2022
02361DAG5	AMEREN ILLINOIS CO 9.75% 11/15/18				1FE	102,503	106.4900	93,711	88,000	94,232		(7,046)			9.750	1.542	MN	1,096	8,580	10/24/2016	11/15/2018
0258M0DV8	AMERICAN EXPRESS CREDIT 1.8% 7/31/18			1	1FE	15,138	99.9340	14,990	15,000	15,024		(64)			1.800	(1.229)	JJ	113	270	04/12/2016	07/31/2018
026874DF1	AMERICAN INTERNATIONAL 4.8% 07/10/45			1	2FE	142,325	112.1540	149,165	133,000	142,119		(174)			4.800	4.365	JJ	3,341	6,384	10/20/2016	07/10/2045
035242AG1	ANHEUSER-BUSCH INBEV FIN 1.9% 2/01/19				1FE	4,986	99.7930	4,990	5,000	4,994		4			1.900	1.980	FA	40	95	01/13/2016	02/01/2019
035242AN6	ANHEUSER-BUSCH INBEV FIN 4.9% 2/1/46			1	2FE	117,655	115.8990	126,330	109,000	117,516		(139)			4.900	4.404	FA	2,225	5,341	01/27/2017	02/01/2046
037833AQ3	APPLE INC 2.100% 5/06/19				1FE	10,137	100.2300	10,023	10,000	10,056		(41)			2.100	1.675	MN	32	210	01/05/2016	05/06/2019
037833CU2	APPLE INC 2.85% 5/11/24			1	1FE	100,904	100.4480	101,452	101,000	100,912		8			2.850	2.865	MN	400	1,439	05/04/2017	05/11/2024
00206RCC4	AT&T INC 2.300% 03/11/19				2FE	12,060	100.1070	12,013	12,000	12,032		(26)			2.300	2.075	MS	84	276	11/22/2016	03/11/2019
00206RCN0	AT&T INC 3.4% 05/15/25			1	2FE	161,946	98.3150	157,304	160,000	161,695		(215)			3.400	3.224	MN	695	5,440	10/25/2016	05/15/2025
06051GGB9	BANK OF AMERICA CORP 2.151% 11/09/20			1	1FE	12,000	99.5420	11,945	12,000	12,000					2.151	2.151	MN	37	258	11/04/2016	11/09/2020
06051GFX2	BANK OF AMERICA CORP 3.500% 04/19/26				1FE	191,893	102.2400	189,144	185,000	191,119		(639)			3.500	3.046	AO	1,295	6,475	10/07/2016	04/19/2026
06051GDZ9	BANK OF AMERICA CORP 7.625% 06/01/19				1FE	85,788	107.5760	80,682	75,000	80,929		(4,090)			7.625	1.945	JD	477	5,719	10/20/2016	06/01/2019
06367TJW1	BANK OF MONTREAL 1.350% 8/28/18		A		1FE	10,000	99.6810	9,968	10,000	10,000		0			1.350	1.352	FA	46	135	08/24/2016	08/28/2018
064159CU8	BANK OF NOVA SCOTIA/THE 2.05% 10/30/18		A		1FE	10,135	100.1000	10,010	10,000	10,053		(63)			2.050	1.410	AO	34	205	09/02/2016	10/30/2018
059438AH4	BANK ONE CORP 7.625% 10/15/26				2FE	85,580	129.0450	83,879	65,000	83,548		(1,747)			7.625	3.779	AO	1,046	4,956	10/27/2016	10/15/2026

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
084664CK5	BERKSHIRE HATHAWAY FIN 1.3% 8/15/19				1FE	4,995	98.7370	4,937	5,000	4,997		2			1.300	1.333	FA	25	65	08/08/2016	08/15/2019
10112RAR5	BOSTON PROPERTIES LP 5.625% 11/15/20			1	2FE	147,342	108.1540	140,600	130,000	141,795		(4,766)			5.625	1.725	MN	934	7,313	10/31/2016	11/15/2020
13645RAX2	CANADIAN PACIFIC RAIL 6.125% 09/15/15		A	1	2FE	87,776	133.5160	96,132	72,000	87,768		(6)			6.125	5.017	MS	1,299	4,410	10/11/2016	09/15/2115
13645RAJ3	CANADIAN PACIFIC RAILWAY 7.25% 5/15/19		A		2FE	5,626	106.4040	5,320	5,000	5,355		(252)			7.250	1.977	MN	46	363	11/30/2016	05/15/2019
14040HBP9	CAPITAL ONE FINANCIAL 2.5% 5/12/20			1	2FE	10,983	99.8750	10,986	11,000	10,986		4			2.500	2.555	MN	37	138	05/09/2017	05/12/2020
14149YBL1	CARDINAL HEALTH 1.948% 6/14/19				2FE	9,000	99.3850	8,945	9,000	9,000					1.948	1.948	JD	8	89	06/01/2017	06/14/2019
14912L6W6	CATERPILLAR FINANC SVCS 1.9% 3/22/19				1FE	151,909	99.8480	151,769	152,000	151,944		35			1.900	1.931	MS	794	1,436	03/20/2017	03/22/2019
172967KS9	CITIGROUP INC 2.050% 06/07/19				2FE	13,074	99.7100	12,962	13,000	13,042		(28)			2.050	1.823	JD	18	267	10/27/2016	06/07/2019
172967KK6	CITIGROUP INC 2.700% 03/30/21				2FE	83,743	100.3040	82,249	82,000	83,295		(379)			2.700	2.194	MS	554	2,214	10/19/2016	03/30/2021
172967KN0	CITIGROUP INC 3.400% 05/01/26				2FE	169,550	100.5970	165,985	165,000	169,042		(420)			3.400	3.076	MN	935	5,610	10/07/2016	05/01/2026
00209TAB1	COMCAST CABLE COMMUN 9.455% 11/15/22				1FE	139,556	130.6580	130,658	100,000	132,357		(6,193)			9.455	2.381	MN	1,208	9,455	10/27/2016	11/15/2022
20826FAA4	CONOCOPHILLIPS CO 2.400% 12/15/22			1	1FE	108,185	98.8370	106,744	108,000	108,149		(31)			2.400	2.354	JD	115	2,592	10/25/2016	12/15/2022
126650CH1	CVS HEALTH CORP 1.900% 07/20/18				2FE	15,040	99.9700	14,996	15,000	15,007		(13)			1.900	1.809	JJ	127	285	07/14/2015	07/20/2018
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/28				2FE	340,425	111.1690	325,582	292,871	336,768		(5,849)			6.036	4.315	MON	1,031	17,663	10/18/2016	12/10/2028
26441CAN5	DUKE ENERGY CORP 3.750% 04/15/24			1	2FE	146,298	104.4410	143,084	137,000	144,846		(1,227)			3.750	2.719	AO	1,085	5,138	10/28/2016	04/15/2024
26441CAD7	DUKE ENERGY CORP 5.050% 09/15/19				2FE	10,999	104.4980	10,450	10,000	10,578		(332)			5.050	1.597	MS	149	505	09/20/2016	09/15/2019
29157TAA4	EMORY UNIVERSITY 5.625% 09/01/19				1FE	270,714	105.3770	256,066	243,000	259,469		(9,680)			5.625	1.492	MS	4,556	13,669	10/28/2016	09/01/2019
29379VAU7	ENTERPRISE PROD OPERATING 5.7% 2/15/42				2FE	86,544	104.6410	83,713	80,000	85,177		(1,181)			4.050	2.392	FA	1,224	3,240	10/31/2016	02/15/2022
29379VBG7	ENTERPRISE PRODUCTS OPER 1.65% 5/07/18				2FE	9,988	99.8670	9,987	10,000	9,999		4			1.650	1.691	MN	25	165	05/04/2015	05/07/2018
664397AL0	EVERSOURCE ENERGY 1.6% 01/15/18				2FE	7,000	99.9790	6,999	7,000	7,000		0			1.600	1.604	JJ	52	112	11/22/2016	01/15/2018
664397AM8	EVERSOURCE ENERGY 3.15% 01/15/25			1	2FE	111,581	100.3780	108,408	108,000	111,072		(425)			3.150	2.673	JJ	1,569	3,402	10/13/2016	01/15/2025
30161MAF0	EXELON GENERATION CO LLC 5.2% 10/01/19				2FE	5,494	104.7410	5,237	5,000	5,260		(144)			5.200	2.157	AO	65	260	05/06/2016	10/01/2019
30219GAN8	EXPRESS SCRIPTS HOLDING 3.4% 3/01/27			1	2FE	123,450	98.1310	120,701	123,000	123,402		(39)			3.400	3.356	MS	1,394	4,182	10/11/2016	03/01/2027
30231GAP7	EXXON MOBIL CORP 1.708% 03/01/19				1FE	10,029	99.7660	9,977	10,000	10,015		(12)			1.708	1.579	MS	57	171	11/17/2016	03/01/2019
36164QNA2	GE CAPITAL INT FUNDI 4.418% 11/15/35		C		1FE	222,314	108.2260	216,452	200,000	221,332		(838)			4.418	3.603	MN	1,129	8,836	10/24/2016	11/15/2035
36962G6W9	GENERAL ELECTRIC CO 1.625% 04/02/18				1FE	10,083	99.9520	9,995	10,000	10,010		(38)			1.625	1.237	AO	40	163	01/22/2016	04/02/2018
37045XBS4	GENERAL MOTORS FINANCIAL 3.45% 1/14/22			1	2FE	123,230	101.3500	124,661	123,000	123,191		(39)			3.450	3.404	JJ	1,969	2,086	01/31/2017	01/14/2022
372546AQ4	GEORGE WASHINGTON UNIV 3.485% 9/15/22				1FE	136,481	102.3290	134,051	131,000	135,520		(889)			3.485	2.699	MS	1,344	4,565	11/28/2016	09/15/2022
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20				1FE	9,784	106.0330	9,543	9,000	9,575		(208)			5.375	2.383	MS	142	484	02/27/2017	03/15/2020
38141GGS7	GOLDMAN SACHS GROUP 5.750% 01/24/22				1FE	243,790	110.8830	232,854	210,000	236,545		(6,136)			5.750	2.453	JJ	5,266	12,075	10/20/2016	01/24/2022
38141GVT8	GOLDMAN SACHS GROUP INC/THE 2% 4/25/19			1	1FE	9,972	99.6990	9,970	10,000	9,988		9			2.000	2.096	AO	37	200	04/20/2016	04/25/2019
24422ETQ2	JOHN DEERE CAPITAL CORP 2.2% 3/13/20				1FE	9,992	99.8950	9,990	10,000	9,994		2			2.200	2.227	MS	66	109	03/10/2017	03/13/2020
478111AA5	JOHNS HOPKINS HLTH SYS 1.424% 5/15/18				1FE	9,989	99.7610	9,976	10,000	9,997		8			1.424	1.500	MN	18	142	12/08/2016	05/15/2018
46625HKA7	JPMORGAN CHASE & CO 2.25% 1/23/20			1	1FE	15,017	99.9330	14,990	15,000	15,014		(3)			2.250	2.176	JJ	148		11/28/2017	01/23/2020
46625HJD3	JPMORGAN CHASE & CO 4.500% 01/24/22				1FE	105,435	107.0050	104,865	98,000	103,974		(1,367)			4.500	2.899	JJ	1,923	4,410	12/01/2016	01/24/2022
48203RAL8	JUNIPER NETWORKS INC 3.125% 02/26/19				2FE	154,310	100.7830	152,182	151,000	152,706		(1,446)			3.125	2.127	FA	1,638	4,719	11/16/2016	02/26/2019
494550BS4	KINDER MORGAN ENERGY 4.150% 02/01/24			1	2FE	104,492	103.7120	104,749	101,000	103,964		(453)			4.150	3.531	FA	1,746	4,192	10/26/2016	02/01/2024
539830BJ7	LOCKHEED MARTIN CORP 1.850% 11/23/18				2FE	5,990	99.8780	5,993	6,000	5,997		3			1.850	1.909	MN	12	111	11/16/2015	11/23/2018
585055BA3	MEDTRONIC INC 1.375% 04/01/18				1FE	14,974	99.8970	14,985	15,000	14,997		12			1.375	1.457	AO	52	206	01/27/2016	04/01/2018
594918CA0	MICROSOFT CORP 4.25% 2/6/47			1	1FE	74,798	114.3270	85,745	75,000	74,801		3			4.250	4.266	FA	1,284	1,594	01/30/2017	02/06/2047
615369AA3	MOODY'S CORP 5.5% 9/1/20				2FE	5,496	107.6870	5,384	5,000	5,442		(54)			5.500	2.072	MS	92		09/07/2017	09/01/2020
6174467U7	MORGAN STANLEY 2.125% 04/25/18				1FE	5,022	100.0520	5,003	5,000	5,002		(7)			2.125	1.983	AO	19	106	02/11/2015	04/25/2018
61746BDX1	MORGAN STANLEY 2.450% 02/01/19				1FE	9,993	100.2530	10,025	10,000	9,997		2			2.450	2.470	FA	102	245	01/22/2016	02/01/2019
61746BDQ6	MORGAN STANLEY 3.875% 04/29/24				1FE	250,160	104.4080	245,359	235,000	247,936		(1,836)			3.875	2.916	AO	1,568	9,106	10/07/2016	04/29/2024
6174466Q7	MORGAN STANLEY 6.625% 04/01/18				1FE	106,185	101.0960	101,096	100,000	101,173		(4,643)			6.625	1.888	AO	1,656	6,625	11/29/2016	04/01/2018
63946BAD2	NBCUNIVERSAL MEDIA LLC 5.15% 4/30/20				1FE	16,073	106.5420	15,981	15,000	16,037		(36)			5.150	2.096	AO	128		11/28/2017	04/30/2020
65339KAK6	NEXTERA ENERGY CAP HLDG 2.7% 09/15/19			1	2FE	5,083	100.6120	5,031	5,000	5,047		(33)			2.700	1.784	MS	40	135	11/28/2016	09/15/2019
68389XAC9	ORACLE CORP 5.750% 04/15/18				1FE	6,393	101.1460	6,069	6,000	6,079		(270)			5.750	1.189	AO	73	345	10/27/2016	04/15/2018
694308GE1	PACIFIC GAS & ELECTRIC 6.050% 03/01/34				1FE	127,097	126.0440	122,263	97,000	125,610		(1,282)			6.050	3.623	MS	1,956	5,869	10/28/2016	03/01/2034
718549AB4	PHILLIPS 66 PARTNERS LP 3.605% 2/15/25			1	2FE	141,274	100.7500	140,043	139,000	140,959		(260)			3.605	3.366	FA	1,893	5,011	10/11/2016	02/15/2025
74432QBZ7	PRUDENTIAL FINANCIAL INC 3.5% 05/15/24				1FE	103,477	103.8680	101,791	98,000	102,696		(667)			3.500	2.677	MN	438	3,430	10/25/2016	05/15/2024
747525AP8	QUALCOMM INC 2.1% 5/20/20				1FE	6,000	99.5790	5,975	6,000	6,000		0			2.100	2.102	MN	14	61	05/19/2017	05/20/2020
756109AN4	REALTY INCOME CORP 3.250% 10/15/22			1	2FE	234,299	101.6120	228,627	225,000	232,391		(1,616)			3.250	2.519	AO	1,544	7,313	10/27/2016	10/15/2022
775109AW1	ROGERS COMM INC 3% 03/15/23		A	1	2FE	222,713	99.8230	215,618	216,000	221,455		(1,082)			3.000	2.429	MS	1,908	6,480	10/28/2016	03/15/2023
775109AK7	ROGERS COMMUNICATIONS INC 6.8% 8/15/18		A		2FE	5,414	102.9380	5,147	5,000	5,154		(243)			6.800	1.812	FA	128	340	11/30/2016	08/15/2018
78409VAH7	S&P GLOBAL INC 2.500% 08/15/18				2FE	10,115	100.2890	10,029	10,000	10,042		(67)			2.500	1.817	FA	94	250	11/22/2016	08/15/2018
816851AW9	SEMPRA ENERGY 2.400% 03/15/20			1	2FE	139,617	99.9430	136,922	137,000	138,580		(906)			2.400	1.711	MS	968	3,288	11/04/2016	03/15/2020
822582BU5	SHELL INTNL FINANCE BV 1.375% 9/12/19		C		1FE	9,859	98.7730	9,877	10,000	9,913		50			1.375	1.899	MS	42	138	11/23/2016	09/12/2019
822582BW1	SHELL INTNL FINANCE BV 1.750% 09/12/21		C		1FE	99,344	97.5840	97,584	100,000	99,498		130			1.750	1.891	MS	530	1,750	10/19/2016	09/12/2021
828807CQ8	SIMON PROPERTY GROUP LP 2.2% 2/01/19			1	1FE	10,080	100.0970	10,010	10,000	10,024		(28)			2.200	1.631	FA	92	220	01/05/2016	02/01/2019
828807CR6	SIMON PROPERTY GROUP LP 3.75% 2/1/24			1	1FE	98,336	104.0720	97,828	94,000	98,082		(254)			3.750	2.930	FA	1,469		07/27/2017	02/01/2024
828807CZ8	SIMON PROPERTY GROUP LP 4.25% 11/30/46			1	1FE	81,490	105.3970	86,426	82,000	81,499		8			4.250	4.287	MN	290	3,553	11/15/2016	11/30/2046
842587CQ8	SOUTHERN CO/THE 1.85% 7/01/19				2FE	12,062	99.3950	11,927	12,000	12,035		(23)			1.850	1.652	JJ	111	245	10/27/2016	07/01/2019
842587CV7	SOUTHERN CO/THE 3.250% 07/01/26			1	2FE	191,693	98.0720	182,414	186,000	191,059		(555)			3.250	2.867	JJ	3,023	6,666	10/07/2016	07/01/2026
86765BAL3	SUNOCO LOGISTICS PART 3.45% 1/15/23			1	2FE	86,065	99.4220	84,509	85,000	85,862		(174)			3.450	3.208	JJ	1,352	2,933	10/26/2016	01/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
887317AT2	TIME WARNER INC 2.100% 06/01/19				2FE	8,000	99.8070	7,985	8,000	8,000		0			2.100	2.099	JD	14	168	11/22/2016	06/01/2019
913017CG2	UNITED TECH CORP 1.950% 11/01/21			1	1FE	137,692	97.6990	134,825	138,000	137,761		59			1.950	1.997	MN	449	2,691	10/27/2016	11/01/2021
927804FU3	VA ELECTRIC, POWER 3.15% 1/15/26			1	1FE	193,281	100.9600	186,776	185,000	192,268		(841)			3.150	2.656	JJ	2,687	5,828	10/28/2016	01/15/2026
92277GAG2	VENTAS REALTY LP 4.125% 01/15/26			1	2FE	122,370	104.3690	118,981	114,000	121,368		(838)			4.125	3.121	JJ	2,168	4,703	10/25/2016	01/15/2026
92276MBA2	VENTAS REALTY LP/VENTAS CAPI 2% 2/15/18			1	2FE	5,011	99.9940	5,000	5,000	5,001		(10)			2.000	1.797	FA	38	100	01/12/2017	02/15/2018
92343VCX0	VERIZON COMM INC 4.522% 09/15/48				2FE	130,996	98.4650	123,081	125,000	130,885		(92)			4.522	4.246	MS	1,664	5,653	10/07/2016	09/15/2048
92343VAX2	VERIZON COMM INC 4.6% 4/1/21				2FE	11,748	106.3860	11,702	11,000	11,697		(51)			4.600	2.556	AO	127		11/29/2017	04/01/2021
94974BGR5	WELLS FARGO & CO 2.55 12/7/20				1FE	11,110	100.4050	11,045	11,000	11,094		(16)			2.550	2.247	JD	19	140	06/15/2017	12/07/2020
949746SH5	WELLS FARGO & CO 3.000% 10/23/26				1FE	85,080	98.0160	83,314	85,000	85,072		(7)			3.000	2.989	AO	482	2,536	10/25/2016	10/23/2026
94988J5F0	WELLS FARGO BANK NA 1.800% 11/28/18				1FE	249,793	99.8540	249,635	250,000	249,903		104			1.800	1.843	MN	413	4,375	12/01/2016	11/28/2018
42217KBC9	WELLTOWER INC 4.500% 01/15/24			1	2FE	249,525	106.8590	245,776	230,000	246,304		(2,660)			4.500	3.097	JJ	4,773	10,350	10/11/2016	01/15/2024
98389BAT7	XCEL ENERGY INC 2.600% 03/15/22			1	2FE	191,948	99.7520	191,524	192,000	191,959		10			2.600	2.606	MS	1,470	3,938	11/28/2016	03/15/2022
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						7,972,410	XXX	7,824,071	7,504,871	7,886,203		(76,362)			XXX	XXX	XXX	80,070	283,613	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06650AAC1	BANK 2017-BNK8 3.314% 11/15/50			4	1FM	225,556	102.1210	223,645	219,000	225,542		(14)			3.314	3.168	MON	605	605	10/27/2017	11/15/2050
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49			4	1FM	9,969	99.3570	9,936	10,000	9,969		0			2.400	2.414	MON	14		12/14/2017	10/10/2049
17291EAX9	CITIGROUP CMBS P6 AAB 3.512% 12/10/49			4	1FM	180,246	103.3650	180,889	175,000	180,154		(88)			3.512	3.361	MON	359	6,146	12/06/2016	12/10/2049
12625KAD7	COMM 2013-CCRE8 MRTG A4 3.334% 6/10/46			4	1FM	273,199	102.5400	270,706	264,000	272,988		(192)			3.334	3.153	MON	734	8,802	11/21/2016	06/10/2046
20048EAV3	COMM 2013-LC6 MTG LC6A2 1.906% 1/10/46			4	1FM	24,849	99.9490	24,712	24,724	24,844		(179)			1.906	1.882	MON	27	471	11/03/2016	01/10/2046
12630DAV6	COMM MRTG PA CR14 A2 3.147% 02/10/47			4	1FM	15,405	100.8410	15,126	15,000	15,396		(8)			3.147	3.011	MON	28	472	11/21/2016	02/10/2047
12637UAX7	CSAIL 16-C7 ASB 3.314% 11/15/49			4	1FM	275,009	101.7530	271,681	267,000	274,854		(141)			3.314	3.167	MON	738	8,849	11/10/2016	11/15/2049
36192KAT4	GS MORTGAGE SEC GCJ7A4 3.377% 5/10/45			4	1FM	389,866	102.2910	379,412	370,915	389,401		(1,393)			3.377	3.106	MON	1,044	12,961	11/17/2016	05/10/2045
61763UAX0	MORGAN STANLEY BNK C17 A3 3.53% 8/15/47			4	1FM	282,496	103.0190	279,181	271,000	282,439		(57)			3.530	3.306	MON	800	2,392	09/27/2017	08/15/2047
61762DAT8	MORGAN STANLEY BNK C9A2 1.97% 5/15/46			4	1FM	59,460	99.9280	59,021	59,063	59,449		(500)			1.970	1.940	MON	52	1,290	10/25/2016	05/15/2046
96221QAC7	WFRBS CMBS C18 A3 3.651% 12/15/46			4	1FM	246,364	102.7930	241,564	235,000	246,250		(114)			3.651	3.391	MON	714	4,290	06/23/2017	12/15/2046
92939LAB2	WFRBS CMBS C25 A2 2.932% 11/15/47			4	1FM	170,014	100.8730	167,449	166,000	169,966		(48)			2.932	2.814	MON	405	2,434	06/01/2017	11/15/2047
92938CAB3	WFRBS COMM MORTGA C15 A2 2.9% 08/15/46			4	1FM	67,380	100.2330	66,467	66,313	67,355		(797)			2.900	2.820	MON	160	2,032	10/13/2016	08/15/2046
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,219,815	XXX	2,189,788	2,143,016	2,218,608		(3,532)			XXX	XXX	XXX	5,679	50,743	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02006VAD3	ALLY AUTO REC TRU 3A4 1.72% 3/16/20			4	1FE	10,043	99.9180	9,992	10,000	10,029		(13)			1.720	1.585	MON	7	172	11/29/2016	03/16/2020
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/22				1FE	12,996	105.2100	12,868	12,231	12,937		(58)			5.250	3.863	JJ	268		11/14/2017	07/31/2022
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24				2FE	251,550	106.4230	245,322	230,516	248,726		(4,212)			4.950	3.584	JJ	5,262	11,411	10/26/2016	07/15/2024
05581RAE6	BMW VEHICLE LS TR 21A4 1.51% 6/20/19			4	1FE	16,963	99.8240	16,970	17,000	16,978		15			1.510	1.599	MON	8	257	12/15/2016	06/20/2019
12592YAD6	CNH EQUIP TRUST 2015-BA3 1.37% 7/15/20			4	1FE	10,064	99.8330	10,041	10,058	10,062		(5)			1.370	1.339	MON	6	138	11/29/2016	07/15/2020
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22				1FE	9,618	104.7180	9,593	9,161	9,597		(20)			4.750	3.573	JJ	204		11/29/2017	07/12/2022
210795PZ7	CONTINENTAL AIR 2012-1 CL 4.15% 10/11/25				1FE	110,320	104.5000	109,016	104,321	110,103		(398)			4.150	3.335	AO	962	2,165	08/25/2017	10/11/2025
34530VAE9	FORD CR AUTO OWN TR BA4 1.58% 8/15/20			4	1FE	6,018	99.5990	5,976	6,000	6,013		(5)			1.580	1.496	MON	4	95	11/29/2016	08/15/2020
34528QEN0	FORD CREDIT FLOOR 1A1 1.76% 2/15/21			4	1FE	171,335	99.6640	169,429	170,000	170,964		(316)			1.760	1.397	MON	133	2,992	10/19/2016	02/15/2021
34528QFD1	FORD CREDIT FLOOR 5A 11.95% 11/15/21			4	1FE	12,997	99.5340	12,939	13,000	12,998		1			1.950	1.958	MON	11	255	12/06/2016	11/15/2021
34528QEU4	FORD CREDIT FLOORPLAN 3A1 1.7% 7/15/21			4	1FE	14,997	99.1020	14,865	15,000	14,998		0			1.700	1.704	MON	11	232	07/19/2016	07/15/2021
36253WAD9	GM FINANCIAL AUTO L1A3 2.06% 5/20/20			4	1FE	11,999	99.8910	11,987	12,000	12,000		0			2.060	2.062	MON	8	189	03/07/2017	05/20/2020
43814JAD6	HONDA AUTO REC 20 4A4 1.46% 10/15/20			4	1FE	546,341	99.9650	544,809	545,000	545,975		(340)			1.460	1.395	MON	354	7,957	11/29/2016	10/15/2020
44890WAD2	HYUNDAI AUTO REC AA4 1.37% 7/15/20			4	1FE	139,391	99.7270	138,621	139,000	139,269		(104)			1.370	1.292	MON	85	1,904	10/25/2016	07/15/2020
47788MAC4	JOHN DEERE OWNER 20AA3 1.36% 4/15/20			4	1FE	9,236	99.7210	9,211	9,237	9,236		0			1.360	1.364	MON	6	126	02/23/2016	04/15/2020
58769AAE6	MERCEDES BENZ AUTO LS BA4 1.53% 5/17/21			4	1FE	17,626	99.9710	17,601	17,606	17,622		(7)			1.530	1.503	MON	10	269	01/06/2017	05/17/2021
58768MAC5	MERCEDES-BENZ AUTO BA3 1.35% 8/15/19			4	1FE	140,000	99.6600	139,524	140,000	140,000		0			1.350	1.350	MON	84	1,890	10/18/2016	08/15/2019
65478QAE8	NISSAN AUTO LEASE 2AA4 1.65% 10/15/21			4	1FE	11,982	99.8060	11,977	12,000	11,986		4			1.650	1.683	MON	9	198	12/16/2016	10/15/2021
65477WAD8	NISSAN AUTO REC 2 B A4 1.66% 3/15/21			4	1FE	10,040	99.7920	9,979	10,000	10,030		(9)			1.660	1.563	MON	7	166	11/29/2016	03/15/2021
65478AAE3	NISSAN AUTO REC 2 C A4 1.670% 02/15/22			4	1FE	261,249	99.3250	258,245	260,000	260,982		(229)			1.670	1.575	MON	193	4,342	10/25/2016	02/15/2022
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37			4	1FE	176,843	100.3100	177,391	176,843	176,843					2.820	2.820	FA	2,078	2,321	02/09/2017	02/01/2037
83162CVB6	SBA GTD PART CTFS 2012 2.18% 10/01/32			4	1FE	106,491	97.7410	107,209	109,687	106,661		422			2.180	2.403	AO	598	2,654	12/22/2016	10/01/2032
83162CVU4	SBA GTD PARTN 2013-20I 3.62% 9/1/33			4	1FE	170,475	104.0250	166,477	160,036	169,764		(1,959)			3.620	2.820	MS	1,931	6,126	11/10/2016	09/01/2033
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 05/01/34			4	1FE	232,286	101.6350	226,273	222,633	231,682		(1,947)			3.000	2.491	MN	1,113	7,136	10/12/2016	05/01/2034
83162CXL2	SBA GTD PARTN 2015-20L1 2.82% 12/01/35			4	1FE	181,614	100.8830	177,753	176,197	181,345		(629)			2.820	2.615	JD	414	5,130	10/11/2016	12/01/2035
84858WAA4	SPIRIT AIRLINES PASS THRU 3.375% 8/15/31				1FE	93,000	99.8810	92,889	93,000	93,000					3.375	3.375	FA	284		11/13/2017	08/15/2031
89190BAE8	TOYOTA AUTO REC 2 B A4 2.05% 9/15/22			4	1FE	14,996	99.4940	14,924	15,000	14,997		1			2.050	2.058	MON	14	178	05/09/2017	09/15/2020
90932PAA6	UNITED AIR 2014-1 CLASS A 4% 10/11/27				1FE	177,682	104.7160	174,769	166,899	176,680		(1,453)			4.000	3.294	AO	1,484	6,676	10/12/2016	10/11/2027
98161FAD7	WORLD OMNI AUTO LEA AA3 1.45% 8/15/19			4	1FE	14,998	99.5240	14,929	15,000	14,999		1			1.450	1.453	MON	10	218	07/12/2016	08/15/2019
98161JAE7	WORLD OMNI AUTO REC AA4 1.75% 4/15/21			4	1FE	146,240	99.7510	144,639	145,000	145,917		(294)			1.750	1.553	MON	113	2,538	10/13/2016	04/15/2021
98161PAD5	WORLD OMNI AUTO REC BA3 1.3% 2/15/22			4	1FE	87,887	99.0240	87,141	88,000	87,911		21			1.300	1.325	MON	51	1,144	10/19/2016	02/15/2022
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,177,276	XXX	3,143,361	3,110,425	3,170,302		(11,534)			XXX	XXX	XXX	15,719	68,877	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						13,369,501	XXX	13,157,220	12,758,311	13,275,113		(91,428)			XXX	XXX	XXX	101,469	403,232	XXX	XXX
7799999 Subtotals - Issuer Obligations						14,715,043	XXX	14,562,231	14,025,871	14,622,656		(81,698)			XXX	XXX	XXX	113,858	351,585	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						2,802,582	XXX	2,752,997	2,603,215	2,796,974		(34,798)			XXX	XXX	XXX	8,929	79,128	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						2,219,815	XXX	2,189,788	2,143,016	2,218,608		(3,532)			XXX	XXX	XXX	5,679	50,743	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						3,177,276	XXX	3,143,361	3,110,425	3,170,302		(11,534)			XXX	XXX	XXX	15,719	68,877	XXX	XXX
8399999 Grand Total - Bonds						22,914,716	XXX	22,648,376	21,882,526	22,808,541		(131,561)			XXX	XXX	XXX	144,185	550,332	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
NONE																				
8999999 Total Preferred Stocks								XXX											XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
90214J101	2U INC			363.000	23,417	64.510	23,417	11,309				12,473		12,473		L	12/02/2016
88579Y101	3M CO			199.000	46,839	235.370	46,839	35,838		917		11,043		11,043		L	06/19/2017
002824100	ABBOTT LABORATORIES			595.000	33,957	57.070	33,957	22,861		631		11,023		11,023		L	12/29/2016
00287Y109	ABBVIE INC			540.000	52,223	96.710	52,223	33,985		1,382		18,409		18,409		L	12/29/2016
00404A109	ACADIA HEALTHCARE CO INC			774.000	25,256	32.630	25,256	26,418				384		384		L	12/29/2016
G1151C101	ACCENTURE PLC		C	210.000	32,149	153.090	32,149	24,771		417		7,356		7,356		L	12/29/2016
00507V109	ACTIVISION BLIZZARD INC			260.000	16,463	63.320	16,463	10,084		72		6,491		6,491		L	12/29/2016
00508Y102	ACUITY BRANDS INC			13.000	2,288	176.000	2,288	2,983		7		(689)		(689)		L	12/29/2016
00724F101	ADOBE SYSTEMS INC			164.000	28,739	175.240	28,739	17,018				11,856		11,856		L	12/29/2016
00751Y106	ADVANCE AUTO PARTS INC			20.000	1,994	99.690	1,994	3,401	1	4		(1,389)		(1,389)		L	12/29/2016
007903107	ADVANCED MICRO DEVICES INC			230.000	2,364	10.280	2,364	3,153				(789)		(789)		L	03/20/2017
00130H105	AES CORP/VA			170.000	1,841	10.830	1,841	2,002		82		(134)		(134)		L	12/29/2016
00817Y108	AETNA INC			109.000	19,663	180.390	19,663	13,583		191		6,145		6,145		L	12/29/2016
008252108	AFFILIATED MANAGERS GROUP INC			18.000	3,695	205.250	3,695	2,660		13		1,007		1,007		L	12/29/2016
001055102	AFLAC INC			130.000	11,411	87.780	11,411	9,086		226		2,363		2,363		L	12/29/2016
00846U101	AGILENT TECHNOLOGIES INC			110.000	7,367	66.970	7,367	5,034	16	44		2,355		2,355		L	12/29/2016
008474108	AGNICO EAGLE MINES LTD		C	384.000	17,733	46.180	17,733	15,796		118		1,605		1,605		L	12/02/2016
009158106	AIR PRODUCTS & CHEMICALS INC			70.000	11,486	164.080	11,486	10,131	67	190		1,390		1,390		L	12/29/2016
00971T101	AKAMAI TECHNOLOGIES INC			287.000	18,666	65.040	18,666	17,189				1,160		1,160		L	05/03/2017
011659109	ALASKA AIR GROUP INC			40.000	2,940	73.510	2,940	3,536		48		(609)		(609)		L	12/29/2016
012653101	ALBEMARLE CORP			210.000	26,857	127.890	26,857	17,866	76	255		8,780		8,780		L	12/02/2016
015271109	ALEXANDRIA REAL ESTATE EQUITIE			30.000	3,918	130.590	3,918	3,392	27	68		525		525		L	03/20/2017
015351109	ALEXION PHARMACEUTICALS INC			70.000	8,371	119.590	8,371	8,587				(193)		(193)		L	12/29/2016
016255101	ALIGN TECHNOLOGY INC			24.000	5,333	222.190	5,333	3,610				1,722		1,722		L	06/19/2017
G01767105	ALKERMES PLC		C	18.000	985	54.730	985	1,010				(15)		(15)		L	12/02/2016
01741R102	ALLEGHENY TECHNOLOGIES INC			2,228.000	53,784	24.140	53,784	37,328				18,169		18,169		L	12/02/2016
G0176J109	ALLEGION PLC		C	30.000	2,387	79.560	2,387	1,935		17		467		467		L	12/29/2016
G0177J108	ALLERGAN PLC		C	110.000	17,994	163.580	17,994	22,666		251		(5,107)		(5,107)		L	12/29/2016
018581108	ALLIANCE DATA SYSTEMS CORP			64.000	16,223	253.480	16,223	14,063		48		2,169		2,169		L	09/26/2017
018802108	ALLIANT ENERGY CORP			70.000	2,983	42.610	2,983	2,664		88		330		330		L	12/29/2016
020002101	ALLSTATE CORP/THE			120.000	12,565	104.710	12,565	8,938	52	133		3,671		3,671		L	12/29/2016
02079K305	ALPHABET INC-CL A			100.000	105,340	1,053.400	105,340	80,266				25,802		25,802		L	12/29/2016
02079K107	ALPHABET INC-CL C			101.000	105,686	1,046.400	105,686	79,694				26,843		26,843		L	03/20/2017
02209S103	ALTRIA GROUP INC			640.000	45,702	71.410	45,702	43,481	422	1,203		2,426		2,426		L	12/29/2016
023135106	AMAZON.COM INC			134.000	156,709	1,169.470	156,709	103,215				55,170		55,170		L	03/20/2017
023608102	AMEREN CORP			90.000	5,309	58.990	5,309	4,722		160		588		588		L	12/29/2016
02376R102	AMERICAN AIRLINES GROUP INC			462.000	24,038	52.030	24,038	21,564		185		2,467		2,467		L	12/02/2016
025537101	AMERICAN ELECTRIC POWER CO INC			170.000	12,507	73.570	12,507	10,741		406		1,804		1,804		L	12/29/2016
025816109	AMERICAN EXPRESS CO			240.000	23,834	99.310	23,834	17,675		314		6,055		6,055		L	12/29/2016
026874784	AMERICAN INTERNATIONAL GROUP I			310.000	18,470	59.580	18,470	20,357		413		(1,776)		(1,776)		L	12/29/2016
03027X100	AMERICAN TOWER CORP			140.000	19,974	142.670	19,974	15,324	98	256		4,779		4,779		L	12/29/2016
030420103	AMERICAN WATER WORKS CO INC			60.000	5,489	91.490	5,489	4,350		97		1,148		1,148		L	12/29/2016
03076C106	AMERIPRISE FINANCIAL INC			49.000	8,304	169.470	8,304	5,374		159		2,868		2,868		L	12/29/2016
03073E105	AMERISOURCEBERGEN CORP			50.000	4,591	91.820	4,591	3,988		74		682		682		L	12/29/2016
031100100	AMETEK INC			80.000	5,798	72.470	5,798	3,882		30		1,910		1,910		L	12/29/2016
031162100	AMGEN INC			243.000	42,258	173.900	42,258	36,061		1,118		6,729		6,729		L	12/29/2016
032095101	AMPHENOL CORP			100.000	8,780	87.800	8,780	6,734	21	51		2,060		2,060		L	12/29/2016
03211L102	AMPLIFY SNACK BRANDS INC			1,268.000	15,229	12.010	15,229	7,822				7,406		7,406		L	10/31/2017
032511107	ANADARKO PETROLEUM CORP			180.000	9,655	53.640	9,655	12,544		38		(2,896)		(2,896)		L	12/29/2016
032654105	ANALOG DEVICES INC			120.000	10,684	89.030	10,684	9,065		207		1,706		1,706		L	12/29/2016
03349M105	ANDEAVOR			50.000	5,717	114.340	5,717	4,394		59		1,324		1,324		L	08/01/2017
03662Q105	ANSYS INC			30.000	4,428	147.590	4,428	3,728				700		700		L	06/19/2017
036752103	ANTHEM INC			86.000	19,351	225.010	19,351	12,445		242		6,987		6,987		L	12/29/2016
831865209	AO SMITH CORP			20.000	1,226	61.280	1,226	1,170		3		56		56		L	09/18/2017
G0408V102	AON PLC		C	80.000	10,720	134.000	10,720	8,936		113		1,798		1,798		L	12/29/2016
037411105	APACHE CORP			140.000	5,911	42.220	5,911	8,935		140		(2,975)		(2,975)		L	12/29/2016
03748R101	APARTMENT INVESTMENT & MANAGEM			60.000	2,623	43.710	2,623	2,687		86		(104)		(104)		L	12/29/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
037833100	APPLE INC			1,726.000	292,091	169.230	292,091	201,436		4,246		92,186		92,186		L	12/29/2016
038222105	APPLIED MATERIALS INC			370.000	18,914	51.120	18,914	12,061		148		6,975		6,975		L	12/29/2016
G6095L109	APTIV PLC		C	90.000	7,635	84.830	7,635	5,048				2,587		2,587		L	12/05/2017
03837J101	AQUA METALS INC			919.000	1,957	2.130	1,957	6,295					10,924	(10,924)		L	05/11/2017
039483102	ARCHER-DANIELS-MIDLAND CO			210.000	8,417	40.080	8,417	9,544		269		(1,170)		(1,170)		L	12/29/2016
03965L100	ARCONIC INC			160.000	4,360	27.250	4,360	3,010		38		1,394		1,394		L	12/29/2016
04247X102	ARMSTRONG WORLD INDUSTRIES INC			195.000	11,807	60.550	11,807	8,057				3,656		3,656		L	12/02/2016
363576109	ARTHUR J GALLAGHER & CO			60.000	3,797	63.280	3,797	3,113		94		679		679		L	12/29/2016
04316A108	ARTISAN PARTNERS ASSET MANAGEM			507.000	20,027	39.500	20,027	15,181		1,289		4,997		4,997		L	12/28/2016
G05384105	ASPEN INSURANCE HOLDINGS LTD		C	289.000	11,733	40.600	11,733	11,710		49		23		23		L	12/11/2017
04621X108	ASSURANT INC			20.000	2,017	100.840	2,017	1,862		43		160		160		L	12/29/2016
046433108	ASTRONICS CORP			102.000	4,230	41.470	4,230	3,759				778		778		L	12/02/2016
00206R102	AT&T INC			2,080.000	80,870	38.880	80,870	89,014		4,077		(7,592)		(7,592)		L	12/29/2016
052769106	AUTODESK INC			70.000	7,338	104.830	7,338	5,628				1,754		1,754		L	12/29/2016
053015103	AUTOMATIC DATA PROCESSING INC			150.000	17,579	117.190	17,579	15,520	107	257		2,162		2,162		L	12/29/2016
053332102	AUTOZONE INC			9.000	6,402	711.370	6,402	6,931				(448)		(448)		L	12/29/2016
053484101	AVALONBAY COMMUNITIES INC			45.000	8,028	178.410	8,028	7,976	64	183		(6)		(6)		L	12/29/2016
053611109	AVERY DENNISON CORP			30.000	3,446	114.860	3,446	2,121		53		1,339		1,339		L	12/29/2016
05722G100	BAKER HUGHES A GE CO			160.000	5,062	31.640	5,062	10,261		56		(5,199)		(5,199)		L	07/03/2017
058498106	BALL CORP			140.000	5,299	37.850	5,299	5,298		51		44		44		L	12/29/2016
060505104	BANK OF AMERICA CORP			3,310.000	97,711	29.520	97,711	72,506		1,338		24,560		24,560		L	12/29/2016
064058100	BANK OF NEW YORK MELLON CORP/T			350.000	18,851	53.860	18,851	16,515		301		2,268		2,268		L	12/29/2016
068323104	BARRACUDA NETWORKS INC			308.000	8,470	27.500	8,470	6,978				1,492		1,492		L	05/15/2017
071813109	BAXTER INTERNATIONAL INC			180.000	11,635	64.640	11,635	7,992	29	81		3,654		3,654		L	12/29/2016
054937107	BB&T CORP			280.000	13,922	49.720	13,922	13,069		353		756		756		L	12/29/2016
073685109	BEACON ROOFING SUPPLY INC			347.000	22,125	63.760	22,125	15,825				6,138		6,138		L	12/02/2016
075887109	BECTON DICKINSON AND CO			87.678	18,768	214.060	18,768	15,381		222		3,427		3,427		L	12/29/2016
077454106	BELDEN INC			422.000	32,566	77.170	32,566	31,319	24	85		1,013		1,013		L	12/02/2016
08180D106	BENEFITFOCUS INC			374.000	10,098	27.000	10,098	10,221				(123)		(123)		L	01/30/2017
084670702	BERKSHIRE HATHAWAY INC			643.000	127,455	198.220	127,455	105,335				22,317		22,317		L	03/20/2017
08579W103	BERRY PLASTICS GROUP INC			804.000	47,171	58.670	47,171	39,147				7,992		7,992		L	12/02/2016
086516101	BEST BUY CO INC			90.000	6,162	68.470	6,162	3,848		126		2,322		2,322		L	12/29/2016
09062X103	BIOGEN INC			71.000	22,618	318.570	22,618	18,794				4,057		4,057		L	12/29/2016
09247X101	BLACKROCK INC			40.000	20,548	513.710	20,548	15,252		416		5,325		5,325		L	12/29/2016
05591B109	BMC STOCK HOLDINGS INC			828.000	20,948	25.300	20,948	15,421				4,802		4,802		L	12/02/2016
097023105	BOEING CO/THE			188.000	55,443	294.910	55,443	29,308		1,062		26,081		26,081		L	12/29/2016
099724106	BORGWARNER INC			80.000	4,087	51.090	4,087	3,164		47		932		932		L	12/29/2016
101121101	BOSTON PROPERTIES INC			50.000	6,502	130.030	6,502	6,191	40	113		213		213		L	12/29/2016
101137107	BOSTON SCIENTIFIC CORP			470.000	11,651	24.790	11,651	10,224				1,485		1,485		L	12/29/2016
10921T101	BRIGHTCOVE INC			2,069.000	14,690	7.100	14,690	16,172				(1,656)		(1,656)		L	05/30/2017
10922N103	BRIGHTHOUSE FINANCIAL INC			37.000	2,170	58.640	2,170	2,265				(95)		(95)		L	08/07/2017
110122108	BRISTOL-MYERS SQUIBB CO			550.000	33,704	61.280	33,704	32,515		858		1,562		1,562		L	12/29/2016
Y09827109	BROADCOM LTD		C	136.000	34,938	256.900	34,938	24,750		675		10,514		10,514		L	12/29/2016
115637209	BROWN-FORMAN CORP			60.000	4,120	68.670	4,120	2,709	12	33		1,425		1,425		L	12/29/2016
12673P105	CA INC			110.000	3,661	33.280	3,661	3,539		112		166		166		L	12/29/2016
127097103	CABOT OIL & GAS CORP			170.000	4,862	28.600	4,862	3,861		29		891		891		L	12/29/2016
127387108	CADENCE DESIGN SYSTEMS INC			70.000	2,927	41.820	2,927	2,868				60		60		L	09/18/2017
M20598104	CAESARSTONE LTD		C	451.000	9,922	22.000	9,922	12,491				(2,999)		(2,999)		L	12/02/2016
134429109	CAMPBELL SOUP CO			70.000	3,368	48.110	3,368	4,267		98		(865)		(865)		L	12/29/2016
14040H105	CAPITAL ONE FINANCIAL CORP			160.000	15,933	99.580	15,933	13,941		256		1,974		1,974		L	12/29/2016
14149Y108	CARDINAL HEALTH INC			120.000	7,352	61.270	7,352	8,695	56	165		(1,284)		(1,284)		L	12/29/2016
141619106	CARDIOVASCULAR SYSTEMS INC			629.000	14,901	23.690	14,901	14,732				(327)		(327)		L	12/02/2016
141665109	CAREER EDUCATION CORP			1,855.000	22,408	12.080	22,408	18,695				3,691		3,691		L	12/02/2016
143130102	CARMAX INC			60.000	3,848	64.130	3,848	3,825				(16)		(16)		L	12/29/2016
143658300	CARNIVAL CORP		C	140.000	9,292	66.370	9,292	7,312		224		2,003		2,003		L	12/29/2016
144285103	CARPENTER TECHNOLOGY CORP			124.000	6,323	50.990	6,323	4,635		55		1,585		1,585		L	09/12/2017
144577103	CARRIZO OIL & GAS INC			1,104.000	23,493	21.280	23,493	33,448				(7,403)		(7,403)		L	06/15/2017
149123101	CATERPILLAR INC			200.000	31,516	157.580	31,516	18,631		620		12,968		12,968		L	12/29/2016
14964U108	CAVIUM INC			101.000	8,467	83.830	8,467	5,588				2,160		2,160		L	12/02/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
12503M108	CBOE HOLDINGS INC			40.000	4,984	124.590	4,984	3,477		26		1,506		1,506		L	03/20/2017
12504L109	CBRE GROUP INC			110.000	4,764	43.310	4,764	3,435				1,300		1,300		L	12/29/2016
124857202	CBS CORP			120.000	7,080	59.000	7,080	7,761	27	65		(554)		(554)		L	12/29/2016
151020104	CELGENE CORP			260.000	27,134	104.360	27,134	30,563				(3,226)		(3,226)		L	12/29/2016
15135B101	CENTENE CORP			60.000	6,053	100.880	6,053	3,427				2,662		2,662		L	12/29/2016
15189T107	CENTERPOINT ENERGY INC			130.000	3,687	28.360	3,687	3,214		139		484		484		L	12/29/2016
156700106	CENTURYLINK INC			357.000	5,955	16.680	5,955	8,145		517		(2,137)		(2,137)		L	12/29/2016
156782104	CERNER CORP			110.000	7,413	67.390	7,413	5,272				2,202		2,202		L	12/29/2016
125269100	CF INDUSTRIES HOLDINGS INC			90.000	3,829	42.540	3,829	2,841		108		995		995		L	12/29/2016
12541W209	CH ROBINSON WORLDWIDE INC			50.000	4,455	89.090	4,455	3,684		91		792		792		L	12/29/2016
808513105	CHARLES SCHWAB CORP/THE			410.000	21,062	51.370	21,062	16,189		131		4,879		4,879		L	12/29/2016
16119P108	CHARTER COMMUNICATIONS INC			64.000	21,501	335.960	21,501	18,779				2,929		2,929		L	12/29/2016
165167107	CHESAPEAKE ENERGY CORP			250.000	990	3.960	990	1,780				(765)		(765)		L	12/29/2016
166764100	CHEVRON CORP			640.000	80,122	125.190	80,122	75,025		2,732		4,995		4,995		L	12/29/2016
169656105	CHIPOTLE MEXICAN GRILL INC			8.000	2,312	289.030	2,312	3,028				(706)		(706)		L	12/29/2016
H1467J104	CHUBB LTD		C	150.000	21,920	146.130	21,920	19,864	107	310		2,052		2,052		L	12/29/2016
171340102	CHURCH & DWIGHT CO INC			90.000	4,515	50.170	4,515	4,033		68		538		538		L	12/29/2016
125509109	CIGNA CORP			82.000	16,653	203.090	16,653	11,136		3		5,715		5,715		L	12/29/2016
171798101	CIMAREX ENERGY CO			30.000	3,660	122.010	3,660	4,079		10		(417)		(417)		L	12/29/2016
172062101	CINCINNATI FINANCIAL CORP			50.000	3,749	74.970	3,749	3,803	30	100		(39)		(39)		L	12/29/2016
172908105	CINTAS CORP			30.000	4,675	155.830	4,675	3,472		49		1,208		1,208		L	12/29/2016
17275R102	CISCO SYSTEMS INC			1,690.000	64,727	38.300	64,727	51,420		1,910		13,655		13,655		L	12/29/2016
172967424	CITIGROUP INC			890.000	66,225	74.410	66,225	52,479		854		13,332		13,332		L	12/29/2016
174610105	CITIZENS FINANCIAL GROUP INC			190.000	7,976	41.980	7,976	6,713		122		1,207		1,207		L	12/29/2016
177376100	CITRIX SYSTEMS INC			50.000	4,400	88.000	4,400	3,599				833		833		L	12/29/2016
189054109	CLOROX CO/THE			40.000	5,950	148.740	5,950	4,885		131		1,149		1,149		L	12/29/2016
12572Q105	CME GROUP INC			110.000	16,066	146.050	16,066	12,694	385	304		3,377		3,377		L	12/29/2016
125896100	CMS ENERGY CORP			90.000	4,257	47.300	4,257	3,761		120		511		511		L	12/29/2016
191216100	COCA-COLA CO/THE			1,320.000	60,562	45.880	60,562	54,967		1,954		5,834		5,834		L	12/29/2016
192108504	COEUR MINING INC			2,092.000	15,690	7.500	15,690	21,416				(3,326)		(3,326)		L	12/02/2016
19239V302	COGENT COMMUNICATIONS HOLDINGS			847.000	38,369	45.300	38,369	30,660		1,530		3,346		3,346		L	12/02/2016
192446102	COGNIZANT TECHNOLOGY SOLUTIONS			200.000	14,204	71.020	14,204	11,241		90		2,998		2,998		L	12/29/2016
194162103	COLGATE-PALMOLIVE CO			300.000	22,635	75.450	22,635	19,742		477		3,003		3,003		L	12/29/2016
20030N101	COMCAST CORP			1,580.000	63,279	40.050	63,279	55,475		964		8,730		8,730		L	12/29/2016
200340107	COMERICA INC			60.000	5,209	86.810	5,209	4,052	21	47		1,122		1,122		L	12/29/2016
205887102	CONAGRA BRANDS INC			150.000	5,651	37.670	5,651	5,977		124		(282)		(282)		L	12/29/2016
20605P101	CONCHO RESOURCES INC			50.000	7,511	150.220	7,511	6,747				881		881		L	12/29/2016
20825C104	CONOCOPHILLIPS			400.000	21,956	54.890	21,956	20,119		424		1,900		1,900		L	12/29/2016
209115104	CONSOLIDATED EDISON INC			110.000	9,345	84.950	9,345	8,126		304		1,240		1,240		L	12/29/2016
21036P108	CONSTELLATION BRANDS INC			57.000	13,028	228.570	13,028	8,753		112		4,290		4,290		L	12/29/2016
21240D107	CONTROL4 CORP			349.000	10,386	29.760	10,386	3,892				6,826		6,826		L	12/02/2016
21240E105	CONTROLADORA VUELA CIA DE AVIA		C	3,222.000	25,840	8.020	25,840	40,813				(17,700)		(17,700)		L	11/01/2017
216648402	COOPER COS INC/THE			205.000	44,665	217.880	44,665	33,455		12		8,805		8,805		L	12/02/2016
219350105	CORNING INC			330.000	10,557	31.990	10,557	8,077		205		2,548		2,548		L	12/29/2016
22160K105	COSTCO WHOLESALE CORP			145.000	26,987	186.120	26,987	23,406		1,296		3,735		3,735		L	12/29/2016
222070203	COTY INC			170.000	3,381	19.890	3,381	3,137		85		269		269		L	12/29/2016
22282E102	COVANTA HOLDING CORP			617.000	10,427	16.900	10,427	9,624	154			804		804		L	11/15/2017
225447101	CREE INC			499.000	18,533	37.140	18,533	12,527				5,364		5,364		L	12/02/2016
22822V101	CROWN CASTLE INTERNATIONAL COR			140.000	15,541	111.010	15,541	12,539		510		3,059		3,059		L	12/29/2016
12650T104	CSRA INC			50.000	1,496	29.920	1,496	1,595		15		(96)		(96)		L	12/29/2016
126408103	CSX CORP			300.000	16,503	55.010	16,503	10,874		234		5,724		5,724		L	12/29/2016
229669106	CUBIC CORP			102.000	6,013	58.950	6,013	4,675		28		1,122		1,122		L	12/02/2016
231021106	CUMMINS INC			51.000	9,009	176.640	9,009	6,961		215		2,038		2,038		L	12/29/2016
126650100	CVS HEALTH CORP			340.000	24,650	72.500	24,650	26,937		680		(2,179)		(2,179)		L	12/29/2016
232806109	CYPRESS SEMICONDUCTOR CORP			1,198.000	18,258	15.240	18,258	12,903	132	547		4,552		4,552		L	12/02/2016
235825205	DANA INC			361.000	11,556	32.010	11,556	6,241		87		4,704		4,704		L	12/02/2016
235851102	DANAHER CORP			210.000	19,492	92.820	19,492	16,449	29	88		3,146		3,146		L	12/29/2016
237194105	DARDEN RESTAURANTS INC			40.000	3,841	96.020	3,841	2,953		95		932		932		L	12/29/2016
237266101	DARLING INGREDIENTS INC			321.000	5,820	18.130	5,820	4,242				1,676		1,676		L	12/02/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
23918K108	DAVITA INC			50.000	3,613	72.250	3,613	3,222				403		403		L	12/29/2016
244199105	DEERE & CO			110.000	17,216	156.510	17,216	11,549	66	186		5,717		5,717		L	12/29/2016
247361702	DELTA AIR LINES INC			230.000	12,880	56.000	12,880	11,395		233		1,566		1,566		L	12/29/2016
24906P109	DENTSPLY SIRONA INC			80.000	5,266	65.830	5,266	4,681	7	21		648		648		L	12/29/2016
25179M103	DEVON ENERGY CORP			190.000	7,866	41.400	7,866	8,684		46		(811)		(811)		L	12/29/2016
252131107	DEXCOM INC			354.000	20,316	57.390	20,316	21,125				405		405		L	09/28/2017
253868103	DIGITAL REALTY TRUST INC			70.000	7,973	113.900	7,973	7,279	74	140		710		710		L	12/29/2016
25456K101	DIPLOMAT PHARMACY INC			1,479.000	29,684	20.070	29,684	21,235				8,449		8,449		L	02/06/2017
254709108	DISCOVER FINANCIAL SERVICES			120.000	9,230	76.920	9,230	8,600		156		580		580		L	12/29/2016
25470F104	DISCOVERY COMMUNICATIONS INC			60.000	1,343	22.380	1,343	1,666				(302)		(302)		L	12/29/2016
25470F302	DISCOVERY COMMUNICATIONS INC			70.000	1,482	21.170	1,482	1,898				(393)		(393)		L	12/29/2016
25470M109	DISH NETWORK CORP			80.000	3,820	47.750	3,820	5,049				(1,229)		(1,229)		L	03/20/2017
256677105	DOLLAR GENERAL CORP			90.000	8,371	93.010	8,371	6,678		70		1,705		1,705		L	12/29/2016
256746108	DOLLAR TREE INC			80.000	8,585	107.310	8,585	6,153				2,410		2,410		L	12/29/2016
25746U109	DOMINION RESOURCES INC/VA			220.000	17,833	81.060	17,833	17,013		660		956		956		L	12/29/2016
260003108	DOVER CORP			50.000	5,050	100.990	5,050	3,749		91		1,303		1,303		L	12/29/2016
26078J100	DOWDUPONT INC			790.000	56,264	71.220	56,264	46,299		300		9,965		9,965		L	09/01/2017
23331A109	DR HORTON INC			120.000	6,128	51.070	6,128	3,308		51		2,849		2,849		L	12/29/2016
26138E109	DR PEPPER SNAPPLE GROUP INC			60.000	5,824	97.060	5,824	5,465	41	104		383		383		L	12/29/2016
262037104	DRIL-QUIP INC			129.000	6,153	47.700	6,153	6,998				(1,093)		(1,093)		L	08/07/2017
233331107	DTE ENERGY CO			60.000	6,568	109.460	6,568	6,042	71	126		529		529		L	12/29/2016
26441C204	DUKE ENERGY CORP			240.000	20,186	84.110	20,186	18,796		812		1,463		1,463		L	12/29/2016
23355L106	DXC TECHNOLOGY CO			92.000	8,731	94.900	8,731	6,875	18	33		1,856		1,856		L	04/03/2017
233377407	DXP ENTERPRISES INC/TX			338.000	9,995	29.570	9,995	11,320				(1,284)		(1,284)		L	11/07/2017
269246401	E*TRADE FINANCIAL CORP			306.000	15,168	49.570	15,168	10,632				4,566		4,566		L	12/02/2016
26969P108	EAGLE MATERIALS INC			227.000	25,719	113.300	25,719	22,565	46	91		3,353		3,353		L	12/02/2016
277432100	EASTMAN CHEMICAL CO			50.000	4,632	92.640	4,632	3,774	34	77		872		872		L	12/29/2016
G29183103	EATON CORP PLC		C	150.000	11,852	79.010	11,852	10,109		288		1,788		1,788		L	12/29/2016
278642103	EBAY INC			340.000	12,832	37.740	12,832	10,175				2,737		2,737		L	12/29/2016
278865100	ECOLAB INC			80.000	10,734	134.180	10,734	9,416	41	89		1,357		1,357		L	12/29/2016
281020107	EDISON INTERNATIONAL			120.000	7,589	63.240	7,589	8,660	73	195		(1,050)		(1,050)		L	12/29/2016
28176E108	EDWARDS LIFESCIENCES CORP			295.000	33,249	112.710	33,249	25,439				5,608		5,608		L	12/02/2016
285512109	ELECTRONIC ARTS INC			168.000	17,650	105.060	17,650	13,591				4,078		4,078		L	12/02/2016
532457108	ELI LILLY & CO			330.000	27,872	84.460	27,872	24,304		686		3,600		3,600		L	12/29/2016
28849P100	ELLIE MAE INC			203.000	18,148	89.400	18,148	16,466				1,161		1,161		L	12/02/2016
291011104	EMERSON ELECTRIC CO			220.000	15,332	69.690	15,332	12,341		424		3,067		3,067		L	12/29/2016
292562105	ENCORE WIRE CORP			209.000	10,168	48.650	10,168	8,792		17		1,108		1,108		L	12/02/2016
29364G103	ENTERGY CORP			70.000	5,697	81.390	5,697	5,113		245		554		554		L	12/29/2016
29414D100	ENVISION HEALTHCARE CORP			40.000	1,382	34.560	1,382	2,571				(1,149)		(1,149)		L	12/29/2016
26875P101	EOG RESOURCES INC			190.000	20,503	107.910	20,503	19,072		126		1,347		1,347		L	12/29/2016
26884L109	EQT CORP			70.000	3,984	56.920	3,984	4,481		8		(484)		(484)		L	12/29/2016
294429105	EQUIFAX INC			40.000	4,717	117.920	4,717	4,762		62		(12)		(12)		L	12/29/2016
29444U700	EQUINIX INC			26.000	11,784	453.220	11,784	9,576		196		2,232		2,232		L	03/20/2017
29476L107	EQUITY RESIDENTIAL			140.000	8,928	63.770	8,928	8,929	71	212		(83)		(83)		L	12/29/2016
297178105	ESSEX PROPERTY TRUST INC			22.000	5,310	241.370	5,310	5,061	39	116		195		195		L	12/29/2016
518439104	ESTEE LAUDER COS INC/THE			70.000	8,907	127.240	8,907	5,404		98		3,553		3,553		L	12/29/2016
B38564108	EURONAV NV		C	594.000	5,495	9.250	5,495	4,708		23		787		787		L	07/19/2017
298736109	EURONET WORLDWIDE INC			124.000	10,449	84.270	10,449	9,069				1,468		1,468		L	12/23/2016
G3223R108	EVEREST RE GROUP LTD		C	107.000	23,675	221.260	23,675	23,425		493		(302)		(302)		L	06/19/2017
30040W108	EVERSOURCE ENERGY			120.000	7,582	63.180	7,582	6,634		228		954		954		L	12/29/2016
30161N101	EXELON CORP			340.000	13,399	39.410	13,399	12,138		445		1,333		1,333		L	12/29/2016
30212P303	EXPEDIA INC			40.000	4,791	119.770	4,791	4,533		46		260		260		L	12/29/2016
302130109	EXPEDITORS INTERNATIONAL OF WA			60.000	3,881	64.690	3,881	3,178		50		704		704		L	12/29/2016
30219G108	EXPRESS SCRIPTS HOLDING CO			190.000	14,182	74.640	14,182	13,198				1,112		1,112		L	12/29/2016
30225T102	EXTRA SPACE STORAGE INC			40.000	3,498	87.450	3,498	3,033		133		408		408		L	12/29/2016
30231G102	EXXON MOBIL CORP			1,420.000	118,769	83.640	118,769	127,765		4,247		(8,852)		(8,852)		L	03/20/2017
315616102	F5 NETWORKS INC			20.000	2,624	131.220	2,624	2,895				(270)		(270)		L	12/29/2016
30303M102	FACEBOOK INC			800.000	141,168	176.460	141,168	94,482				47,850		47,850		L	03/20/2017
311900104	FASTENAL CO			100.000	5,469	54.690	5,469	4,728		128		771		771		L	12/29/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
313747206	FEDERAL REALTY INVESTMENT TRUS			20.000	2,656	132.810	2,656	2,804	20	59		(186)		(186)		L	12/29/2016
31428X106	FEDEX CORP			81.000	20,213	249.540	20,213	15,183	48	112		5,092		5,092		L	12/29/2016
G33856108	FERROGLOBE PLC		C	3,108.000	50,350	16.200	50,350	35,137				16,983		16,983		L	12/02/2016
31620M106	FIDELITY NATIONAL INFORMATION			110.000	10,350	94.090	10,350	8,468		131		2,030		2,030		L	12/29/2016
316773100	FIFTH THIRD BANCORP			260.000	7,888	30.340	7,888	6,964	42	114		876		876		L	12/29/2016
318672706	FIRST BANCORP/PUERTO RICO		C	1,852.000	9,445	5.100	9,445	10,096				(651)		(651)		L	06/30/2017
320517105	FIRST HORIZON NATIONAL CORP			430.000	8,596	19.990	8,596	8,836				(241)		(241)		L	12/19/2017
337932107	FIRSTENERGY CORP			150.000	4,593	30.620	4,593	4,666		216		(53)		(53)		L	12/29/2016
337738108	FISERV INC			70.000	9,179	131.130	9,179	7,506				1,740		1,740		L	12/29/2016
Y2573F102	FLEX LTD		C	1,452.000	26,121	17.990	26,121	20,873				5,256		5,256		L	12/02/2016
302445101	FLIR SYSTEMS INC			50.000	2,331	46.620	2,331	1,818		30		522		522		L	12/29/2016
34354P105	FLOWSERVE CORP			50.000	2,107	42.130	2,107	2,396		29		(296)		(296)		L	12/29/2016
343412102	FLUOR CORP			50.000	2,583	51.650	2,583	2,635	11	32		(44)		(44)		L	12/29/2016
302491303	FMC CORP			436.000	41,272	94.660	41,272	24,618	72	280		16,612		16,612		L	12/02/2016
344849104	FOOT LOCKER INC			50.000	2,344	46.880	2,344	3,548		60		(1,201)		(1,201)		L	12/29/2016
345370860	FORD MOTOR CO			1,330.000	16,612	12.490	16,612	16,349		865		479		479		L	12/29/2016
34960W106	FORTERRA INC			1,912.000	21,223	11.100	21,223	10,129				11,094		11,094		L	08/03/2017
34959J108	FORTIVE CORP			100.000	7,235	72.350	7,235	5,380		29		1,872		1,872		L	12/29/2016
34964C106	FORTUNE BRANDS HOME & SECURITY			50.000	3,422	68.440	3,422	2,700		36		749		749		L	12/29/2016
354613101	FRANKLIN RESOURCES INC			130.000	5,633	43.330	5,633	5,118	30	78		488		488		L	12/29/2016
35671D857	FREEPORT-MCMORAN INC			450.000	8,532	18.960	8,532	6,014				2,597		2,597		L	12/29/2016
364760108	GAP INC/THE			80.000	2,725	34.060	2,725	1,813		74		930		930		L	12/29/2016
H2906T109	GARMIN LTD		C	40.000	2,383	59.570	2,383	1,958		82		443		443		L	12/29/2016
366651107	GARTNER INC			30.000	3,695	123.150	3,695	3,421				274		274		L	05/09/2017
G37585109	GASLOG LTD		C	1,120.000	24,920	22.250	24,920	17,078		426		7,842		7,842		L	03/09/2017
369550108	GENERAL DYNAMICS CORP			91.000	18,514	203.450	18,514	15,720		298		2,802		2,802		L	12/29/2016
369604103	GENERAL ELECTRIC CO			3,000.000	52,350	17.450	52,350	95,385	360	2,160		(42,450)		(42,450)		L	12/29/2016
370334104	GENERAL MILLS INC			200.000	11,858	59.290	11,858	12,471		388		(496)		(496)		L	12/29/2016
37045V100	GENERAL MOTORS CO			440.000	18,036	40.990	18,036	15,503		695		2,706		2,706		L	12/29/2016
372460105	GENUINE PARTS CO			50.000	4,751	95.010	4,751	4,806	41	101		(27)		(27)		L	12/29/2016
36174X101	GGP INC			200.000	4,678	23.390	4,678	4,929	44	132		(318)		(318)		L	12/29/2016
375558103	GILEAD SCIENCES INC			440.000	31,522	71.640	31,522	31,774		941		13		13		L	12/29/2016
37951D102	GLOBAL EAGLE ENTERTAINMENT INC			4,955.000	11,347	2.290	11,347	27,802				(16,688)		(16,688)		L	03/14/2017
37940X102	GLOBAL PAYMENTS INC			212.000	21,251	100.240	21,251	14,534		9		6,536		6,536		L	12/02/2016
38046C109	GOGO INC			1,288.000	14,529	11.280	14,529	11,844				2,660		2,660		L	11/07/2017
G9456A100	GOLAR LNG LTD		C	257.000	7,661	29.810	7,661	5,501	14	13		2,161		2,161		L	08/04/2017
38141G104	GOLDMAN SACHS GROUP INC/THE			116.000	29,552	254.760	29,552	27,510		354		1,775		1,775		L	12/29/2016
382550101	GOODYEAR TIRE & RUBBER CO/THE			100.000	3,231	32.310	3,231	3,112		44		144		144		L	12/29/2016
387328107	GRANITE CONSTRUCTION INC			255.000	16,175	63.430	16,175	13,752	33	98		2,977		2,977		L	06/27/2017
388689101	GRAPHIC PACKAGING HOLDING CO			1,000.000	15,450	15.450	15,450	12,600	84	224		2,888		2,888		L	12/30/2016
39304D102	GREEN DOT CORP			408.000	24,586	60.260	24,586	9,739				14,978		14,978		L	12/02/2016
395259104	GREENHILL & CO INC			529.000	10,316	19.500	10,316	12,901		544		(2,465)		(2,465)		L	09/13/2017
093671105	H&R BLOCK INC			70.000	1,835	26.220	1,835	1,631	17	49		226		226		L	12/29/2016
406216101	HALLIBURTON CO			300.000	14,661	48.870	14,661	16,175		220		(1,566)		(1,566)		L	12/29/2016
410345102	HANESBRANDS INC			130.000	2,718	20.910	2,718	2,790		78		(86)		(86)		L	12/29/2016
412822108	HARLEY-DAVIDSON INC			70.000	3,562	50.880	3,562	4,064		102		(522)		(522)		L	12/29/2016
413875105	HARRIS CORP			40.000	5,666	141.650	5,666	4,118		88		1,567		1,567		L	12/29/2016
416515104	HARTFORD FINANCIAL SERVICES GR			140.000	7,879	56.280	7,879	6,664	35	97		1,208		1,208		L	12/29/2016
418056107	HASBRO INC			40.000	3,636	90.890	3,636	3,110		89		524		524		L	12/29/2016
419879101	HAWAIIAN HOLDINGS INC			143.000	5,699	39.850	5,699	7,323		17		(2,452)		(2,452)		L	12/02/2016
40412C101	HCA HOLDINGS INC			90.000	7,906	87.840	7,906	6,641				1,244		1,244		L	12/29/2016
40414L109	HCP INC			170.000	4,434	26.080	4,434	5,003		252		(619)		(619)		L	12/29/2016
423452101	HELMERICH & PAYNE INC			40.000	2,586	64.640	2,586	3,111		112		(510)		(510)		L	12/29/2016
806407102	HENRY SCHEIN INC			42.000	2,935	69.880	2,935	3,190				(235)		(235)		L	12/29/2016
427866108	HERSHEY CO/THE			50.000	5,676	113.510	5,676	5,194		127		504		504		L	12/29/2016
42809H107	HESS CORP			100.000	4,747	47.470	4,747	6,257		100		(1,482)		(1,482)		L	12/29/2016
42824C109	HEWLETT PACKARD ENTERPRISE CO			610.000	8,760	14.360	8,760	8,169	46	119		621		621		L	12/29/2016
43300A203	HILTON WORLDWIDE HOLDINGS INC			60.000	4,792	79.860	4,792	4,000		18		792		792		L	06/19/2017
436440101	HOLOGIC INC			100.000	4,275	42.750	4,275	4,022				263		263		L	12/29/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
437076102	HOME DEPOT INC/THE			391.000	74,106	189.530	74,106	52,831		1,384		21,535		21,535		L	03/20/2017
438516106	HONEYWELL INTERNATIONAL INC			250.000	38,340	153.360	38,340	29,192		672		9,182		9,182		L	12/29/2016
440452100	HORMEL FOODS CORP			90.000	3,275	36.390	3,275	3,174		61		142		142		L	12/29/2016
44107P104	HOST HOTELS & RESORTS INC			260.000	5,161	19.850	5,161	4,864	65	156		263		263		L	12/29/2016
40434L105	HP INC			600.000	12,606	21.010	12,606	8,973	84	239		3,702		3,702		L	12/29/2016
444859102	HUMANA INC			47.000	11,659	248.070	11,659	9,560	19	70		2,057		2,057		L	12/29/2016
446150104	HUNTINGTON BANCSHARES INC/OH			290.000	4,222	14.560	4,222	3,796	32	70		389		389		L	12/29/2016
45168D104	IDEXX LABORATORIES INC			30.000	4,691	156.380	4,691	4,552				139		139		L	03/20/2017
G47567105	IHS MARKIT LTD		C	100.000	4,515	45.150	4,515	4,773				(258)		(258)		L	06/19/2017
452308109	ILLINOIS TOOL WORKS INC			100.000	16,685	166.850	16,685	12,224	78	208		4,439		4,439		L	12/29/2016
452327109	ILLUMINA INC			135.000	29,496	218.490	29,496	17,522				11,984		11,984		L	05/09/2017
45245E109	IMAX CORP		C	603.000	13,959	23.150	13,959	18,072				(4,274)		(4,274)		L	05/17/2017
45337C102	INCYTE CORP			60.000	5,683	94.710	5,683	8,844				(3,162)		(3,162)		L	03/20/2017
45667G103	INFINERA CORP			1,105.000	6,995	6.330	6,995	9,786				(2,632)		(2,632)		L	12/12/2016
G47791101	INGERSOLL-RAND PLC		C	80.000	7,135	89.190	7,135	6,032		116		1,132		1,132		L	12/29/2016
45774N108	INNOPHOS HOLDINGS INC			137.000	6,402	46.730	6,402	7,309		263		(758)		(758)		L	12/02/2016
45784P101	INSULET CORP			851.000	58,719	69.000	58,719	28,356				26,653		26,653		L	12/02/2016
458118106	INTEGRATED DEVICE TECHNOLOGY I			657.000	19,533	29.730	19,533	14,788				4,056		4,056		L	04/07/2017
458140100	INTEL CORP			1,580.000	72,933	46.160	72,933	57,931		1,702		15,626		15,626		L	12/29/2016
45866F104	INTERCONTINENTAL EXCHANGE INC			200.000	14,112	70.560	14,112	11,309		164		2,828		2,828		L	12/29/2016
458665304	INTERFACE INC			558.000	14,034	25.150	14,034	9,547		140		3,728		3,728		L	02/08/2017
459200101	INTERNATIONAL BUSINESS MACHINE			283.000	43,418	153.420	43,418	46,956		1,622		(3,380)		(3,380)		L	12/29/2016
459506101	INTERNATIONAL FLAVORS & FRAGRA			30.000	4,578	152.610	4,578	3,567	21	59		1,043		1,043		L	12/29/2016
460146103	INTERNATIONAL PAPER CO			150.000	8,691	57.940	8,691	8,008		279		732		732		L	12/29/2016
460690100	INTERPUBLIC GROUP OF COS INC/T			130.000	2,621	20.160	2,621	3,081		94		(423)		(423)		L	12/29/2016
461202103	INTUIT INC			80.000	12,622	157.780	12,622	9,206		113		3,454		3,454		L	12/29/2016
46120E602	INTUITIVE SURGICAL INC			37.000	13,503	364.940	13,503	7,860				5,681		5,681		L	12/29/2016
G491BT108	INVESCO LTD		C	150.000	5,481	36.540	5,481	4,518		173		930		930		L	12/29/2016
46266C105	IQVIA HOLDINGS INC			50.000	4,895	97.900	4,895	4,759				136		136		L	11/15/2017
46284V101	IRON MOUNTAIN INC			90.000	3,396	37.730	3,396	2,925	53	149		473		473		L	12/29/2016
465741106	ITRON INC			379.000	25,848	68.200	25,848	23,982				2,028		2,028		L	12/02/2016
466313103	JABIL CIRCUIT INC			957.000	25,121	26.250	25,121	19,627		306		2,469		2,469		L	12/02/2016
469814107	JACOBS ENGINEERING GROUP INC			40.000	2,638	65.960	2,638	2,291		24		358		358		L	12/29/2016
445658107	JB HUNT TRANSPORT SERVICES INC			30.000	3,449	114.980	3,449	2,923		28		537		537		L	12/29/2016
477143101	JETBLUE AIRWAYS CORP			837.000	18,699	22.340	18,699	17,589				(67)		(67)		L	12/02/2016
832696405	JM SMUCKER CO/THE			40.000	4,970	124.240	4,970	5,255		115		(260)		(260)		L	12/29/2016
478160104	JOHNSON & JOHNSON			900.000	125,748	139.720	125,748	104,364		2,980		21,929		21,929		L	12/29/2016
G51502105	JOHNSON CONTROLS INTERNATIONAL		C	320.000	12,195	38.110	12,195	13,285	88	192		(986)		(986)		L	12/29/2016
46625H100	JPMORGAN CHASE & CO			1,160.000	124,050	106.940	124,050	99,048		2,366		23,954		23,954		L	12/29/2016
48203R104	JUNIPER NETWORKS INC			130.000	3,705	28.500	3,705	3,677		52		31		31		L	12/29/2016
485170302	KANSAS CITY SOUTHERN			30.000	3,157	105.220	3,157	2,529	11	31		611		611		L	12/29/2016
48242W106	KBR INC			430.000	8,527	19.830	8,527	6,424	38	59		2,103		2,103		L	06/07/2017
487836108	KELLOGG CO			80.000	5,438	67.980	5,438	5,914		170		(458)		(458)		L	12/29/2016
493267108	KEYCORP			350.000	7,060	20.170	7,060	6,311		133		665		665		L	12/29/2016
494368103	KIMBERLY-CLARK CORP			110.000	13,273	120.660	13,273	12,802	136	303		547		547		L	12/29/2016
49446R109	KIMCO REALTY CORP			130.000	2,360	18.150	2,360	3,233	36	105		(911)		(911)		L	12/29/2016
49456B101	KINDER MORGAN INC/DE			700.000	12,649	18.070	12,649	14,585		350		(1,848)		(1,848)		L	12/29/2016
497266106	KIRBY CORP			186.000	12,425	66.800	12,425	12,118				56		56		L	12/02/2016
482480100	KLA-TENCOR CORP			50.000	5,254	105.070	5,254	3,936		113		1,320		1,320		L	12/29/2016
499049104	KNIGHT-SWIFT TRANSPORTATION HO			364.000	15,914	43.720	15,914	12,997		25		2,917		2,917		L	09/11/2017
500255104	KOHL'S CORP			70.000	3,796	54.230	3,796	3,479		154		340		340		L	12/29/2016
500754106	KRAFT HEINZ CO/THE			200.000	15,552	77.760	15,552	17,613		490		(1,912)		(1,912)		L	12/29/2016
50077C106	KRATON CORP			957.000	46,099	48.170	46,099	29,716				18,843		18,843		L	12/02/2016
501044101	KROGER CO/THE			340.000	9,333	27.450	9,333	11,810		167		(2,400)		(2,400)		L	12/29/2016
501797104	L BRANDS INC			90.000	5,420	60.220	5,420	5,956		216		(506)		(506)		L	12/29/2016
502413107	L3 TECHNOLOGIES INC			26.000	5,144	197.850	5,144	3,961		78		1,189		1,189		L	12/29/2016
50540R409	LABORATORY CORP OF AMERICA HOL			30.000	4,785	159.510	4,785	3,837				934		934		L	12/29/2016
512807108	LAM RESEARCH CORP			53.000	9,756	184.070	9,756	6,005	33	65		3,797		3,797		L	09/18/2017
524660107	LEGGETT & PLATT INC			50.000	2,387	47.730	2,387	2,484	18	53		(58)		(58)		L	12/29/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
526057104	LENNAR CORP			80.000	5,059	63.240	5,059	3,391		13		1,695		1,695		L	12/29/2016
527288104	LEUCADIA NATIONAL CORP			882.000	23,364	26.490	23,364	19,976		288		2,858		2,858		L	12/29/2016
534187109	LINCOLN NATIONAL CORP			70.000	5,381	76.870	5,381	4,610		81		742		742		L	12/29/2016
535919500	LIONS GATE ENTERTAINMENT CORP		C	654.000	20,758	31.740	20,758	16,364				3,781		3,781		L	08/04/2017
501889208	LKQ CORP			110.000	4,474	40.670	4,474	3,396				1,102		1,102		L	12/29/2016
539830109	LOCKHEED MARTIN CORP			82.000	26,326	321.050	26,326	20,607		634		5,718		5,718		L	03/20/2017
540424108	LOEWS CORP			100.000	5,003	50.030	5,003	4,708		25		320		320		L	12/29/2016
546347105	LOUISIANA-PACIFIC CORP			383.000	10,058	26.260	10,058	7,515				2,807		2,807		L	12/02/2016
548661107	LOWE'S COS INC			280.000	26,023	92.940	26,023	20,026		426		6,110		6,110		L	12/29/2016
50212V100	LPL FINANCIAL HOLDINGS INC			283.000	16,171	57.140	16,171	12,844		189		4,306		4,306		L	10/27/2017
50216C108	LSI INDUSTRIES INC			759.000	5,222	6.880	5,222	7,213		152		(2,171)		(2,171)		L	12/02/2016
N53745100	LYONDELLBASELL INDUSTRIES NV		C	110.000	12,135	110.320	12,135	9,400		373		2,741		2,741		L	06/19/2017
55261F104	M&T BANK CORP			48.000	8,208	170.990	8,208	7,523		148		636		636		L	12/29/2016
554382101	MACERICH CO/THE			40.000	2,627	65.680	2,627	2,787		115		(206)		(206)		L	12/29/2016
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL			796.000	25,902	32.540	25,902	30,719				(4,817)		(4,817)		L	05/11/2017
55608B105	MACQUARIE INFRASTRUCTURE CORP			490.000	31,458	64.200	31,458	34,850		864		(3,392)		(3,392)		L	07/26/2017
55616P104	MACY'S INC			110.000	2,771	25.190	2,771	3,957	42	125		(1,168)		(1,168)		L	12/29/2016
565849106	MARATHON OIL CORP			310.000	5,248	16.930	5,248	5,430		62		(118)		(118)		L	12/29/2016
56585A102	MARATHON PETROLEUM CORP			160.000	10,557	65.980	10,557	8,033		243		2,501		2,501		L	12/29/2016
567908108	MARINEMAX INC			304.000	5,746	18.900	5,746	5,765				(137)		(137)		L	12/02/2016
571903202	MARRIOTT INTERNATIONAL INC/MD			100.000	13,573	135.730	13,573	8,332		136		5,305		5,305		L	12/29/2016
571748102	MARSH & MCLENNAN COS INC			170.000	13,836	81.390	13,836	11,526		243		2,346		2,346		L	12/29/2016
573284106	MARTIN MARIETTA MATERIALS INC			93.000	20,557	221.040	20,557	20,613		154		106		106		L	12/29/2016
574599106	MASCO CORP			120.000	5,273	43.940	5,273	3,828		49		1,478		1,478		L	12/29/2016
576323109	MASTEC INC			932.000	45,621	48.950	45,621	34,797				9,972		9,972		L	12/02/2016
57636Q104	MASTERCARD INC			310.000	46,922	151.360	46,922	32,141		273		14,914		14,914		L	12/29/2016
577081102	MATTEL INC			120.000	1,846	15.380	1,846	3,305		109		(1,460)		(1,460)		L	12/29/2016
57772K101	MAXIM INTEGRATED PRODUCTS INC			369.000	19,291	52.280	19,291	13,966		509		5,059		5,059		L	12/02/2016
579780206	MCCORMICK & CO INC/MD			40.000	4,076	101.910	4,076	3,749	21	56		343		343		L	12/29/2016
580135101	MCDONALD'S CORP			267.000	45,956	172.120	45,956	32,898		1,023		13,457		13,457		L	12/29/2016
58155Q103	MCKESSON CORP			70.000	10,917	155.950	10,917	9,974	31	63		1,085		1,085		L	12/29/2016
G5960L103	MEDTRONIC PLC		C	460.000	37,145	80.750	37,145	32,970	212	497		4,379		4,379		L	12/29/2016
58933Y105	MERCK & CO INC			920.000	51,768	56.270	51,768	54,450	485	1,297		(2,392)		(2,392)		L	12/29/2016
59001K100	MERITOR INC			1,026.000	24,070	23.460	24,070	12,924				11,327		11,327		L	12/02/2016
59156R108	METLIFE INC			360.000	18,202	50.560	18,202	17,275		576		856		856		L	12/29/2016
592688105	METTLER-TOLEDO INTERNATIONAL I			8.000	4,956	619.520	4,956	3,425				1,543		1,543		L	12/29/2016
552953101	MGM RESORTS INTERNATIONAL			140.000	4,675	33.390	4,675	4,551		15		124		124		L	09/18/2017
G60754101	MICHAEL KORS HOLDINGS LTD		C	60.000	3,777	62.950	3,777	2,569				1,198		1,198		L	12/29/2016
595017104	MICROCHIP TECHNOLOGY INC			80.000	7,030	87.880	7,030	5,178		116		1,898		1,898		L	12/29/2016
595112103	MICRON TECHNOLOGY INC			400.000	16,448	41.120	16,448	9,176				7,411		7,411		L	12/29/2016
594918104	MICROSOFT CORP			2,600.000	222,404	85.540	222,404	163,867		4,118		60,666		60,666		L	06/19/2017
59522J103	MID-AMERICA APARTMENT COMMUNIT			40.000	4,022	100.560	4,022	3,884		139		106		106		L	12/29/2016
607828100	MODINE MANUFACTURING CO			492.000	9,938	20.200	9,938	6,749				2,608		2,608		L	12/02/2016
608190104	MOHAWK INDUSTRIES INC			20.000	5,518	275.900	5,518	4,060				1,494		1,494		L	12/29/2016
60871R209	MOLSON COORS BREWING CO			60.000	4,924	82.070	4,924	5,872		98		(914)		(914)		L	12/29/2016
609207105	MONDELEZ INTERNATIONAL INC			510.000	21,828	42.800	21,828	22,855	112	306		(780)		(780)		L	12/29/2016
609839105	MONOLITHIC POWER SYSTEMS INC			366.000	41,124	112.360	41,124	27,970	73	293		11,137		11,137		L	12/02/2016
61166W101	MONSANTO CO			150.000	17,517	116.780	17,517	15,828		324		1,736		1,736		L	12/29/2016
61174X109	MONSTER BEVERAGE CORP			150.000	9,494	63.290	9,494	6,757				2,843		2,843		L	12/29/2016
615369105	MOODY'S CORP			50.000	7,381	147.610	7,381	4,736		76		2,667		2,667		L	12/29/2016
617446448	MORGAN STANLEY			470.000	24,661	52.470	24,661	19,728		423		4,803		4,803		L	12/29/2016
61945C103	MOSAIC CO/THE			130.000	3,336	25.660	3,336	3,782		78		(477)		(477)		L	12/29/2016
620076307	MOTOROLA SOLUTIONS INC			50.000	4,517	90.340	4,517	4,141	31	71		373		373		L	12/29/2016
55345K103	MRC GLOBAL INC			555.000	9,391	16.920	9,391	11,506				(1,854)		(1,854)		L	12/02/2016
N59465109	MYLAN NV		C	170.000	7,193	42.310	7,193	6,392				707		707		L	12/29/2016
62855J104	MYRIAD GENETICS INC			633.000	21,740	34.345	21,740	10,612				11,188		11,188		L	12/22/2016
631103108	NASDAQ INC			40.000	3,073	76.830	3,073	2,690		58		388		388		L	12/29/2016
637071101	NATIONAL OILWELL VARCO INC			140.000	5,043	36.020	5,043	5,294		28		(199)		(199)		L	12/29/2016
63938C108	NAVIENT CORP			100.000	1,332	13.320	1,332	1,635		64		(311)		(311)		L	12/29/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Y62132108	NAVIGATOR HOLDINGS LTD		C	550.000	5,418	9.850	5,418	5,785				(367)		(367)		L	09/11/2017
64110D104	NETAPP INC			100.000	5,532	55.320	5,532	3,561		78		2,005		2,005		L	12/29/2016
64110L106	NETFLIX INC			145.000	27,834	191.960	27,834	18,262				9,702		9,702		L	12/29/2016
651229106	NEWELL BRANDS INC			180.000	5,562	30.900	5,562	8,127		158		(2,475)		(2,475)		L	12/29/2016
651290108	NEWFIELD EXPLORATION CO			70.000	2,207	31.530	2,207	2,882				(628)		(628)		L	12/29/2016
651639106	NEWMONT MINING CORP			190.000	7,129	37.520	7,129	6,577		48		656		656		L	12/29/2016
65249B109	NEWS CORP			110.000	1,783	16.210	1,783	1,278		22		523		523		L	12/29/2016
65339F101	NEXTERA ENERGY INC			160.000	24,990	156.190	24,990	19,459		599		5,581		5,581		L	12/29/2016
G6518L108	NIELSEN HOLDINGS PLC		C	120.000	4,368	36.400	4,368	5,049		160		(666)		(666)		L	12/29/2016
654106103	NIKE INC			440.000	27,522	62.550	27,522	22,495	98	238		5,157		5,157		L	12/29/2016
65473P105	NISOURCE INC			80.000	2,054	25.670	2,054	1,775		56		282		282		L	12/29/2016
655044105	NOBLE ENERGY INC			160.000	4,662	29.140	4,662	6,127		64		(1,427)		(1,427)		L	12/29/2016
655664100	NORDSTROM INC			40.000	1,895	47.380	1,895	1,924		59		(22)		(22)		L	12/29/2016
655844108	NORFOLK SOUTHERN CORP			90.000	13,041	144.900	13,041	9,718		220		3,315		3,315		L	12/29/2016
665859104	NORTHERN TRUST CORP			70.000	6,992	99.890	6,992	6,189	34	83		759		759		L	12/29/2016
666807102	NORTHROP GRUMMAN CORP			57.000	17,494	306.910	17,494	13,322		230		4,170		4,170		L	12/29/2016
G66721104	NORWEGIAN CRUISE LINE HOLDINGS		C	50.000	2,663	53.250	2,663	2,781				(119)		(119)		L	12/19/2017
629377508	NRG ENERGY INC			100.000	2,848	28.480	2,848	1,249		12		1,622		1,622		L	12/29/2016
67020Y100	NUANCE COMMUNICATIONS INC			1,440.000	23,544	16.350	23,544	22,280				2,140		2,140		L	12/21/2016
670346105	NUCOR CORP			120.000	7,630	63.580	7,630	7,260	46	136		487		487		L	12/29/2016
67066G104	NVIDIA CORP			204.000	39,474	193.500	39,474	22,166		111		17,208		17,208		L	06/19/2017
674599105	OCCIDENTAL PETROLEUM CORP			260.000	19,152	73.660	19,152	18,468	223	581		728		728		L	06/19/2017
681919106	OMNICOM GROUP INC			80.000	5,826	72.830	5,826	6,867	54	132		(982)		(982)		L	12/29/2016
682189105	ON SEMICONDUCTOR CORP			890.000	18,637	20.940	18,637	9,889				7,280		7,280		L	12/02/2016
682680103	ONEOK INC			140.000	7,483	53.450	7,483	8,010		262		(499)		(499)		L	09/18/2017
68389X105	ORACLE CORP			1,030.000	48,698	47.280	48,698	40,000		742		9,095		9,095		L	12/29/2016
67103H107	O'REILLY AUTOMOTIVE INC			28.000	6,735	240.540	6,735	7,860				(1,036)		(1,036)		L	12/29/2016
693718108	PACCAR INC			120.000	8,530	71.080	8,530	7,741	156	119		862		862		L	12/29/2016
69404D108	PACIFIC BIOSCIENCES OF CALIFOR			1,174.000	3,099	2.640	3,099	3,640				(541)		(541)		L	06/15/2017
695156109	PACKAGING CORP OF AMERICA			30.000	3,617	120.550	3,617	3,511	19			105		105		L	09/18/2017
695263103	PACWEST BANCORP			133.000	6,703	50.400	6,703	6,897		266		(537)		(537)		L	12/02/2016
701094104	PARKER-HANNIFIN CORP			43.000	8,582	199.580	8,582	6,269		100		2,312		2,312		L	12/29/2016
704326107	PAYCHEX INC			110.000	7,489	68.080	7,489	6,753		211		792		792		L	12/29/2016
70450Y103	PAYPAL HOLDINGS INC			380.000	27,976	73.620	27,976	15,171				12,977		12,977		L	12/29/2016
G7S00T104	PENTAIR PLC		C	60.000	4,237	70.620	4,237	3,386		83		873		873		L	12/29/2016
713448108	PEPSICO INC			470.000	56,362	119.920	56,362	49,414	435	1,096		7,066		7,066		L	06/19/2017
714046109	PERKINELMER INC			40.000	2,925	73.120	2,925	2,091		11		839		839		L	12/29/2016
G97822103	PERRIGO CO PLC		C	40.000	3,486	87.160	3,486	3,316		20		157		157		L	12/29/2016
717081103	PFIZER INC			2,040.000	73,889	36.220	73,889	66,364		2,611		7,630		7,630		L	12/29/2016
69331C108	PG&E CORP			190.000	8,518	44.830	8,518	11,581		295		(3,029)		(3,029)		L	12/29/2016
718172109	PHILIP MORRIS INTERNATIONAL IN			520.000	54,938	105.650	54,938	48,257	556	1,628		6,838		6,838		L	12/29/2016
718546104	PHILLIPS 66			140.000	14,161	101.150	14,161	12,067		369		2,115		2,115		L	06/19/2017
723787107	PIONEER NATURAL RESOURCES CO			56.000	9,680	172.850	9,680	10,177		4		(425)		(425)		L	03/20/2017
72703H101	PLANET FITNESS INC			402.000	13,921	34.630	13,921	8,137				5,784		5,784		L	01/03/2017
72766Q105	PLATFORM SPECIALTY PRODUCTS CO			486.000	4,821	9.920	4,821	5,025				(204)		(204)		L	01/09/2017
693475105	PNC FINANCIAL SERVICES GROUP I			160.000	23,086	144.290	23,086	18,511		416		4,373		4,373		L	12/29/2016
733174700	POPULAR INC		C	496.000	17,603	35.490	17,603	20,505	141	402		(4,132)		(4,132)		L	12/02/2016
693506107	PPG INDUSTRIES INC			80.000	9,346	116.820	9,346	7,587		136		1,765		1,765		L	12/29/2016
69351T106	PPL CORP			240.000	7,428	30.950	7,428	8,219	95	284		(744)		(744)		L	12/29/2016
69354N106	PRA GROUP INC			230.000	7,636	33.200	7,636	8,116				(480)		(480)		L	12/04/2017
74005P104	PRAXAIR INC			90.000	13,921	154.680	13,921	10,578		284		3,374		3,374		L	12/29/2016
741503403	PRICELINE GROUP INC/THE			16.000	27,804	1,737.740	27,804	23,920				4,038		4,038		L	03/20/2017
74251V102	PRINCIPAL FINANCIAL GROUP INC			90.000	6,350	70.560	6,350	5,196		173		1,143		1,143		L	12/29/2016
742718109	PROCTER & GAMBLE CO/THE			850.000	78,098	91.880	78,098	71,714		2,328		6,630		6,630		L	12/29/2016
743315103	PROGRESSIVE CORP/THE			200.000	11,264	56.320	11,264	7,103		136		4,164		4,164		L	12/29/2016
74340W103	PROLOGIS INC			190.000	12,257	64.510	12,257	9,936		334		2,227		2,227		L	12/29/2016
744320102	PRUDENTIAL FINANCIAL INC			140.000	16,097	114.980	16,097	14,571		405		1,486		1,486		L	12/29/2016
744573106	PUBLIC SERVICE ENTERPRISE GROU			180.000	9,270	51.500	9,270	7,922		310		1,372		1,372		L	12/29/2016
74460D109	PUBLIC STORAGE			49.000	10,241	209.000	10,241	10,816		395		(680)		(680)		L	03/20/2017

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
745867101	PULTEGROUP INC			80.000	2,660	33.250	2,660	1,485	7	22		1,190		1,190		L	12/29/2016
693656100	PVH CORP			20.000	2,744	137.210	2,744	1,815		3		939		939		L	12/29/2016
N72482123	QIAGEN NV		C	458.000	14,166	30.930	14,166	12,505				852		852		L	04/11/2017
74736K101	QORVO INC			649.000	43,223	66.600	43,223	33,029				9,002		9,002		L	12/29/2016
747525103	QUALCOMM INC			500.000	32,010	64.020	32,010	32,912		1,120		(590)		(590)		L	12/29/2016
74762E102	QUANTA SERVICES INC			50.000	1,956	39.110	1,956	1,726				213		213		L	12/29/2016
74834L100	QUEST DIAGNOSTICS INC			50.000	4,925	98.490	4,925	4,590		90		330		330		L	12/29/2016
74837P108	QUICKLOGIC CORP			5,282.000	9,191	1.740	9,191	7,860				1,330		1,330		L	03/23/2017
751212101	RALPH LAUREN CORP			20.000	2,074	103.690	2,074	1,815	10	30		267		267		L	12/29/2016
75281A109	RANGE RESOURCES CORP			70.000	1,194	17.060	1,194	2,381		6		(1,211)		(1,211)		L	12/29/2016
753422104	RAPID7 INC			217.000	4,049	18.660	4,049	3,269				780		780		L	08/02/2017
754730109	RAYMOND JAMES FINANCIAL INC			276.000	24,647	89.300	24,647	20,331		234		5,187		5,187		L	03/20/2017
755111507	RAYTHEON CO			96.000	18,034	187.850	18,034	13,730		300		4,402		4,402		L	12/29/2016
756109104	REALTY INCOME CORP			100.000	5,702	57.020	5,702	5,681	21	232		(46)		(46)		L	12/29/2016
756577102	RED HAT INC			60.000	7,206	120.100	7,206	4,209				3,024		3,024		L	12/29/2016
758849103	REGENCY CENTERS CORP			40.000	2,767	69.180	2,767	2,680		64		87		87		L	03/20/2017
75886F107	REGENERON PHARMACEUTICALS INC			25.000	9,399	375.960	9,399	9,451				139		139		L	12/29/2016
7591EP100	REGIONS FINANCIAL CORP			350.000	6,048	17.280	6,048	4,973	32	79		1,022		1,022		L	12/29/2016
760759100	REPUBLIC SERVICES INC			80.000	5,409	67.610	5,409	4,572	28	79		845		845		L	12/29/2016
761152107	RESMED INC			50.000	4,235	84.690	4,235	3,988		18		246		246		L	09/18/2017
770323103	ROBERT HALF INTERNATIONAL INC			50.000	2,777	55.540	2,777	2,439		48		338		338		L	12/29/2016
773903109	ROCKWELL AUTOMATION INC			42.000	8,247	196.350	8,247	5,652		131		2,602		2,602		L	12/29/2016
774341101	ROCKWELL COLLINS INC			50.000	6,781	135.620	6,781	4,798		63		2,018		2,018		L	05/09/2017
775133101	ROGERS CORP			280.000	45,338	161.920	45,338	20,378				23,831		23,831		L	12/02/2016
776696106	ROPER TECHNOLOGIES INC			33.000	8,547	259.000	8,547	6,117		45		2,439		2,439		L	12/29/2016
778296103	ROSS STORES INC			130.000	10,433	80.250	10,433	8,630		86		1,905		1,905		L	12/29/2016
V7780T103	ROYAL CARIBBEAN CRUISES LTD		C	60.000	7,157	119.280	7,157	4,974	36	94		2,234		2,234		L	12/29/2016
78409V104	S&P GLOBAL INC			85.000	14,399	169.400	14,399	9,282		139		5,258		5,258		L	12/29/2016
79466L302	SALESFORCE.COM INC			230.000	23,513	102.230	23,513	16,146				7,579		7,579		L	06/19/2017
800677106	SANGAMO THERAPEUTICS INC			379.000	6,216	16.400	6,216	1,198				5,060		5,060		L	12/02/2016
78410G104	SBA COMMUNICATIONS CORP			40.000	6,534	163.360	6,534	6,036				498		498		L	09/18/2017
80589M102	SCANA CORP			60.000	2,387	39.780	2,387	4,403	37	110		(2,010)		(2,010)		L	12/29/2016
806857108	SCHLUMBERGER LTD		C	460.000	30,999	67.390	30,999	38,620	260	686		(7,568)		(7,568)		L	12/29/2016
811065101	SCRIPPS NETWORKS INTERACTIVE I			30.000	2,561	85.380	2,561	2,158		36		420		420		L	12/29/2016
G7945M107	SEAGATE TECHNOLOGY PLC		C	110.000	4,602	41.840	4,602	4,186	69	166		404		404		L	12/29/2016
81211K100	SEALED AIR CORP			70.000	3,451	49.300	3,451	3,181		45		277		277		L	12/29/2016
816851109	SEMPRA ENERGY			80.000	8,554	106.920	8,554	8,089	66	197		502		502		L	12/29/2016
816850101	SEMTECH CORP			547.000	18,707	34.200	18,707	18,400				26		26		L	08/10/2017
824348106	SHERWIN-WILLIAMS CO/THE			27.000	11,071	410.040	11,071	7,413		88		3,698		3,698		L	09/18/2017
82669G104	SIGNATURE BANK/NEW YORK NY			176.000	24,158	137.260	24,158	24,069				111		111		L	12/02/2016
G81276100	SIGNET JEWELERS LTD		C	30.000	1,697	56.550	1,697	2,812		36		(1,131)		(1,131)		L	12/29/2016
826919102	SILICON LABORATORIES INC			108.000	9,536	88.300	9,536	6,851				2,516		2,516		L	12/02/2016
828806109	SIMON PROPERTY GROUP INC			104.000	17,861	171.740	17,861	18,297		737		(579)		(579)		L	03/20/2017
83088M102	SKYWORKS SOLUTIONS INC			420.000	39,879	94.950	39,879	30,959		504		8,522		8,522		L	12/02/2016
78440X101	SL GREEN REALTY CORP			30.000	3,028	100.930	3,028	3,169	24	70		(199)		(199)		L	12/29/2016
78454L100	SM ENERGY CO			541.000	11,945	22.080	11,945	14,415		48		(2,470)		(2,470)		L	05/04/2017
833034101	SNAP-ON INC			18.000	3,137	174.300	3,137	3,092		50		50		50		L	03/20/2017
842587107	SOUTHERN CO/THE			350.000	16,832	48.090	16,832	17,246		805		(385)		(385)		L	12/29/2016
844741108	SOUTHWEST AIRLINES CO			180.000	11,781	65.450	11,781	9,055	29	63		2,810		2,810		L	12/29/2016
854502101	STANLEY BLACK & DECKER INC			50.000	8,485	169.690	8,485	5,755		121		2,750		2,750		L	12/29/2016
855244109	STARBUCKS CORP			480.000	27,566	57.430	27,566	27,074		504		917		917		L	12/29/2016
857477103	STATE STREET CORP			120.000	11,713	97.610	11,713	9,280	50	142		2,387		2,387		L	12/29/2016
858119100	STEEL DYNAMICS INC			193.000	8,324	43.130	8,324	7,058	30	117		1,457		1,457		L	12/02/2016
858912108	STERICYCLE INC			30.000	2,040	67.990	2,040	2,309				(272)		(272)		L	12/29/2016
G84720104	STERIS PLC		C	181.000	15,832	87.470	15,832	11,785		214		3,634		3,634		L	12/02/2016
863667101	STRYKER CORP			110.000	17,032	154.840	17,032	13,268	52	140		3,853		3,853		L	12/29/2016
867914103	SUNTRUST BANKS INC			160.000	10,334	64.590	10,334	8,722		211		1,558		1,558		L	12/29/2016
871503108	SYMANTEC CORP			220.000	6,173	28.060	6,173	5,310		66		917		917		L	12/29/2016
87165B103	SYNCHRONY FINANCIAL			260.000	10,039	38.610	10,039	9,366		146		608		608		L	12/29/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
871607107	SYNOPSYS INC			50.000	4,262	85.240	4,262	3,664				598		598		L	03/20/2017
871829107	SYSCO CORP			160.000	9,717	60.730	9,717	8,964		211		858		858		L	12/29/2016
74144T108	T ROWE PRICE GROUP INC			80.000	8,394	104.930	8,394	6,047		188		2,374		2,374		L	12/29/2016
87403A107	TAILORED BRANDS INC			915.000	19,974	21.830	19,974	15,479		535		1,667		1,667		L	10/27/2017
875372203	TANDEM DIABETES CARE INC			380.000	897	2.360	897	563				334	2,457	(2,123)		L	10/10/2017
876030107	TAPESTRY INC			100.000	4,423	44.230	4,423	3,494	34			930		930		L	10/31/2017
87612E106	TARGET CORP			180.000	11,745	65.250	11,745	13,089		439		(1,256)		(1,256)		L	12/29/2016
H84989104	TE CONNECTIVITY LTD		C	120.000	11,405	95.040	11,405	8,389		188		3,091		3,091		L	12/29/2016
G87110105	TECHNIPFMC PLC		C	350.000	10,959	31.310	10,959	10,418		46		541		541		L	06/15/2017
882508104	TEXAS INSTRUMENTS INC			330.000	34,465	104.440	34,465	24,481		700		10,385		10,385		L	12/29/2016
883203101	TEXTRON INC			100.000	5,659	56.590	5,659	4,843	2	6		803		803		L	12/29/2016
883556102	THERMO FISHER SCIENTIFIC INC			134.000	25,444	189.880	25,444	19,068		59		6,436		6,436		L	09/18/2017
886547108	TIFFANY & CO			30.000	3,119	103.950	3,119	2,310	20	44		796		796		L	12/29/2016
887317303	TIME WARNER INC			260.000	23,782	91.470	23,782	25,077		419		(1,316)		(1,316)		L	12/29/2016
88870P106	TIVO CORP			2,943.000	45,911	15.600	45,911	57,924		2,119		(15,598)		(15,598)		L	12/02/2016
872540109	TJX COS INC/THE			210.000	16,057	76.460	16,057	15,909		251		279		279		L	12/29/2016
891906109	TOTAL SYSTEM SERVICES INC			60.000	4,745	79.090	4,745	2,962	8	20		1,804		1,804		L	12/29/2016
892356106	TRACTOR SUPPLY CO			40.000	2,990	74.750	2,990	3,031		42		(42)		(42)		L	12/29/2016
893641100	TRANSDIGM GROUP INC			16.000	4,394	274.620	4,394	3,995		352		419		419		L	12/29/2016
89417E109	TRAVELERS COS INC/THE			90.000	12,208	135.640	12,208	11,023		269		1,190		1,190		L	12/29/2016
89531P105	TREX CO INC			224.000	24,279	108.390	24,279	15,232				9,854		9,854		L	12/02/2016
896945201	TRIPADVISOR INC			40.000	1,378	34.460	1,378	1,871				(476)		(476)		L	12/29/2016
Q9235V101	TRONOX LTD		C	1,179.000	24,181	20.510	24,181	12,815		212		12,026		12,026		L	12/02/2016
901109108	TUTOR PERINI CORP			1,138.000	28,848	25.350	28,848	29,262				(2,328)		(2,328)		L	12/02/2016
90130A200	TWENTY-FIRST CENTURY FOX INC			160.000	5,459	34.120	5,459	4,406		58		1,099		1,099		L	12/29/2016
90130A101	TWENTY-FIRST CENTURY FOX INC			360.000	12,431	34.530	12,431	10,193		130		2,336		2,336		L	12/29/2016
902494103	TYSON FOODS INC			100.000	8,107	81.070	8,107	6,220		98		1,939		1,939		L	12/29/2016
902653104	UDR INC			90.000	3,467	38.520	3,467	3,231		110		184		184		L	12/29/2016
90384S303	ULTA BEAUTY INC			19.000	4,250	223.660	4,250	4,900				(626)		(626)		L	03/20/2017
904311206	UNDER ARMOUR INC			10.000	133	13.320	133	141				(8)		(8)		L	12/19/2017
904311107	UNDER ARMOUR INC			70.000	1,010	14.430	1,010	2,053				(1,023)		(1,023)		L	12/29/2016
907818108	UNION PACIFIC CORP			260.000	34,866	134.100	34,866	27,085		678		7,909		7,909		L	12/29/2016
910047109	UNITED CONTINENTAL HOLDINGS IN			1,492.000	100,561	67.400	100,561	103,820				(8,176)		(8,176)		L	12/29/2016
911312106	UNITED PARCEL SERVICE INC			230.000	27,405	119.150	27,405	26,442		764		1,037		1,037		L	12/29/2016
911363109	UNITED RENTALS INC			30.000	5,157	171.910	5,157	3,181				1,990		1,990		L	12/29/2016
913017109	UNITED TECHNOLOGIES CORP			250.000	31,893	127.570	31,893	27,554		680		4,488		4,488		L	12/29/2016
91324P102	UNITEDHEALTH GROUP INC			325.000	71,650	220.460	71,650	52,428		919		19,368		19,368		L	06/19/2017
91347P105	UNIVERSAL DISPLAY CORP			220.000	37,983	172.650	37,983	11,867		28		25,597		25,597		L	12/02/2016
913483103	UNIVERSAL ELECTRONICS INC			408.000	19,278	47.250	19,278	22,792				(3,645)		(3,645)		L	11/03/2017
913903100	UNIVERSAL HEALTH SERVICES INC			30.000	3,401	113.350	3,401	3,280		10		129		129		L	12/29/2016
91529Y106	UNUM GROUP			80.000	4,391	54.890	4,391	3,504		69		877		877		L	12/29/2016
902973304	US BANCORP			550.000	29,469	53.580	29,469	28,197	165	473		1,216		1,216		L	12/29/2016
91913Y100	VALERO ENERGY CORP			150.000	13,787	91.910	13,787	10,255		420		3,539		3,539		L	12/29/2016
92220P105	VARIAN MEDICAL SYSTEMS INC			30.000	3,335	111.150	3,335	2,396				998		998		L	12/29/2016
922417100	VEECO INSTRUMENTS INC			1,302.000	19,335	14.850	19,335	35,032				(18,351)		(18,351)		L	12/02/2016
92276F100	VENTAS INC			130.000	7,801	60.010	7,801	8,028	103	302		(326)		(326)		L	12/29/2016
92343E102	VERISIGN INC			30.000	3,433	114.440	3,433	2,289				1,151		1,151		L	12/29/2016
92345Y106	VERISK ANALYTICS INC			50.000	4,800	96.000	4,800	4,091				742		742		L	12/29/2016
92343V104	VERIZON COMMUNICATIONS INC			1,380.000	73,043	52.930	73,043	74,299		3,205		(621)		(621)		L	12/29/2016
92532F100	VERTEX PHARMACEUTICALS INC			80.000	11,989	149.860	11,989	6,732				5,298		5,298		L	12/29/2016
918204108	VF CORP			110.000	8,140	74.000	8,140	5,906		189		2,272		2,272		L	12/29/2016
92553P201	VIACOM INC			130.000	4,005	30.810	4,005	4,597	26	78		(558)		(558)		L	12/29/2016
92826C839	VISA INC			610.000	69,552	114.020	69,552	47,942		421		21,960		21,960		L	12/29/2016
928377100	VISTA OUTDOOR INC			1,140.000	16,610	14.570	16,610	19,878				(3,268)		(3,268)		L	03/03/2017
929042109	VORNADO REALTY TRUST			60.000	4,691	78.180	4,691	5,017		157		(707)		(707)		L	12/29/2016
929160109	VULCAN MATERIALS CO			40.000	5,135	128.370	5,135	5,080		40		129		129		L	12/29/2016
92927K102	WABCO HOLDINGS INC			65.000	9,328	143.500	9,328	6,645				2,428		2,428		L	12/02/2016
931427108	WALGREENS BOOTS ALLIANCE INC			290.000	21,060	72.620	21,060	24,218		427		(2,956)		(2,956)		L	12/29/2016
931142103	WAL-MART STORES INC			490.000	48,388	98.750	48,388	34,008	281	750		14,519		14,519		L	12/29/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
254687106	WALT DISNEY CO/THE			510.000	54,830	107.510	54,830	53,106	487	374		1,836		1,836		L	12/29/2016
93627C101	WARRIOR MET COAL INC			256.000	6,438	25.150	6,438	4,164		2,895		2,275		2,275		L	06/15/2017
94106L109	WASTE MANAGEMENT INC			140.000	12,082	86.300	12,082	9,960		238		2,155		2,155		L	12/29/2016
941848103	WATERS CORP			30.000	5,796	193.190	5,796	4,038				1,764		1,764		L	12/29/2016
942622200	WATSCO INC			119.000	20,235	170.040	20,235	17,876		547		2,608		2,608		L	12/02/2016
94733A104	WEB.COM GROUP INC			229.000	4,992	21.800	4,992	3,582				149		149		L	12/02/2016
947890109	WEBSTER FINANCIAL CORP			263.000	14,770	56.160	14,770	13,383		243		679		679		L	08/10/2017
92939U106	WEC ENERGY GROUP INC			120.000	7,972	66.430	7,972	7,040		250		934		934		L	12/29/2016
949746101	WELLS FARGO & CO			1,490.000	90,398	60.670	90,398	81,323		2,295		8,284		8,284		L	12/29/2016
95040Q104	WELLTOWER INC			130.000	8,290	63.770	8,290	8,598		452		(411)		(411)		L	12/29/2016
958102105	WESTERN DIGITAL CORP			100.000	7,953	79.530	7,953	6,809	50	150		1,158		1,158		L	12/29/2016
959802109	WESTERN UNION CO/THE			150.000	2,852	19.010	2,852	3,274		105		(407)		(407)		L	12/29/2016
96145D105	WESTROCK CO			90.000	5,689	63.210	5,689	4,620		147		1,120		1,120		L	12/29/2016
962166104	WEYERHAEUSER CO			270.000	9,520	35.260	9,520	8,199		338		1,396		1,396		L	12/29/2016
963320106	WHIRLPOOL CORP			20.000	3,373	168.640	3,373	3,669		86		(263)		(263)		L	12/29/2016
969457100	WILLIAMS COS INC/THE			290.000	8,842	30.490	8,842	8,896		336		(95)		(95)		L	12/29/2016
G96629103	WILLIS TOWERS WATSON PLC		C	40.000	6,028	150.690	6,028	4,882	21	51		1,136		1,136		L	12/29/2016
084423102	WR BERKLEY CORP			207.000	14,832	71.650	14,832	12,909		321		1,064		1,064		L	12/02/2016
384802104	WW GRAINGER INC			17.000	4,016	236.250	4,016	3,921		83		101		101		L	12/29/2016
98310W108	WYNDHAM WORLDWIDE CORP			30.000	3,476	115.870	3,476	2,301		70		1,185		1,185		L	12/29/2016
983134107	WYNN RESORTS LTD			30.000	5,058	168.590	5,058	2,610		60		2,462		2,462		L	12/29/2016
98389B100	XCEL ENERGY INC			170.000	8,179	48.110	8,179	6,950	61	184		1,260		1,260		L	12/29/2016
984121608	XEROX CORP			47.000	1,370	29.150	1,370	1,152	12	35		198		198		L	12/29/2016
983919101	XILINX INC			90.000	6,068	67.420	6,068	5,449		124		635		635		L	12/29/2016
G98294104	XL GROUP LTD		C	100.000	3,516	35.160	3,516	3,747	22	66		(210)		(210)		L	12/29/2016
98421B100	XPERI CORP			686.000	16,738	24.400	16,738	25,361		494		(8,622)		(8,622)		L	03/03/2017
98419M100	XYLEM INC/NY			60.000	4,092	68.200	4,092	2,986		43		1,121		1,121		L	12/29/2016
988498101	YUM! BRANDS INC			120.000	9,793	81.610	9,793	7,654		144		2,194		2,194		L	12/29/2016
98956P102	ZIMMER BIOMET HOLDINGS INC			70.000	8,447	120.670	8,447	7,238	17	50		1,223		1,223		L	12/29/2016
989701107	ZIONS BANCORPORATION			80.000	4,066	50.830	4,066	3,420		35		623		623		L	12/29/2016
98978V103	ZOETIS INC			170.000	12,247	72.040	12,247	9,105		71		3,147		3,147		L	12/29/2016
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					10,267,275	XXX	10,267,275	8,679,241	9,100	150,670		1,577,019	13,381	1,563,638		XXX	XXX
Mutual Funds																	
411511306	HARBOR INTERNATIONAL-INST			19,684.788	1,329,117	67.520	1,329,117	1,157,995		78,469		167,997		167,997		L	12/29/2016
411511801	HARBOR INTL GROWTH-INST			83,607.221	1,321,830	15.810	1,321,830	1,023,036		14,709		297,970		297,970		L	12/29/2016
9299999 Subtotal - Mutual Funds					2,650,947	XXX	2,650,947	2,181,030		93,178		465,967		465,967		XXX	XXX
9799999 Total Common Stocks					12,918,222	XXX	12,918,222	10,860,272	9,100	243,848		2,042,986	13,381	2,029,604		XXX	XXX
9899999 Total Preferred and Common Stocks					12,918,222	XXX	12,918,222	10,860,272	9,100	243,848		2,042,986	13,381	2,029,604		XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues ....0, the total $ value (included in Column 8) of all such issues $..............0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912810RS9	U S TREASURY BOND 2.5% 5/15/46		12/22/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	525,952	570,000	3,131
912810FT0	U S TREASURY BOND 4.5% 2/15/36		07/05/2017	GOLDMAN SACHS & CO, NY	X X X	329,298	258,000	4,949
912810PX0	U S TREASURY BOND 4.5% 5/15/38		12/22/2017	CREDIT SUISSE, NEW YORK (CSUS)	X X X	272,124	212,000	2,242
9128282B5	U S TREASURY NOTE 0.75% 8/15/19		09/28/2017	CREDIT AGRICOLE USA, NEW YORK	X X X	899,440	911,000	786
912828VF4	U S TREASURY NOTE 1.375% 5/31/20		12/22/2017	MORGAN STANLEY & CO INC, NY	X X X	729,912	740,000	727
9128282V1	U S TREASURY NOTE 1.375% 9/15/20		10/30/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	172,437	174,000	311
912828XU9	U S TREASURY NOTE 1.5% 6/15/20		08/30/2017	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	304,713	304,000	972
912828N48	U S TREASURY NOTE 1.75% 12/31/20		11/29/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	412,253	414,000	3,032
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		12/22/2017	RBS/EQUITY FINANCE, NEW YORK	X X X	832,056	838,000	2,112
9128283F5	U S TREASURY NOTE 2.25% 11/15/27		12/22/2017	NOMURA SECS, NEW YORK	X X X	554,204	564,000	1,122
912828V98	U S TREASURY NOTE 2.25% 2/15/27		10/30/2017	NOMURA SECS, NEW YORK	X X X	266,531	269,000	1,283
9128282T6	US TREASURE NOTE 1.25% 8/31/19		08/31/2017	FIFTH THIRD	X X X	674,736	675,000	23
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47		08/02/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	679,362	648,459	1,261
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		05/04/2017	NOMURA SECS, NEW YORK	X X X	538,083	507,027	958
0599999 Subtotal - Bonds - U.S. Governments						7,191,100	7,084,486	22,907
Bonds - U.S. Special Revenue, Special Assessment								
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		01/26/2017	BNY MELLON	X X X	49,981	48,911	81
3132QUMX8	FHLMC POOL #Q3-7573 4.5% 10/011/29		05/01/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	133,462	123,308	154
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43		01/17/2017	STIFEL NICOLAUS	X X X	51,565	50,616	70
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		01/17/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	51,727	50,083	102
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36		12/06/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	174,756	163,706	218
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						461,491	436,625	626
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287YAT6	ABBVIE INC 2.5% 5/14/20		11/28/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	36,160	36,000	40
035242AN6	ANHEUSER-BUSCH INBEV FIN 4.9% 2/1/46		01/27/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	160,831	149,000	3,630
037833CU2	APPLE INC 2.85% 5/11/24		05/04/2017	GOLDMAN SACHS & CO, NY	X X X	100,904	101,000	
14040HBP9	CAPITAL ONE FINANCIAL 2.5% 5/12/20		05/09/2017	MORGAN STANLEY & CO INC, NY	X X X	35,943	36,000	
14149YBL1	CARDINAL HEALTH 1.948% 6/14/19		06/01/2017	GOLDMAN SACHS & CO, NY	X X X	29,000	29,000	
14912L6W6	CATERPILLAR FINANC SVCS 1.9% 3/22/19		03/20/2017	JPMORGAN SECURITIES INC, NEW YORK	X X X	151,909	152,000	
37045XBS4	GENERAL MOTORS FINANCIAL 3.45% 1/14/22		01/31/2017	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	123,230	123,000	189
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20		02/27/2017	GOLDMAN SACHS & CO, NY	X X X	58,701	54,000	1,346
24422ETQ2	JOHN DEERE CAPITAL CORP 2.2% 3/13/20		03/10/2017	MITSUBISHI UFJ SECURITIES, NEW YORK	X X X	49,961	50,000	
46625HKA7	JPMORGAN CHASE & CO 2.25% 1/23/20		11/28/2017	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	35,040	35,000	278
594918CA0	MICROSOFT CORP 4.25% 2/6/47		01/30/2017	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	114,691	115,000	
615369AA3	MOODY'S CORP 5.5% 9/1/20		09/07/2017	JEFFERIES & CO INC, NEW YORK	X X X	25,282	23,000	35
63946BAD2	NBCUNIVERSAL MEDIA LLC 5.15% 4/30/20		11/28/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	X X X	16,073	15,000	64
747525AP8	QUALCOMM INC 2.1% 5/20/20		05/19/2017	GOLDMAN SACHS & CO, NY	X X X	22,999	23,000	
828807CR6	SIMON PROPERTY GROUP LP 3.75% 2/1/24		07/27/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	98,336	94,000	
92276MBA2	VENTAS REALTY LP/VENTAS CAPI 2% 2/15/18		01/12/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	45,097	45,000	383
92343VAX2	VERIZON COMM INC 4.6% 4/1/21		11/29/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	35,245	33,000	253
94974BGR5	WELLS FARGO & CO 2.55 12/7/20		06/15/2017	GOLDMAN SACHS & CO, NY	X X X	44,441	44,000	41
06650AAC1	BANK 2017-BNK8 3.314% 11/15/50		10/27/2017	MORGAN STANLEY & CO INC, NY	X X X	225,556	219,000	282
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49		12/14/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	49,846	50,000	57
61763UAX0	MORGAN STANLEY BNK C17 A3 3.53% 8/15/47		09/27/2017	CREDIT SUISSE, NEW YORK (CSUS)	X X X	282,496	271,000	744
96221QAC7	WFRBS CMBS C18 A3 3.651% 12/15/46		06/23/2017	MORGAN STANLEY & CO INC, NY	X X X	246,364	235,000	643
92939LAB2	WFRBS CMBS C25 A2 2.932% 11/15/47		06/01/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	170,014	166,000	68
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/22		11/14/2017	BAIRD, ROBERT W & CO INC, MILWAUKEE	X X X	34,655	32,617	504
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		11/29/2017	BAIRD, ROBERT W & CO INC, MILWAUKEE	X X X	32,065	30,537	511
210795PZ7	CONTINENTAL AIR 2012-1 CL 4.15% 10/11/25		08/25/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	113,807	107,619	1,724
36253WAD9	GM FINANCIAL AUTO L1A3 2.06% 5/20/20		03/07/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	51,998	52,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
58769AAE6	MERCEDES BENZ AUTO LS BA4 1.53% 5/17/21		01/06/2017	BARCLAYS CAPITAL INC, NEW YORK	XXX	42,048	42,000	46
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37		02/09/2017	CREDIT SUISSE, NEW YORK (CSUS)	XXX	182,000	182,000	
84858WAA4	SPIRIT AIRLINES PASS THRU 3.375% 8/15/31		11/13/2017	MORGAN STANLEY & CO INC, NY	XXX	93,000	93,000	
89190BAE8	TOYOTA AUTO REC 2 B A4 2.05% 9/15/22		05/09/2017	SG AMERICAS SECURITIES LLC, NEW YORK	XXX	69,981	70,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,777,672	2,707,772	10,838
8399997 Subtotal - Bonds - Part 3						10,430,263	10,228,883	34,371
8399998 Summary item from Part 5 for Bonds						7,223,586	7,219,748	21,674
8399999 Subtotal - Bonds						17,653,849	17,448,631	56,046
8999998 Summary Item from Part 5 for Preferred Stocks							XXX	
8999999 Subtotal - Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
88579Y101	3M CO		06/19/2017	ITG INC, NEW YORK	11.000	2,225	XXX	
002824100	ABBOTT LABS COM		01/05/2017	FOR ST JUDE	95.000	3,729	XXX	
00404A109	ACADIA HEALTHCARE CO INC		11/03/2017	LIQUIDNET INC, NEW YORK	386.000	12,029	XXX	
G1151C101	ACCENTURE PLC	C	09/18/2017	ITG INC, NEW YORK	10.000	1,367	XXX	
00507V109	ACTIVISION BLIZZARD INC		09/18/2017	ITG INC, NEW YORK	20.000	1,306	XXX	
00508Y102	ACUITY BRANDS INC		03/20/2017	ITG INC, NEW YORK	1.000	207	XXX	
007903107	ADVANCED MICRO DEVICES INC		12/19/2017	ITG INC, NEW YORK	230.000	3,153	XXX	
008252108	AFFILIATED MANAGERS GROUP INC		09/18/2017	ITG INC, NEW YORK	2.000	363	XXX	
009158106	AIR PRODUCTS & CHEMICALS INC		06/19/2017	ITG INC, NEW YORK	10.000	1,466	XXX	
00971T101	AKAMAI TECHNOLOGIES INC		08/04/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	99.000	4,970	XXX	
015271109	ALEXANDRIA REAL ESTATE EQUITIE		06/19/2017	ITG INC, NEW YORK	40.000	4,495	XXX	
016255101	ALIGN TECHNOLOGY INC		06/19/2017	ITG INC, NEW YORK	30.000	4,513	XXX	
01741R102	ALLEGHENY TECHNOLOGIES INC		03/27/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	108.000	1,843	XXX	
018581108	ALLIANCE DATA SYSTEMS CORP		11/21/2017	MORGAN STANLEY & CO INC, NY	53.000	11,540	XXX	
02079K305	ALPHABET INC-CL A		09/18/2017	ITG INC, NEW YORK	3.000	2,671	XXX	
02079K107	ALPHABET INC-CL C		09/18/2017	ITG INC, NEW YORK	6.000	5,521	XXX	
023135106	AMAZON.COM INC		09/18/2017	ITG INC, NEW YORK	6.000	5,556	XXX	
03027X100	AMERICAN TOWER CORP		09/18/2017	ITG INC, NEW YORK	10.000	1,457	XXX	
03211L102	AMPLIFY SNACK BRANDS INC		11/30/2017	INSTINET CLEARING SER INC, NEW YORK	1,321.000	8,176	XXX	
032654105	ANALOG DEVICES		03/13/2017	CASH STOCK MERGER - LINEAR TECHNOLOGY	20.000	1,716	XXX	
03349M105	ANDEAVOR		08/01/2017	MERGER WITH TESORO CORP	60.000	5,272	XXX	
03662Q105	ANSYS INC		06/19/2017	ITG INC, NEW YORK	30.000	3,728	XXX	
831865209	AO SMITH CORP		09/18/2017	ITG INC, NEW YORK	20.000	1,170	XXX	
G6095L109	APTIV PLC	C	12/05/2017	Mellon Bank	100.000	5,609	XXX	
03837J101	AQUA METALS INC		08/10/2017	OPPENHEIMER & CO INC, NEW YORK	921.000	12,920	XXX	
04316A108	ARTISAN PARTNERS ASSET MANAGEM		06/28/2017	GOLDMAN SACHS & CO, NY	130.000	3,814	XXX	
G05384105	ASPEN INSURANCE HOLDINGS LTD	C	12/19/2017	LIQUIDNET INC, NEW YORK	307.000	12,438	XXX	
052769106	AUTODESK INC		09/18/2017	ITG INC, NEW YORK	10.000	1,144	XXX	
053332102	AUTOZONE INC		06/19/2017	ITG INC, NEW YORK	2.000	1,322	XXX	
053484101	AVALONBAY COMMUNITIES INC		09/18/2017	ITG INC, NEW YORK	8.000	1,480	XXX	
05722G100	BAKER HUGHES A GE CO		07/03/2017	MERGER	160.000	10,261	XXX	
068323104	BARRACUDA NETWORKS INC		05/18/2017	PERSHING LLC, JERSEY CITY	343.000	7,784	XXX	
075887109	BECTON DICKINSON AND CO		12/29/2017	ITG INC, NEW YORK	20.678	4,250	XXX	
08180D106	BENEFITFOCUS INC		12/06/2017	GOLDMAN SACHS & CO, NY	348.000	9,449	XXX	
084670702	BERKSHIRE HATHAWAY INC		09/18/2017	ITG INC, NEW YORK	30.000	5,232	XXX	
09247X101	BLACKROCK INC		05/09/2017	ITG INC, NEW YORK	3.000	1,144	XXX	
097023105	BOEING CO/THE		03/20/2017	ITG INC, NEW YORK	4.000	717	XXX	
10921T101	BRIGHTCOVE INC		12/28/2017	CANTOR FITZGERALD & CO INC, NEW YORK	234.000	1,574	XXX	
10922N103	BRIGHTHOUSE FINANCIAL INC		08/07/2017	FROM METLIFE	37.273	2,282	XXX	
Y09827109	BROADCOM LTD	C	09/18/2017	ITG INC, NEW YORK	6.000	1,445	XXX	
127387108	CADENCE DESIGN SYSTEMS INC		12/19/2017	INVESTMENT TECH GROUP INC, NEW YORK	70.000	2,868	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
144285103	CARPENTER TECHNOLOGY CORP		09/13/2017	CITIGROUP GBL MKTS INC, NEW YORK	64.000	2,568	XXX	
144577103	CARRIZO OIL & GAS INC		08/07/2017	GOLDMAN SACHS & CO, NY	500.000	8,337	XXX	
12503M108	CBOE HOLDINGS INC		09/18/2017	ITG INC, NEW YORK	40.000	3,477	XXX	
151020104	CELGENE CORP		09/18/2017	ITG INC, NEW YORK	10.000	1,423	XXX	
156700106	CENTURYLINK INC		11/01/2017	STOCK CASH MERGER LEVEL 3 COMMUNICATIONS	157.146	3,339	XXX	
16119P108	CHARTER COMMUNICATIONS INC		06/19/2017	ITG INC, NEW YORK	3.000	1,009	XXX	
166764100	CHEVRON CORP		06/19/2017	ITG INC, NEW YORK	20.000	2,153	XXX	
H1467J104	CHUBB LTD	C	05/09/2017	ITG INC, NEW YORK	10.000	1,370	XXX	
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	12/20/2017	KEYBANC CAPITAL MARKETS INC, NEW YORK	927.000	9,024	XXX	
22160K105	COSTCO WHOLESALE CORP		03/20/2017	ITG INC, NEW YORK	5.000	837	XXX	
22282E102	COVANTA HOLDING CORP		12/27/2017	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	617.000	9,624	XXX	
22822V101	CROWN CASTLE INTERNATIONAL COR		09/18/2017	ITG INC, NEW YORK	20.000	2,070	XXX	
244199105	DEERE & CO		09/18/2017	ITG INC, NEW YORK	10.000	1,195	XXX	
252131107	DEXCOM INC		09/28/2017	ITG INC, NEW YORK	78.000	3,434	XXX	
253868103	DIGITAL REALTY TRUST INC		09/18/2017	ITG INC, NEW YORK	20.000	2,350	XXX	
25456K101	DIPLOMAT PHARMACY INC		11/16/2017	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	1,507.000	21,604	XXX	
25470M109	DISH NETWORK CORP		03/20/2017	ITG INC, NEW YORK	80.000	5,049	XXX	
25746U109	DOMINION ENERGY INC		09/18/2017	ITG INC, NEW YORK	10.000	793	XXX	
26078J100	DOWDUPONT INC		09/18/2017	MERGER	870.240	50,929	XXX	
262037104	DRIL-QUIP INC		08/16/2017	STATE STREET GLOBAL MARKETS LLC, BOSTON	25.000	1,001	XXX	
233331107	DTE ENERGY CO		09/18/2017	ITG INC, NEW YORK	10.000	1,113	XXX	
26441C204	DUKE ENERGY CORP		09/18/2017	ITG INC, NEW YORK	10.000	871	XXX	
23355L106	DXC TECHNOLOGY CO		05/09/2017	SPINOFF OF HEWLETT PACKARD	102.401	7,592	XXX	
233377407	DXP ENTERPRISES INC/TX		11/14/2017	LIQUIDNET INC, NEW YORK	55.000	1,447	XXX	
285512109	ELECTRONIC ARTS INC		06/19/2017	ITG INC, NEW YORK	10.000	1,128	XXX	
26875P101	EOG RESOURCES INC		03/20/2017	ITG INC, NEW YORK	10.000	958	XXX	
26884L109	EQT CORP		06/19/2017	ITG INC, NEW YORK	10.000	545	XXX	
29444U700	EQUINIX INC		09/18/2017	ITG INC, NEW YORK	4.000	1,689	XXX	
297178105	ESSEX PROPERTY TRUST INC		03/20/2017	ITG INC, NEW YORK	2.000	465	XXX	
B38564108	EURONAV NV	C	10/02/2017	GOLDMAN SACHS & CO, NY	616.000	4,874	XXX	
G3223R108	EVEREST RE GROUP LTD	C	06/19/2017	ITG INC, NEW YORK	19.000	4,934	XXX	
30231G102	EXXON MOBIL CORP		09/18/2017	ITG INC, NEW YORK	70.000	5,770	XXX	
30303M102	FACEBOOK INC		09/18/2017	ITG INC, NEW YORK	37.000	5,535	XXX	
31428X106	FEDEX CORP		05/09/2017	ITG INC, NEW YORK	5.000	970	XXX	
G33856108	FERROGLOBE PLC	C	01/18/2017	GOLDMAN SACHS & CO, NY	262.000	2,544	XXX	
318672706	FIRST BANCORP/PUERTO RICO	C	12/11/2017	BARCLAYS CAPITAL INC./LE, NEW JERSEY	1,897.000	10,352	XXX	
320517105	FIRST HORIZON NATIONAL CORP		12/20/2017	BARCLAYS CAPITAL LE, NEW YORK	430.000	8,836	XXX	
34960W106	FORTERRA INC		11/07/2017	CITIGROUP GBL MKTS INC, NEW YORK	1,927.000	10,254	XXX	
366651107	GARTNER INC		05/09/2017	ITG INC, NEW YORK	30.000	3,421	XXX	
G37585109	GASLOG LTD	C	09/13/2017	BAIRD, ROBERT W & CO INC, MILWAUKEE	1,154.000	17,598	XXX	
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		10/31/2017	CITIGROUP GBL MKTS INC, NEW YORK	1,157.000	3,500	XXX	
38046C109	GOGO INC		11/08/2017	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	51.000	464	XXX	
G9456A100	GOLAR LNG LTD	C	08/22/2017	BMO CAPITAL MARKETS CORP, NEW YORK	258.000	5,523	XXX	
38141G104	GOLDMAN SACHS GROUP INC/THE		05/09/2017	ITG INC, NEW YORK	5.000	1,198	XXX	
387328107	GRANITE CONSTRUCTION INC		06/28/2017	STATE STREET GLOBAL MARKETS LLC, BOSTON	122.000	5,883	XXX	
388689101	GRAPHIC PACKAGING HOLDING CO		03/27/2017	STIFEL NICOLAUS	324.000	4,125	XXX	
395259104	GREENHILL & CO INC		10/04/2017	JEFFERIES & CO INC, NEW YORK	158.000	2,504	XXX	
806407102	HENRY SCHEIN INC		12/19/2017	ITG INC, NEW YORK	11.000	894	XXX	
43300A203	HILTON WORLDWIDE HOLDINGS INC		06/19/2017	ITG INC, NEW YORK	60.000	4,000	XXX	
437076102	HOME DEPOT INC/THE		03/20/2017	ITG INC, NEW YORK	10.000	1,486	XXX	
438516106	HONEYWELL INTERNATIONAL INC		06/19/2017	ITG INC, NEW YORK	10.000	1,354	XXX	
444859102	HUMANA INC		03/20/2017	ITG INC, NEW YORK	1.000	217	XXX	
45168D104	IDEXX LABORATORIES INC		03/20/2017	ITG INC, NEW YORK	30.000	4,552	XXX	
G47567105	IHS MARKIT LTD	C	09/18/2017	ITG INC, NEW YORK	100.000	4,773	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
452327109	ILLUMINA INC		05/09/2017	ITG INC, NEW YORK	4.000	739	XXX	
45245E109	IMAX CORP	C	06/30/2017	WEDBUSH MORGAN SECS INC, LOS ANGELES	129.000	3,349	XXX	
45337C102	INCYTE CORP		03/20/2017	ITG INC, NEW YORK	70.000	10,318	XXX	
45667G103	INFINERA CORP		10/02/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	519.000	4,652	XXX	
458118106	INTEGRATED DEVICE TECHNOLOGY I		04/07/2017	J.P. MORGAN CLEARING CORP, NEW YORK	16.000	375	XXX	
458665304	INTERFACE INC		02/08/2017	J.P. MORGAN CLEARING CORP, NEW YORK	43.000	752	XXX	
459200101	INTERNATIONAL BUSINESS MACHINE		09/18/2017	ITG INC, NEW YORK	13.000	1,980	XXX	
46266C105	IQVIA HOLDINGS INC		11/15/2017	FROM IQVIA HOLDINGS INC	50.000	4,759	XXX	
832696405	JM SMUCKER CO/THE		03/20/2017	ITG INC, NEW YORK	10.000	1,387	XXX	
478160104	JOHNSON & JOHNSON		03/20/2017	ITG INC, NEW YORK	10.000	1,282	XXX	
48242W106	KBR INC		08/21/2017	GOLDMAN SACHS & CO, NY	458.000	6,830	XXX	
494368103	KIMBERLY-CLARK CORP		06/19/2017	ITG INC, NEW YORK	10.000	1,314	XXX	
499049104	KNIGHT-SWIFT TRANSPORTATION HO		09/11/2017	MERGER	412.560	14,731	XXX	
512807108	LAM RESEARCH CORP		09/18/2017	ITG INC, NEW YORK	5.000	883	XXX	
535919500	LIONS GATE ENTERTAINMENT CORP	C	08/14/2017	ITG INC, NEW YORK	380.000	10,272	XXX	
539830109	LOCKHEED MARTIN CORP		06/19/2017	ITG INC, NEW YORK	4.000	1,113	XXX	
50212V100	LPL FINANCIAL HOLDINGS INC		12/08/2017	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	115.000	5,949	XXX	
N53745100	LYONDELLBASELL INDUSTRIES NV	C	06/19/2017	ITG INC, NEW YORK	10.000	816	XXX	
55261F104	M&T BANK CORP		06/19/2017	ITG INC, NEW YORK	10.000	1,627	XXX	
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		12/05/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	886.000	35,095	XXX	
55608B105	MACQUARIE INFRASTRUCTURE CORP		12/05/2017	PERSHING LLC, JERSEY CITY	490.000	34,850	XXX	
573284106	MARTIN MARIETTA MATERIALS INC		12/01/2017	ITG INC, NEW YORK	9.000	1,843	XXX	
592688105	METTLER-TOLEDO INTERNATIONAL I		03/20/2017	ITG INC, NEW YORK	1.000	483	XXX	
552953101	MGM RESORTS INTERNATIONAL		09/18/2017	ITG INC, NEW YORK	140.000	4,551	XXX	
595112103	MICRON TECHNOLOGY INC		09/18/2017	ITG INC, NEW YORK	20.000	707	XXX	
594918104	MICROSOFT CORP		06/19/2017	ITG INC, NEW YORK	20.000	1,417	XXX	
608190104	MOHAWK INDUSTRIES INC		03/20/2017	ITG INC, NEW YORK	1.000	230	XXX	
Y62132108	NAVIGATOR HOLDINGS LTD	C	11/14/2017	GOLDMAN SACHS & CO, NY	570.000	6,008	XXX	
64110L106	NETFLIX INC		09/18/2017	ITG INC, NEW YORK	3.000	552	XXX	
65339F101	NEXTERA ENERGY INC		09/18/2017	ITG INC, NEW YORK	10.000	1,491	XXX	
666807102	NORTHROP GRUMMAN CORP		06/19/2017	ITG INC, NEW YORK	3.000	765	XXX	
G66721104	NORWEGIAN CRUISE LINE HOLDINGS	C	12/19/2017	INVESTMENT TECH GROUP INC, NEW YORK	50.000	2,781	XXX	
67020Y100	NUANCE COMMUNICATIONS INC		11/15/2017	BAIRD, ROBERT W & CO INC, MILWAUKEE	452.000	6,683	XXX	
67066G104	NVIDIA CORP		06/19/2017	ITG INC, NEW YORK	30.000	3,693	XXX	
674599105	OCCIDENTAL PETROLEUM CORP		06/19/2017	ITG INC, NEW YORK	10.000	616	XXX	
682680103	ONEOK INC		09/18/2017	ITG INC, NEW YORK	60.000	3,389	XXX	
67103H107	O'REILLY AUTOMOTIVE INC		05/09/2017	ITG INC, NEW YORK	1.000	254	XXX	
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		06/15/2017	CANTOR FITZGERALD & CO INC, NEW YORK	1,307.000	4,052	XXX	
695156109	PACKAGING CORP OF AMERICA		09/18/2017	ITG INC, NEW YORK	40.000	4,681	XXX	
701094104	PARKER-HANNIFIN CORP		06/19/2017	ITG INC, NEW YORK	10.000	1,650	XXX	
713448108	PEPSICO INC		06/19/2017	ITG INC, NEW YORK	10.000	1,167	XXX	
718172109	PHILIP MORRIS INTERNATIONAL IN		06/19/2017	ITG INC, NEW YORK	20.000	2,355	XXX	
718546104	PHILLIPS 66		06/19/2017	ITG INC, NEW YORK	10.000	813	XXX	
723787107	PIONEER NATURAL RESOURCES CO		03/20/2017	ITG INC, NEW YORK	6.000	1,101	XXX	
72703H101	PLANET FITNESS INC		03/14/2017	J.P. MORGAN CLEARING CORP, NEW YORK	395.000	7,996	XXX	
72766Q105	PLATFORM SPECIALTY PRODUCTS CO		01/11/2017	INSTINET CORP, NEW YORK	486.000	5,025	XXX	
69354N106	PRA GROUP INC		12/11/2017	BARCLAYS CAPITAL LE, NEW YORK	234.000	8,256	XXX	
741503403	PRICELINE GROUP INC/THE		03/20/2017	ITG INC, NEW YORK	1.000	1,775	XXX	
744320102	PRUDENTIAL FINANCIAL INC		06/19/2017	ITG INC, NEW YORK	10.000	1,084	XXX	
74460D109	PUBLIC STORAGE		09/18/2017	ITG INC, NEW YORK	5.000	1,087	XXX	
N72482123	QIAGEN NV	C	04/11/2017	BNY CONVERGEX, NEW YORK	20.000	557	XXX	
74837P108	QUICKLOGIC CORP		03/23/2017	INSTINET CORP, NEW YORK	5,379.000	7,986	XXX	
753422104	RAPID7 INC		08/11/2017	GOLDMAN SACHS & CO, NY	219.000	3,299	XXX	
754730109	RAYMOND JAMES FINANCIAL INC		03/20/2017	ITG INC, NEW YORK	40.000	3,112	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
758849103	REGENCY CENTERS CORP		03/20/2017	ITG INC, NEW YORK	40.000	2,680	XXX	
75886F107	REGENERON PHARMACEUTICALS INC		09/18/2017	ITG INC, NEW YORK	2.000	817	XXX	
761152107	RESMED INC		09/18/2017	ITG INC, NEW YORK	50.000	3,988	XXX	
774341101	ROCKWELL COLLINS INC		05/09/2017	ITG INC, NEW YORK	10.000	1,052	XXX	
776696106	ROPER TECHNOLOGIES INC		05/09/2017	ITG INC, NEW YORK	2.000	432	XXX	
79466L302	SALESFORCE.COM INC		06/19/2017	ITG INC, NEW YORK	10.000	873	XXX	
78410G104	SBA COMMUNICATIONS CORP		09/18/2017	ITG INC, NEW YORK	50.000	7,545	XXX	
806857108	SCHLUMBERGER LTD	C	03/20/2017	ITG INC, NEW YORK	10.000	790	XXX	
816850101	SEMTECH CORP		12/28/2017	BTIG LLC, NEW YORK	349.000	12,435	XXX	
824348106	SHERWIN-WILLIAMS CO/THE		09/18/2017	ITG INC, NEW YORK	2.000	654	XXX	
82669G104	SIGNATURE BANK/NEW YORK NY		10/19/2017	GOLDMAN SACHS & CO, NY	105.000	13,383	XXX	
828806109	SIMON PROPERTY GROUP INC		03/20/2017	ITG INC, NEW YORK	4.000	673	XXX	
78454L100	SM ENERGY CO		06/07/2017	BNY CONVERGEX, NEW YORK	577.000	15,549	XXX	
833034101	SNAP-ON INC		03/20/2017	ITG INC, NEW YORK	4.000	690	XXX	
871607107	SYNOPSYS INC		09/18/2017	ITG INC, NEW YORK	50.000	3,664	XXX	
87403A107	TAILORED BRANDS INC		10/27/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	461.000	6,708	XXX	
875372203	TANDEM DIABETES CARE INC		10/10/2017	MERGER - TANDEM	421.000	3,354	XXX	
876030107	TAPESTRY INC		10/31/2017	MERGER - COACH	100.000	3,494	XXX	
G87110105	TECHNIPFMC PLC	C	06/20/2017	ITG INC, NEW YORK	374.000	11,170	XXX	
883556102	THERMO FISHER SCIENTIFIC INC		09/18/2017	ITG INC, NEW YORK	2.000	383	XXX	
893641100	TRANSDIGM GROUP INC		03/20/2017	ITG INC, NEW YORK	1.000	240	XXX	
901109108	TUTOR PERINI CORP		11/27/2017	GOLDMAN SACHS & CO, NY	221.000	5,500	XXX	
90384S303	ULTA BEAUTY INC		03/20/2017	ITG INC, NEW YORK	1.000	287	XXX	
904311206	UNDER ARMOUR INC		12/19/2017	INVESTMENT TECH GROUP INC, NEW YORK	10.000	141	XXX	
91324P102	UNITEDHEALTH GROUP INC		09/18/2017	ITG INC, NEW YORK	15.000	2,669	XXX	
913483103	UNIVERSAL ELECTRONICS INC		12/29/2017	LIQUIDNET INC, NEW YORK	256.000	13,111	XXX	
913903100	UNIVERSAL HEALTH SERVICES INC		06/19/2017	ITG INC, NEW YORK	10.000	1,144	XXX	
922417100	VEECO INSTRUMENTS INC		12/05/2017	CASH STOCK MERGER -ULTRATECH	384.275	10,934	XXX	
92532F100	VERTEX PHARMACEUTICALS INC		09/18/2017	ITG INC, NEW YORK	10.000	1,534	XXX	
928377100	VISTA OUTDOOR INC		12/29/2017	CREDIT SUISSE, NEW YORK (CSUS)	1,261.000	22,339	XXX	
931427108	WALGREENS BOOTS ALLIANCE INC		09/18/2017	ITG INC, NEW YORK	20.000	1,670	XXX	
254687106	WALT DISNEY CO/THE		09/18/2017	ITG INC, NEW YORK	40.000	4,010	XXX	
93627C101	WARRIOR MET COAL INC		06/16/2017	GOLDMAN SACHS & CO, NY	265.000	4,316	XXX	
947890109	WEBSTER FINANCIAL CORP		08/10/2017	GOLDMAN SACHS & CO, NY	37.000	1,824	XXX	
969457100	WILLIAMS COS INC/THE		03/20/2017	ITG INC, NEW YORK	40.000	1,152	XXX	
384802104	WW GRAINGER INC		05/09/2017	ITG INC, NEW YORK	2.000	432	XXX	
98421B100	XPERI CORP		06/28/2017	J.P. MORGAN CLEARING CORP, NEW YORK	1,007.000	38,001	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						871,324	XXX	
Common Stocks - Mutual Funds								
411511306	HARBOR INTERNATIONAL-INST		12/18/2017	NON-BROKER TRADE	1,300.970	87,321	XXX	
411511801	HARBOR INTL GROWTH-INST		12/18/2017	NON-BROKER TRADE	1,119.930	17,516	XXX	
9299999 Subtotal - Common Stocks - Mutual Funds						104,837	XXX	
9799997 Subtotal - Common Stocks - Part 3						976,161	XXX	
9799998 Summary Item from Part 5 for Common Stocks						82,928	XXX	
9799999 Subtotal - Common Stocks						1,059,089	XXX	
9899999 Subtotal - Preferred and Common Stocks						1,059,089	XXX	
9999999 Totals						18,712,938	XXX	56,046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
Bonds - U.S. Governments																				
912828G79	U S TREASURY 1.000% 12/15/2017		01/04/2017	DEUTSCHE BK SECS INC, NY	XXX	18,021	18,000	18,015	18,005		0		0		18,005		16	16	10	12/15/2017
912810RM2	U S TREASURY BOND 3% 5/15/45		12/28/2017	DEUTSCHE BK SECS INC, NY	XXX	784,816	760,000	845,589	844,306		(1,611)		(1,611)		842,694		(57,879)	(57,879)	20,521	05/15/2045
912810FT0	U S TREASURY BOND 4.5% 2/15/36		12/28/2017	NOMURA SECS, NEW YORK	XXX	669,459	518,000	707,579	705,570		(7,306)		(7,306)		698,264		(28,805)	(28,805)	30,149	02/15/2036
9128282B5	U S TREASURY NOTE .75% 8/15/19		12/28/2017	RBC CAPITAL MARKETS LLC,	XXX	140,451	143,000	141,311	5,978		258		258		141,572		(1,120)	(1,120)	399	08/15/2019
912828P20	U S TREASURY NOTE 0.750% 01/31/2018		01/04/2017	RBC CAPITAL MARKETS LLC,	XXX	77,839	78,000	77,979	77,988		0		0		77,989		(150)	(150)	251	01/31/2018
912828S43	U S TREASURY NOTE 0.750% 07/15/2019		03/15/2017	MERRILL LYNCH PIERCE FENN	XXX	204,961	208,000	205,739	205,826		108		108		205,935		(973)	(973)	859	07/15/2019
912828S68	U S TREASURY NOTE 0.750% 07/31/2018		01/04/2017	RBC CAPITAL MARKETS LLC,	XXX	994	1,000	1,001	1,001		0		0		1,001		(7)	(7)	3	07/31/2018
912828R44	U S TREASURY NOTE 0.875% 05/15/2019		05/31/2017	CITIGROUP GBL MKTS/SALOMO	XXX	141,911	143,000	142,459	142,564		74		74		142,638		(727)	(727)	683	05/15/2019
912828R85	U S TREASURY NOTE 0.875% 06/15/2019		01/17/2017	BARCLAYS CAPITAL INC, NEW	XXX	83,132	84,000	84,522	84,428		(8)		(8)		84,420		(1,287)	(1,287)	63	06/15/2019
9128282G4	U S TREASURY NOTE 0.875% 09/15/19		08/30/2017	CREDIT AGRICOLE USA, NEW	XXX	548,495	554,000	548,671	548,869		1,138		1,138		550,007		(1,512)	(1,512)	4,268	09/15/2019
912828T34	U S TREASURY NOTE 1.125% 09/30/2021		01/15/2017	CITIGROUP GBL MKTS/SALOMO	XXX	174,023	180,000	172,519	172,882		59		59		172,941		1,082	1,082	690	09/30/2021
912828WD8	U S TREASURY NOTE 1.250% 10/31/18		12/28/2017	MORGAN STANLEY & CO INC,	XXX	1,102,468	1,105,000	1,113,374	1,111,147		(2,415)		(2,415)		1,108,732		(6,264)	(6,264)	12,338	10/31/2018
9128282V1	U S TREASURY NOTE 1.375% 9/15/20		12/28/2017	BARCLAYS CAPITAL INC, NEW	XXX	4,926	5,000	4,955			3		3		4,958		(32)	(32)	20	09/15/2020
912828XU9	U S TREASURY NOTE 1.5% 6/15/20		12/28/2017	BARCLAYS CAPITAL INC, NEW	XXX	138,540	140,000	140,328			(38)		(38)		140,290		(1,751)	(1,751)	1,131	06/15/2020
912828P46	U S TREASURY NOTE 1.625% 2/15/26		08/02/2017	JPMORGAN CHASE BK/RBS SEC	XXX	457,308	484,000	479,486	479,610		248		248		479,858		(22,550)	(22,550)	5,538	02/15/2026
912828N48	U S TREASURY NOTE 1.75% 12/31/20		12/28/2017	CITIGROUP GBL MKTS/SALOMO	XXX	266,972	269,000	267,865			27		27		267,893		(921)	(921)	2,328	12/31/2020
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		12/28/2017	RBS/EQUITY FINANCE, NEW Y	XXX	86,391	88,000	87,227			71		71		87,297		(906)	(906)	893	05/31/2022
912828V98	U S TREASURY NOTE 2.25% 2/15/27		12/28/2017	GOLDMAN SACHS & CO, NY	XXX	17,738	18,000	17,835			3		3		17,838		(100)	(100)	150	02/15/2027
912828TM2	US TREASURY .65% 8/31/17		08/31/2017	Maturity	XXX	675,000	675,000	674,657	674,890		110		110		675,000				4,219	08/31/2017
912828N22	US TREASURY 1.25% 12/15/2018		01/04/2017	CITIGROUP GBL MKTS/SALOMO	XXX	85,046	85,000	84,884	84,923		1		1		84,924		123	123	61	12/15/2018
912828M64	US TREASURY 1.250% 11/15/2018		01/04/2017	CITIGROUP GBL MKTS/SALOMO	XXX	90,098	90,000	89,961	89,975		0		0		89,975		123	123	158	11/15/2018
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47		12/28/2017	Redemption	XXX	127,943	123,617	129,508			(84)		(84)		129,240		(1,297)	(1,297)	1,744	07/20/2047
36179SEH6	GNMA II POOL #0MA3736 3.5% 06/20/46		08/21/2017	Redemption	XXX	401,189	386,762	410,829	410,730		(2,422)		(2,422)		408,307		(7,119)	(7,119)	8,733	06/20/2046
36179SJT5	GNMA II POOL #0MA3874 3.5% 04/20/46		08/21/2017	Redemption	XXX	268,502	258,772	274,500	274,465		(1,473)		(1,473)		272,992		(4,490)	(4,490)	5,877	04/20/2046
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		12/15/2017	Redemption	XXX	55,976	55,976	59,404			(260)		(260)		55,976				813	01/15/2041
0599999 Subtotal - Bonds - U.S. Governments						6,622,201	6,471,127	6,780,196	5,933,157		(13,515)		(13,515)		6,758,746		(136,545)	(136,545)	101,900	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
13066YTZ2	CA ST DEPT OF WTR RESO 2% 05/01/22		07/06/2017	RAYMOND JAMES/FI,SAINT PE	XXX	237,295	240,000	240,826	240,799		(63)		(63)		240,736		(3,441)	(3,441)	3,572	05/01/2022
3130A62S5	FED HOME LN BK CONS BD .75% 8/28/2017		01/18/2017	MORGAN STANLEY & CO INC,	XXX	50,011	50,000	49,888	49,965		3		3		49,967		44	44	147	08/28/2017
3130A8Y72	FEDERAL HOME LN BK CONS 0.875% 8/05/2019		01/18/2017	NOMURA SECS, NEW YORK	XXX	49,315	50,000	49,904	49,917		2		2		49,918		(603)	(603)	201	08/05/2019

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
3137EACA5	FEDERAL HOME LN MTG CORP 3.75% 3/27/2019		01/18/2017	BK OF NEW YORK MELLON/TOR	XXX	99,957	95,000	102,150	100,025		(111)		(111)		99,914		43	43	1,108	03/27/2019
3135G0E58	FEDERAL NATL MTG ASSN 1.125% 10/19/2018		01/18/2017	GOLDMAN SACHS & CO, NY	XXX	49,949	50,000	49,919	49,953		1		1		49,954		(6)	(6)	141	10/19/2018
3135G0H63	FEDERAL NATL MTG ASSN 1.375% 01/28/2019		01/18/2017	MORGAN STANLEY & CO INC,	XXX	50,096	50,000	49,969	49,979		1		1		49,979		116	116	327	01/28/2019
31398ADM1	FEDERAL NATL MTG ASSN 5.375% 06/12/2017		01/18/2017	MORGAN STANLEY & CO INC,	XXX	127,348	125,000	141,816	127,434		(272)		(272)		127,162		186	186	691	06/12/2017
341271AA2	FL ST BRD OF ADMIN FIN 2.163% 7/01/19		12/27/2017	RAYMOND JAMES/FI,SAINT PE	XXX	34,926	35,000	35,150	35,146		(57)		(57)		35,089		(163)	(163)	1,131	07/01/2019
603827XP6	MINNEAPOLIS-SAINT PAUL 2.05% 1/01/20		12/27/2017	RAYMOND JAMES/FI,SAINT PE	XXX	25,766	26,000	26,000	26,000						26,000		(234)	(234)	546	01/01/2020
6459186Q1	NJ ST ECON DEV AUTH RE 2.421% 6/15/18		12/27/2017	RAYMOND JAMES/FI,SAINT PE	XXX	34,913	35,000	35,210	35,191		(130)		(130)		35,061		(149)	(149)	880	06/15/2018
649322AE4	NY AND PRESBYTERIAN HOSP 4.763% 08/01/20		09/11/2017	RAYMOND JAMES/FI,SAINT PE	XXX	61,392	59,000	60,670	60,665		(18)		(18)		60,647		745	745	3,259	08/01/2046
64971QH55	NY CITY NY TRANSITIONAL 1.28% 11/01/18		12/27/2017	RAYMOND JAMES/FI,SAINT PE	XXX	24,813	25,000	25,053	25,036		(19)		(19)		25,016		(204)	(204)	372	11/01/2018
64971WP20	NY CITY NY TRANSITIONALF 1.650% 08/01/20		12/27/2017	RAYMOND JAMES/FI,SAINT PE	XXX	237,530	245,000	243,653	243,707		272		272		243,979		(6,449)	(6,449)	5,132	08/01/2021
650035S82	NY ST URBAN DEV CORP REV 1.38% 3/15/18		12/27/2017	RAYMOND JAMES/FI,SAINT PE	XXX	24,950	25,000	25,177	25,101		(83)		(83)		25,018		(68)	(68)	445	03/15/2018
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		12/28/2017	Redemption	XXX	42,591	42,345	43,272			(197)		(197)		43,045		(453)	(453)	731	08/01/2043
312944Y54	FHLMC POOL #A9-6132 4.5% 01/01/41		12/27/2017	Redemption	XXX	248,289	235,232	258,756	258,680		(4,468)		(4,468)		254,211		(5,922)	(5,922)	10,485	01/01/2041
3132J4GA1	FHLMC POOL #G3-0892 5.5% 04/01/30		12/15/2017	Redemption	XXX	68,721	68,721	77,408	69,951		(1,230)		(1,230)		68,721				1,987	04/01/2030
31335AX52	FHLMC POOL #G6-0700 4.5% 09/01/45		12/15/2017	Redemption	XXX	121,825	121,825	134,198	123,341		(1,516)		(1,516)		121,825				2,682	09/01/2045
3132QUMX8	FHLMC POOL #Q3-7573 4.5% 10/011/29		12/15/2017	Redemption	XXX	19,582	19,582	21,194			(168)		(168)		19,582				276	10/01/2039
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19		12/27/2017	Redemption	XXX	26,155	26,179	26,509	26,486		(129)		(129)		26,357		(202)	(202)	591	09/25/2019
31416BS58	FNMA POOL #0995240 4.500% 08/01/37		12/27/2017	Redemption	XXX	236,070	224,284	246,713	246,561		(5,099)		(5,099)		241,463		(5,392)	(5,392)	9,662	08/01/2037
31419JRF7	FNMA POOL #0AE7685 4.000% 10/01/40		12/26/2017	Redemption	XXX	53,119	53,119	57,252	53,430		(311)		(311)		53,119				1,172	10/01/2040
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43		12/28/2017	Redemption	XXX	42,214	42,079	42,868			(154)		(154)		42,684		(470)	(470)	758	04/01/2043
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		12/27/2017	Redemption	XXX	42,294	41,809	43,180			(346)		(346)		42,763		(468)	(468)	1,035	04/01/2044
3138WFCF1	FNMA POOL #0AS5469 4.000% 07/01/45		12/27/2017	Redemption	XXX	283,974	274,226	295,907	292,997		(3,305)		(3,305)		289,693		(5,718)	(5,718)	10,216	07/01/2045
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						2,293,094	2,259,402	2,382,641	2,190,364		(17,399)		(17,399)		2,321,904		(28,809)	(28,809)	57,545	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00287YAN9	ABBVIE INC 1.8% 05/14/18		11/28/2017	BARCLAYS CAPITAL INC, NEW	XXX	45,000	45,000	44,954	44,979		14		14		44,993		7	7	846	05/14/2018
00287YAT6	ABBVIE INC 2.5% 5/14/20		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	30,068	30,000	30,134			(4)		(4)		30,129		(61)	(61)	94	05/14/2020
00287YAP4	ABBVIE INC 3.2% 11/06/22		12/27/2017	MORGAN STANLEY & CO INC,	XXX	81,252	80,000	83,026	82,937		(518)		(518)		82,420		(1,168)	(1,168)	2,937	11/06/2022
00817YAT5	AETNA INC 1.900% 06/07/2019 DD 06/09/16		03/16/2017	Call	XXX	15,150	15,000	14,989	14,991		1		1		14,992		158	158	78	06/07/2019
0258M0DV8	AMERICAN EXPRESS CREDIT 1.8% 7/31/18		12/27/2017	WELLS FARGO SECURITIES LL	XXX	19,961	20,000	20,184	20,116		(107)		(107)		20,009		(48)	(48)	509	07/31/2018
02665WBE0	AMERICAN HONDA FINANCE 1.2% 7/12/19		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	73,938	75,000	74,925	74,937		25		25		74,961		(1,023)	(1,023)	1,318	07/12/2019
031162BU3	AMGEN INC 2.2% 05/22/19		12/27/2017	WELLS FARGO SECURITIES LL	XXX	14,998	15,000	15,311	15,276		(144)		(144)		15,132		(133)	(133)	364	05/22/2019
035229DD2	ANHEUSER-BUSCH COS LLC 5.5% 01/15/18		11/10/2017	Call	XXX	25,185	25,000	27,849	26,088		(898)		(898)		25,190		(5)	(5)	1,814	01/15/2018
035242AG1	ANHEUSER-BUSCH INBEV FIN 1.9% 2/01/19		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	14,963	15,000	14,959	14,970		11		11		14,981		(18)	(18)	402	02/01/2019
035242AP1	ANHEUSER-BUSCH INBEV FIN 3.65% 2/01/2026		01/27/2017	DEUTSCHE BK SECS INC, NY	XXX	313,613	312,000	333,434	333,002		(174)		(174)		332,828		(19,215)	(19,215)	5,662	02/01/2026
035242AN6	ANHEUSER-BUSCH INBEV FIN 4.9% 2/1/46		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	46,320	40,000	43,176			(51)		(51)		43,125		3,194	3,194	2,766	02/01/2046

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
037833AQ3	APPLE INC 2.100% 5/06/19		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	40,075	40,000	40,548	40,390		(163)		(163)		40,226		(151)	(151)	964	05/06/2019
037833BF6	APPLE INC 2.700% 05/13/2022		05/04/2017	GOLDMAN SACHS & CO, NY	XXX	162,344	160,000	161,342	161,324		(82)		(82)		161,242		1,102	1,102	2,112	05/13/2022
00206RCW0	AT&T INC 1.750% 01/15/18		12/27/2017	WELLS FARGO SECURITIES LL	XXX	24,991	25,000	25,162	25,091		(87)		(87)		25,004		(13)	(13)	637	01/15/2018
00206RCC4	AT&T INC 2.300% 03/11/19		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	24,025	24,000	24,318	24,256		(115)		(115)		24,141		(116)	(116)	718	03/11/2019
00206RCN0	AT&T INC 3.4% 05/15/25		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	197,040	200,000	203,976	203,889		(440)		(440)		203,449		(6,409)	(6,409)	7,631	05/15/2025
06051GGB9	BANK OF AMERICA CORP 2.151% 11/09/20		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	4,973	5,000	5,000	5,000						5,000		(27)	(27)	122	11/09/2020
06051GFX2	BANK OF AMERICA CORP 3.500% 04/19/26		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	56,298	55,000	57,049	57,009		(189)		(189)		56,820		(522)	(522)	2,299	04/19/2026
06051GDZ9	BANK OF AMERICA CORP 7.625% 06/01/19		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	43,030	40,000	46,106	45,424		(2,203)		(2,203)		43,221		(191)	(191)	3,287	06/01/2019
06367TJW1	BANK OF MONTREAL 1.350% 8/28/18	A	12/27/2017	BK OF NEW YORK MELLON/TOR	XXX	14,927	15,000	14,999	15,000		0		0		15,000		(73)	(73)	270	08/28/2018
06367TPX2	BANK OF MONTREAL 2.100% 12/12/19	A	12/27/2017	GOLDMAN SACHS & CO, NY	XXX	141,753	142,000	141,939	141,940		20		20		141,960		(207)	(207)	3,123	12/12/2019
064159CU8	BANK OF NOVA SCOTIA/THE 2.05% 10/30/18	A	12/27/2017	BK OF NEW YORK MELLON/TOR	XXX	9,995	10,000	10,135	10,115		(62)		(62)		10,053		(59)	(59)	239	10/30/2018
59562VAR8	BERKSHIRE HATHAWAY ENERGY 6.5% 9/15/37		12/21/2017	BNY MELLON	XXX	222,638	162,000	221,415	221,109		(1,886)		(1,886)		219,223		3,416	3,416	13,572	09/15/2037
084664CK5	BERKSHIRE HATHAWAY FIN 1.3% 8/15/19		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	14,820	15,000	14,985	14,987		5		5		14,992		(171)	(171)	268	08/15/2019
10112RAR5	BOSTON PROPERTIES LP 5.625% 11/15/20		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	151,407	140,000	158,693	157,791		(5,129)		(5,129)		152,662		(1,255)	(1,255)	8,838	11/15/2020
05565QDC9	BP CAPITAL MARKETS PLC 1.676% 05/03/19	C	12/27/2017	WELLS FARGO SECURITIES LL	XXX	14,919	15,000	15,000	15,000						15,000		(81)	(81)	291	05/03/2019
13645RAJ3	CANADIAN PACIFIC RAILWAY 7.25% 5/15/19	A	12/27/2017	PERSHING LLC, JERSEY CITY	XXX	26,630	25,000	28,128	28,022		(1,246)		(1,246)		26,776		(146)	(146)	2,034	05/15/2019
14040HBP9	CAPITAL ONE FINANCIAL 2.5% 5/12/20		12/27/2017	WELLS FARGO SECURITIES LL	XXX	24,959	25,000	24,961			8		8		24,969		(10)	(10)	394	05/12/2020
14149YBL1	CARDINAL HEALTH 1.948% 6/14/19		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	19,881	20,000	20,000							20,000		(119)	(119)	213	06/14/2019
14149YAX6	CARDINAL HEALTH INC 1.700% 03/15/18		07/03/2017	Call	XXX	25,064	25,000	25,124	25,053		(22)		(22)		25,031		33	33	338	03/15/2018
14912L5J6	CATERPILLAR FINANC SVCS 1.25% 11/06/17		11/06/2017	Maturity	XXX	25,000	25,000	25,049	25,017		(17)		(17)		25,000				313	11/06/2017
166764AA8	CHEVRON CORP 1.104% 12/05/17		12/05/2017	Maturity	XXX	25,000	25,000	24,889	24,956		44		44		25,000				276	12/05/2017
17275RBB7	CISCO SYSTEMS INC 1.600% 02/28/19		12/27/2017	US BANCORP INVESTMENTS IN	XXX	14,930	15,000	14,996	14,997		1		1		14,998		(68)	(68)	321	02/28/2019
172967KS9	CITIGROUP INC 2.050% 06/07/19		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	14,976	15,000	14,992	14,994		3		3		14,996		(21)	(21)	326	06/07/2019
172967JW2	CITIGROUP INC 2.150% 07/30/18		12/27/2017	BK OF NEW YORK MELLON/TOR	XXX	14,992	15,000	14,996	14,998		1		1		14,999		(8)	(8)	456	07/30/2018
172967KN0	CITIGROUP INC 3.400% 05/01/26		12/27/2017	MORGAN STANLEY & CO INC,	XXX	80,542	80,000	82,324	82,279		(213)		(213)		82,065		(1,524)	(1,524)	3,158	05/01/2026
191216BV1	COCA-COLA CO/THE 1.375% 05/30/19		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	14,871	15,000	14,990	14,992		3		3		14,995		(124)	(124)	223	05/30/2019
20030NAW1	COMCAST CORP 5.700% 05/15/18		11/28/2017	UBS SECURITIES LLC, STAMF	XXX	15,272	15,000	16,618	15,867		(575)		(575)		15,291		(20)	(20)	891	05/15/2018
20030NAX9	COMCAST CORP 6.400% 05/15/38		12/27/2017	US BANCORP INVESTMENTS IN	XXX	82,416	61,000	83,827	83,704		(597)		(597)		83,106		(691)	(691)	4,381	05/15/2038
20826FAA4	CONOCOPHILLIPS CO 2.400% 12/15/22		12/27/2017	MORGAN STANLEY & CO INC,	XXX	84,127	85,000	85,205	85,199		(34)		(34)		85,165		(1,038)	(1,038)	2,119	12/15/2022
126650CH1	CVS HEALTH CORP 1.900% 07/20/18		12/27/2017	WELLS FARGO SECURITIES LL	XXX	9,992	10,000	10,026	10,014		(9)		(9)		10,005		(13)	(13)	274	07/20/2018
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/28		12/11/2017	Redemption	XXX	18,504	18,504	21,508	18,697		(193)		(193)		18,504				626	12/10/2028

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
25746UCD9	DOMINION RESOURCES INC/VA 1.9% 6/15/18		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	24,973	25,000	24,991	24,996		3		3		24,999		(25)	(25)	493	06/15/2018
26441CAK1	DUKE ENERGY CORP 2.100% 06/15/18		12/27/2017	PIERPONT SECURITIES LLC,	XXX	19,989	20,000	20,124	20,116		(116)		(116)		20,000		(11)	(11)	436	06/15/2018
26441CAN5	DUKE ENERGY CORP 3.750% 04/15/24		12/27/2017	BAIRD, ROBERT W & CO INC,	XXX	78,287	75,000	80,444	80,293		(718)		(718)		79,574		(1,288)	(1,288)	3,391	04/15/2024
26441CAD7	DUKE ENERGY CORP 5.050% 09/15/19		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	5,229	5,000	5,500	5,455		(165)		(165)		5,290		(61)	(61)	325	09/15/2019
29379VAV5	ENTERPRISE PROD OPERATING 5.7% 2/15/42		07/05/2017	MERRILL LYNCH PIERCE FENN	XXX	143,596	122,000	143,377	143,295		(241)		(241)		143,054		542	542	6,171	02/15/2042
29379VBG7	ENTERPRISE PRODUCTS OPER 1.65% 5/07/18		12/27/2017	BAIRD, ROBERT W & CO INC,	XXX	14,977	15,000	14,982	14,992		6		6		14,998		(21)	(21)	283	05/07/2018
664397AL0	EVERSOURCE ENERGY 1.6% 01/15/18		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	19,985	20,000	19,999	19,999		1		1		20,000		(15)	(15)	466	01/15/2018
30161MAF0	EXELON GENERATION CO LLC 5.2% 10/01/19		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	10,482	10,000	10,979	10,791		(280)		(280)		10,510		(28)	(28)	647	10/01/2019
30219GAJ7	EXPRESS SCRIPTS HLDG CO 1.25% 06/02/2017		06/02/2017	Maturity	XXX	15,000	15,000	14,971	14,994		6		6		15,000				94	06/02/2017
30231GAP7	EXXON MOBIL CORP 1.708% 03/01/19		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	30,898	31,000	31,046	31,044		(20)		(20)		31,024		(126)	(126)	703	03/01/2019
36962G6W9	GENERAL ELECTRIC CO 1.625% 04/02/18		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	9,988	10,000	10,083	10,048		(38)		(38)		10,010		(22)	(22)	202	04/02/2018
36962G6S8	GENERAL ELECTRIC CO 3.100% 01/09/23		12/27/2017	MORGAN STANLEY & CO INC,	XXX	81,197	80,000	84,609	84,494		(705)		(705)		83,789		(2,592)	(2,592)	3,651	01/09/2023
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	47,812	45,000	48,918			(1,035)		(1,035)		47,882		(71)	(71)	3,118	03/15/2020
38141GGS7	GOLDMAN SACHS GROUP 5.750% 01/24/22		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	88,733	80,000	92,830	92,405		(2,316)		(2,316)		90,090		(1,357)	(1,357)	6,581	01/24/2022
38141GFM1	GOLDMAN SACHS GROUP INC 6.15% 4/01/2018		02/27/2017	GOLDMAN SACHS & CO, NY	XXX	56,615	54,000	57,100	56,873		(384)		(384)		56,490		126	126	1,393	04/01/2018
38141EA25	GOLDMAN SACHS GROUP INC 7.5% 2/15/2019		02/13/2017	JPMORGAN SECURITIES INC,	XXX	82,925	75,000	83,649	83,342		(476)		(476)		82,866		58	58	2,828	02/15/2019
438516BJ4	HONEYWELL INTERNATIONAL 1.4% 10/30/2019		01/24/2017	JEFFERIES & CO INC, NEW Y	XXX	137,946	139,000	138,890	138,896		3		3		138,899		(952)	(952)	470	10/30/2019
452308AX7	ILLINOIS TOOL WORKS 2.65% 11/15/2026		02/15/2017	RAYMOND JAMES/FI,SAINT PE	XXX	118,551	124,000	123,609	123,614		4		4		123,619		(5,067)	(5,067)	949	11/15/2026
24422EST7	JOHN DEERE CAPITAL CORP 1.350% 01/16/201		03/10/2017	PERSHING LLC, JERSEY CITY	XXX	49,932	50,000	49,975	49,991		2		2		49,993		(61)	(61)	448	01/16/2018
24422ETQ2	JOHN DEERE CAPITAL CORP 2.2% 3/13/20		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	39,950	40,000	39,969			8		8		39,977		(27)	(27)	694	03/13/2020
478111AA5	JOHNS HOPKINS HLTH SYS 1.424% 5/15/18		12/02/2017	RAYMOND JAMES/FI,SAINT PE	XXX	19,950	20,000	19,979	19,979		15		15		19,994		(44)	(44)	320	05/15/2018
478160BR4	JOHNSON & JOHNSON 1.125% 03/01/19		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	19,819	20,000	19,998	19,998		1		1		19,999		(180)	(180)	299	03/01/2019
46625HJL5	JPMORGAN CHASE & CO 1.625% 05/15/18		12/27/2017	BK OF NEW YORK MELLON/TOR	XXX	39,940	40,000	39,740	39,876		89		89		39,965		(26)	(26)	729	05/15/2018
46625HKA7	JPMORGAN CHASE & CO 2.25% 1/23/20		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	19,976	20,000	20,023			(1)		(1)		20,022		(46)	(46)	195	01/23/2020
46625HJD3	JPMORGAN CHASE & CO 4.500% 01/24/22		12/27/2017	CANTOR FITZGERALD & CO/DE	XXX	80,249	75,000	80,825	80,751		(1,063)		(1,063)		79,688		561	561	4,828	01/24/2022
46625HGY0	JPMORGAN CHASE & CO 6.000% 01/15/18		11/28/2017	JPMORGAN SECURITIES INC,	XXX	25,131	25,000	26,336	26,154		(1,015)		(1,015)		25,140		(9)	(9)	2,063	01/15/2018
48203RAL8	JUNIPER NETWORKS INC 3.125% 02/26/19		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	10,095	10,000	10,219	10,209		(95)		(95)		10,114		(19)	(19)	419	02/26/2019
494550BS4	KINDER MORGAN ENERGY 4.150% 02/01/24		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	36,301	35,000	36,210	36,184		(162)		(162)		36,022		279	279	2,050	02/01/2024
49456BAD3	KINDER MORGAN INC/DE 2.000% 12/01/17		12/01/2017	Maturity	XXX	15,000	15,000	15,077	15,026		(26)		(26)		15,000				300	12/01/2017

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
539830BJ7	LOCKHEED MARTIN CORP 1.850% 11/23/18		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	3,997	4,000	3,993	3,996		2		2		3,998		(1)	(1)	81	11/23/2018
58013MEW0	MCDONALD'S CORP 2.1% 12/07/18		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	4,994	5,000	4,998	4,998		1		1		4,999		(5)	(5)	111	12/07/2018
58155QAF0	MCKESSON CORP 1.4% 03/15/18		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	14,973	15,000	14,923	14,969		26		26		14,994		(21)	(21)	271	03/15/2018
581557BD6	MCKESSON CORP 2.284% 03/15/19		12/27/2017	BAIRD, ROBERT W & CO INC,	XXX	14,995	15,000	15,101	15,096		(43)		(43)		15,053		(59)	(59)	442	03/15/2019
585055BQ8	MEDTRONIC INC 1.500% 03/15/18		11/28/2017	BARCLAYS CAPITAL INC, NEW	XXX	14,996	15,000	15,067	15,059		(45)		(45)		15,014		(18)	(18)	272	03/15/2018
59156RBE7	METLIFE INC VAR RT 12/15/17		12/15/2017	Maturity	XXX	15,000	15,000	15,137	15,054		(54)		(54)		15,000				263	12/15/2017
59156RBK3	METLIFE INC VAR RT 12/15/17		12/15/2017	Maturity	XXX	21,000	21,000	21,091	21,084		(84)		(84)		21,000				400	12/15/2017
594918BN3	MICROSOFT CORP 1.100% 08/08/19		12/27/2017	WELLS FARGO SECURITIES LL	XXX	19,730	20,000	19,979	19,982		7		7		19,989		(258)	(258)	306	08/08/2019
594918CA0	MICROSOFT CORP 4.25% 2/6/47		12/27/2017	WELLS FARGO SECURITIES LL	XXX	45,487	40,000	39,892			2		2		39,894		5,593	5,593	1,525	02/06/2047
615369AA3	MOODY'S CORP 5.5% 9/1/20		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	19,374	18,000	19,786			(175)		(175)		19,611		(237)	(237)	325	09/01/2020
6174467U7	MORGAN STANLEY 2.125% 04/25/18		12/27/2017	WELLS FARGO SECURITIES LL	XXX	15,001	15,000	15,065	15,027		(21)		(21)		15,007		(6)	(6)	375	04/25/2018
61746BDX1	MORGAN STANLEY 2.450% 02/01/19		12/27/2017	WELLS FARGO SECURITIES LL	XXX	15,036	15,000	14,990	14,993		3		3		14,995		41	41	519	02/01/2019
61746BDJ2	MORGAN STANLEY 3.750% 02/25/23		12/27/2017	WELLS FARGO SECURITIES LL	XXX	112,886	109,000	111,587	111,587		(381)		(381)		111,206		1,680	1,680	5,495	02/25/2023
65339KAK6	NEXTERA ENERGY CAP HLDG 2.7% 09/15/19		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	10,058	10,000	10,166	10,160		(71)		(71)		10,088		(30)	(30)	348	09/15/2019
655844BD9	NORFOLK SOUTHERN CORP 6.000% 05/23/11		08/07/2017	NORFOLK SOUTHERN CORP	XXX	204,967	157,000	186,639	186,636		(8)		(8)		186,628		18,339	18,339	6,725	05/23/2111
68389XAC9	ORACLE CORP 5.750% 04/15/18		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	18,204	18,000	19,179	19,045		(805)		(805)		18,240		(36)	(36)	1,248	04/15/2018
69371RM86	PACCAR FINANCIAL CORP 1.650% 02/25/19		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	9,935	10,000	9,986	9,990		5		5		9,995		(60)	(60)	222	02/25/2019
69353REZ7	PNC BANK NA 1.700% 12/07/18		12/27/2017	BK OF NEW YORK MELLON/TOR	XXX	249,050	250,000	249,795	249,801		101		101		249,903		(853)	(853)	4,486	12/07/2018
74432QBZ7	PRUDENTIAL FINANCIAL INC 3.5% 05/15/24		12/27/2017	MORGAN STANLEY & CO INC,	XXX	171,612	165,000	174,222	174,030		(1,115)		(1,115)		172,916		(1,304)	(1,304)	6,481	05/15/2024
74432QBC8	PRUDENTIAL FINANCIAL INC 6% 12/01/17		12/01/2017	Maturity	XXX	9,000	9,000	9,943	9,360		(360)		(360)		9,000				540	12/01/2017
747525AP8	QUALCOMM INC 2.1% 5/20/20		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	16,920	17,000	16,999			0		0		16,999		(80)	(80)	211	05/20/2020
775109AK7	ROGERS COMMUNICATIONS INC 6.8% 8/15/18	A	12/27/2017	WELLS FARGO SECURITIES LL	XXX	46,318	45,000	48,925	48,645		(2,210)		(2,210)		46,435		(117)	(117)	4,199	08/15/2018
78010USN8	ROYAL BANK OF CANADA 2.150% 03/15/19	A	12/27/2017	GOLDMAN SACHS & CO, NY	XXX	20,007	20,000	20,144	20,097		(43)		(43)		20,054		(46)	(46)	554	03/15/2019
78409VAH7	S&P GLOBAL INC 2.500% 08/15/18		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	20,027	20,000	20,229	20,217		(132)		(132)		20,085		(58)	(58)	686	08/15/2018
822582BU5	SHELL INTNL FINANCE BV 1.375% 9/12/19	C	12/27/2017	SG AMERICAS SECURITIES LL	XXX	39,504	40,000	39,434	39,452		199		199		39,651		(147)	(147)	713	09/12/2019
822582BW1	SHELL INTNL FINANCE BV 1.750% 09/12/21	C	12/27/2017	GOLDMAN SACHS & CO, NY	XXX	97,643	100,000	99,344	99,368		129		129		99,497		(1,854)	(1,854)	2,270	09/12/2021
828807CQ8	SIMON PROPERTY GROUP LP 2.2% 2/01/19		12/27/2017	UBS SECURITIES LLC, STAMF	XXX	15,013	15,000	15,120	15,078		(49)		(49)		15,029		(16)	(16)	466	02/01/2019
828807CZ8	SIMON PROPERTY GROUP LP 4.25% 11/30/46		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	68,482	65,000	64,596	64,596		7		7		64,603		3,879	3,879	3,039	11/30/2046
828807CD7	SIMON PROPERTY GROUP LP 5.65% 02/01/2020		06/26/2017	Call	XXX	193,663	176,000	196,684	195,333		(3,590)		(3,590)		191,743		1,920	1,920	8,977	02/01/2020
842587CQ8	SOUTHERN CO/THE 1.85% 7/01/19		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	49,699	50,000	50,174	50,164		(64)		(64)		50,099		(400)	(400)	1,477	07/01/2019

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
790849AL7	ST JUDE MEDICAL INC 2.000% 09/15/2018		03/07/2017	EXCHANGE FOR ABBOTT LABOR	XXX	26,187	26,000	26,229	26,209		(22)		(22)		26,187				260	09/15/2018
85771PAT9	STATOIL ASA 1.250% 11/09/17	C	11/09/2017	Maturity	XXX	15,000	15,000	14,960	14,989		11		11		15,000				188	11/09/2017
863667AK7	STRYKER CORP 2% 3/08/2019 DD 03/10/16		02/23/2017	KING (CL) & ASSOCIATES, A	XXX	15,066	15,000	14,983	14,988		1		1		14,989		77	77	142	03/08/2019
883556BB7	THERMO FISHER SCIENTIF 1.85% 1/15/18		03/22/2017	Call	XXX	32,164	32,000	32,060	32,057		(12)		(12)		32,045		120	120	406	01/15/2018
887315BH1	TIME WARNER COS INC 7.570% 02/01/24		12/12/2017	BNY MELLON	XXX	234,679	196,000	247,695	246,825		(6,260)		(6,260)		240,565		(5,887)	(5,887)	20,648	02/01/2024
887317AT2	TIME WARNER INC 2.100% 06/01/19		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	36,881	37,000	37,001	37,001		0		0		37,000		(119)	(119)	837	06/01/2019
89236TDE2	TOYOTA MOTOR CREDIT CORP 1.4% 05/20/19		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	49,514	50,000	49,930	49,944		23		23		49,967		(453)	(453)	776	05/20/2019
89837RAA0	TRUSTEES OF DARTMOUTH 4.75% 6/01/19		11/20/2017	Call	XXX	190,691	183,000	198,679	197,682		(5,327)		(5,327)		192,355		(1,664)	(1,664)	8,427	06/01/2019
927804FU3	VA ELECTRIC, POWER 3.15% 1/15/26		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	80,718	80,000	83,793	83,709		(391)		(391)		83,318		(2,600)	(2,600)	3,668	01/15/2026
92277GAG2	VENTAS REALTY LP 4.125% 01/15/26		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	104,164	100,000	107,250	107,095		(732)		(732)		106,363		(2,199)	(2,199)	6,004	01/15/2026
92276MBA2	VENTAS REALTY LP/VENTAS CAPI 2% 2/15/18		12/27/2017	WELLS FARGO SECURITIES LL	XXX	39,986	40,000	40,086			(76)		(76)		40,010		(25)	(25)	1,098	02/15/2018
92343VCX0	VERIZON COMM INC 4.522% 09/15/48		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	34,376	35,000	36,679	36,674		(26)		(26)		36,648		(2,272)	(2,272)	2,040	09/15/2048
92343VAX2	VERIZON COMM INC 4.6% 4/1/21		12/27/2017	WELLS FARGO SECURITIES LL	XXX	23,415	22,000	23,496			(70)		(70)		23,426		(11)	(11)	247	04/01/2021
92343VBP8	VERIZON COMMUNICATIONS 3.65% 9/14/2018		02/10/2017	BNY MELLON	XXX	36,236	35,000	36,108	36,055		(66)		(66)		35,989		247	247	518	09/14/2018
92343VBQ6	VERIZON COMMUNICATIONS INC 4.5% 9/15/20		11/30/2017	Call	XXX	106,164	100,000	107,268	107,121		(1,695)		(1,695)		105,425		739	739	5,438	09/15/2020
92343VDF8	VERIZON COMMUNICATIOS 1.375% 08/15/2019		02/01/2017	BNY MELLON	XXX	14,924	15,000	14,964	14,968		1		1		14,969		(45)	(45)	108	08/15/2019
929903DT6	WACHOVIA CORP 5.750% 06/15/2017		06/15/2017	Maturity	XXX	70,000	70,000	79,072	71,419		(1,419)		(1,419)		70,000				2,013	06/15/2017
931142CP6	WAL-MART STORES INC 4.125% 02/01/19		10/16/2017	BNY MELLON	XXX	50,135	50,000	54,197	53,221		(1,251)		(1,251)		51,970		(1,836)	(1,836)	2,538	02/01/2019
94974BGR5	WELLS FARGO & CO 2.55 12/7/20		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	33,075	33,000	33,331			(48)		(48)		33,283		(208)	(208)	472	12/07/2020
98389BAT7	XCEL ENERGY INC 2.600% 03/15/22		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	64,767	65,000	64,982	64,983		3		3		64,986		(219)	(219)	1,821	03/15/2022
98956PAE2	ZIMMER BIOMET HOLDINGS INC 2% 4/01/2018		05/12/2017	MERRILL LYNCH PIERCE FENN	XXX	25,052	25,000	25,024	25,022		(7)		(7)		25,016		36	36	314	04/01/2018
07388QAE9	BEAR STEARNS COMM PW17A4 VAR 6/11/50		07/11/2017	Redemption	XXX	380,620	381,866	390,700	390,630		(5,673)		(5,673)		384,957		(4,337)	(4,337)	10,479	06/11/2050
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49		12/27/2017	CITIGROUP GBL MKTS/SALOMO	XXX	39,691	40,000	39,877			0		0		39,877		(186)	(186)	72	10/10/2049
20048EAV3	COMM 2013-LC6 MTG LC6A2 1.906% 1/10/46		12/27/2017	Redemption	XXX	281,274	281,276	282,687	282,505		(1,221)		(1,221)		281,284		(10)	(10)	4,341	01/10/2046
12630DAV6	COMM MRTG PA CR14 A2 3.147% 02/10/47		12/28/2017	DEUTSCHE BK SECS INC, NY	XXX	25,156	25,000	25,676	25,674		(14)		(14)		25,661		(504)	(504)	848	02/10/2047
20173VAE0	COMM MTG GG11 A4 5.736% 12/10/49		07/12/2017	Redemption	XXX	270,769	270,769	277,115	277,089		(5,776)		(5,776)		271,312		(543)	(543)	5,660	12/10/2049
36192KAT4	GS MORTGAGE SEC GCJ7A4 3.377% 5/10/45		12/12/2017	Redemption	XXX	20,085	20,085	21,112	20,138		(52)		(52)		20,085				534	05/10/2045
36192CAB1	GS MRTG SEC GC10A2 1.84% 02/10/46		12/10/2017	Redemption	XXX	16,431	16,431	16,479	16,479		(44)		(44)		16,435		(4)	(4)	192	02/10/2046
46629YAC3	JP MORGAN CH COMM CB18A4 5.44% 6/12/2047		02/13/2017	Call	XXX	64,561	64,561	64,652	64,648		(72)		(72)		64,576		(15)	(15)	345	06/12/2047
46632HAD3	JP MORGAN CH COMM LD12A4 VAR 2/15/2051		06/15/2017	Redemption	XXX	260,294	260,294	264,971	264,976		(2,115)		(2,115)		262,861		(2,567)	(2,567)	6,950	02/15/2051
46639JAE0	JPMORGAN CHASE CMBS C1 3.143% 12/15/47		12/27/2017	JPMORGAN SECURITIES INC,	XXX	291,363	286,000	294,960	294,943		(177)		(177)		294,766		(3,403)	(3,403)	9,662	12/15/2047
61761AAX6	MORGAN STANLEY BNK C5A2 1.972% 8/15/45		07/17/2017	Redemption	XXX	50,612	50,612	50,739	50,738		(113)		(113)		50,625		(12)	(12)	266	08/15/2045
61762DAT8	MORGAN STANLEY BNK C9A2 1.97% 5/15/46		12/15/2017	Redemption	XXX	288,984	288,984	290,926	290,429		(1,445)		(1,445)		288,984				3,554	05/15/2046
90349DAB8	UBS-BARCLAYS CMBS A2 1.852% 08/10/49		09/12/2017	Call	XXX	40,000	40,000	40,103	40,103		(103)		(103)		40,000		0	0	327	08/10/2049
90349DAC6	UBS-BARCLAYS CMBS C3 A3 2.728% 8/10/49		12/28/2017	Redemption	XXX	77,402	77,000	78,733	78,729		(121)		(121)		78,608		(1,206)	(1,206)	2,245	08/10/2049
92890NAT6	WFRBS CMBS C10 A2 1.765% 12/15/45		09/15/2017	Redemption	XXX	255,000	255,000	255,578	255,575		(435)		(435)		255,140		(140)	(140)	2,417	12/15/2045
92890NAU3	WFRBS CMBS C10A3 2.875% 12/15/45		12/27/2017	WELLS FARGO SECURITIES LL	XXX	159,571	159,000	162,242	162,236		(72)		(72)		162,164		(2,592)	(2,592)	4,914	12/15/2045
92938CAB3	WFRBS COMM MORTGA C15 A2 2.9% 08/15/46		12/15/2017	Redemption	XXX	91,791	91,791	93,268	92,489		(699)		(699)		91,791				1,808	08/15/2046
02006VAD3	ALLY AUTO REC TRU 3A4 1.72% 3/16/20		12/27/2017	INTL FCSTONE FIN INC/BD R	XXX	39,713	40,000	40,172	40,168		(51)		(51)		40,117		(404)	(404)	713	03/16/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/22		12/27/2017	BAIRD, ROBERT W & CO INC,	XXX	21,443	20,385	21,659			(29)		(29)		21,630		(187)	(187)	443	07/31/2022
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		07/17/2017	Redemption	XXX	22,004	22,004	24,012	22,194		(189)		(189)		22,004				793	07/15/2024
05581RAE6	BMW VEHICLE LS TR 21A4 1.51% 6/20/19		12/27/2017	BK OF NEW YORK MELLON/TOR	XXX	39,888	40,000	39,913	39,914		34		34		39,948		(60)	(60)	617	06/20/2019
17305EFS9	CITIBANK CREDIT CARD A6 2.15% 7/15/21		12/27/2017	CITIGROUP GBL MKTS/SALOMO	XXX	113,044	113,000	115,472	115,387		(515)		(515)		114,872		(1,828)	(1,828)	3,530	07/15/2021
12592YAD6	CNH EQUIP TRUST 2015-BA3 1.37% 7/15/20		12/27/2017	Redemption	XXX	38,907	38,942	38,948	38,946		(3)		(3)		38,943		(36)	(36)	386	07/15/2020
12594DAD0	CNH EQUIP TRUST 2016-BA3 1.63% 8/15/21		12/27/2017	BK OF NEW YORK MELLON/TOR	XXX	456,275	459,000	461,855	461,742		(571)		(571)		461,171		(4,896)	(4,896)	7,752	08/15/2021
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		12/27/2017	PERSHING LLC, JERSEY CITY	XXX	22,291	21,376	22,448			(25)		(25)		22,422		(131)	(131)	471	07/12/2022
210795PZ7	CONTINENTAL AIR 2012-1 CL 4.15% 10/11/25		10/11/2017	Redemption	XXX	3,298	3,298	3,487			(8)		(8)		3,298				68	10/11/2025
34530VAE9	FORD CR AUTO OWN TR BA4 1.58% 8/15/20		12/27/2017	BARCLAYS CAPITAL INC, NEW	XXX	69,683	70,000	70,211	70,206		(55)		(55)		70,151		(468)	(468)	1,146	08/15/2020
34528QEN0	FORD CREDIT FLOOR 1A1 1.76% 2/15/21		12/27/2017	BK OF NEW YORK MELLON/TOR	XXX	14,934	15,000	14,996	14,997		1		1		14,997		(63)	(63)	274	02/15/2021
34528QFD1	FORD CREDIT FLOOR 5A 11.95% 11/15/21		12/27/2017	CREDIT SUISSE, NEW YORK (	XXX	24,836	25,000	24,995	24,995		1		1		24,996		(160)	(160)	508	11/15/2021
34528QEU4	FORD CREDIT FLOORPLAN 3A1 1.7% 7/15/21		12/27/2017	WELLS FARGO SECURITIES LL	XXX	9,900	10,000	9,998	9,998		0		0		9,999		(99)	(99)	161	07/15/2021
36251MAE1	GM FINANCIAL AUTO 3A4 1.78% 5/20/2020		04/05/2017	JPM/INTL FCSTONE FINANCIA	XXX	18,966	19,000	18,996	18,996		0		0		18,997		(31)	(31)	100	05/20/2020
36253WAD9	GM FINANCIAL AUTO L1A3 2.06% 5/20/20		12/27/2017	INTL FCSTONE FIN INC/BD R	XXX	39,663	40,000	39,998			0		0		39,999		(336)	(336)	648	05/20/2020
43814JAD6	HONDA AUTO REC 20 4A4 1.46% 10/15/20		12/27/2017	JPM/INTL FCSTONE FINANCIA	XXX	76,978	77,000	77,189	77,186		(37)		(37)		77,149		(171)	(171)	910	10/15/2020
47788MAC4	JOHN DEERE OWNER 20AA3 1.36% 4/15/20		12/27/2017	CREDIT SUISSE, NEW YORK (	XXX	15,636	15,763	15,760	15,761		0		0		15,761		(125)	(125)	221	04/15/2020
47787UAE3	JOHN DEERE OWNER 20AA4 1.65% 12/15/21		10/30/2017	JPMORGAN SECURITIES INC,	XXX	155,000	155,000	155,987	155,953		(155)		(155)		155,798		(798)	(798)	2,245	12/15/2021
58769AAE6	MERCEDES BENZ AUTO LS BA4 1.53% 5/17/21		12/27/2017	WELLS FARGO SECURITIES LL	XXX	59,376	59,394	59,512	35,089		(44)		(44)		59,463		(87)	(87)	933	05/17/2021
65478QAE8	NISSAN AUTO LEASE 2AA4 1.65% 10/15/21		12/27/2017	CREDIT SUISSE, NEW YORK (	XXX	49,857	50,000	49,924	49,924		15		15		49,939		(82)	(82)	855	10/15/2021
65477WAD8	NISSAN AUTO REC 2 B A4 1.66% 3/15/21		12/27/2017	GOLDMAN SACHS & CO, NY	XXX	34,922	35,000	35,139	35,137		(32)		(32)		35,106		(183)	(183)	602	03/15/2021
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37		08/01/2017	Redemption	XXX	5,157	5,157	5,157							5,157				68	02/01/2037
83162CVB6	SBA GTD PART CTFS 2012 2.18% 10/01/32		04/03/2017	PAYDOWN	XXX	16,625	16,625	16,141	16,393		31		31		16,424		202	202	115	10/01/2032
83162CVU4	SBA GTD PARTN 2013-20I 3.62% 9/1/33		09/01/2017	Redemption	XXX	22,695	22,695	24,176	22,860		(165)		(165)		22,695				591	09/01/2033
83162CVX8	SBA GTD PARTN 2013-20K1 3.38% 11/01/33		12/28/2017	MERRILL LYNCH PIERCE FENN	XXX	105,593	103,497	109,981	109,922		(1,114)		(1,114)		108,808		(3,215)	(3,215)	4,094	11/01/2033
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 05/01/34		11/01/2017	Redemption	XXX	38,600	38,600	40,274	38,828		(228)		(228)		38,600				917	05/01/2034
83162CXL2	SBA GTD PARTN 2015-20L1 2.82% 12/01/35		12/01/2017	Redemption	XXX	14,525	14,525	14,972	14,562		(37)		(37)		14,525				295	12/01/2035
89190BAE8	TOYOTA AUTO REC 2 B A4 2.05% 9/15/22		12/27/2017	MERRILL LYNCH PIERCE FENN	XXX	54,459	55,000	54,985			3		3		54,988		(529)	(529)	692	09/15/2020
90932PAA6	UNITED AIR 2014-1 CLASS A 4% 10/11/27		10/11/2017	Redemption	XXX	10,653	10,653	11,341	10,711		(58)		(58)		10,653				320	10/11/2027
98161FAD7	WORLD OMNI AUTO LEA AA3 1.45% 8/15/19		12/27/2017	WELLS FARGO SECURITIES LL	XXX	4,973	5,000	4,999	4,999		0		0		5,000		(27)	(27)	75	08/15/2019
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,698,624	10,397,088	10,859,179	10,214,245		(71,231)		(71,231)		10,755,632		(57,007)	(57,007)	318,194	XXX
8399997 Subtotal - Bonds - Part 4						19,613,919	19,127,616	20,022,016	18,337,767		(102,146)		(102,146)		19,836,281		(222,362)	(222,362)	477,638	XXX
8399998 Summary Item from Part 5 for Bonds						7,194,395	7,219,748	7,223,586			1,119		1,119		7,224,705		(30,310)	(30,310)	66,267	XXX
8399999 Subtotal - Bonds						26,808,314	26,347,364	27,245,602	18,337,767		(101,027)		(101,027)		27,060,986		(252,672)	(252,672)	543,905	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
8999999 Subtotal - Preferred Stocks							XXX													XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
90214J101	2U INC		12/20/2017	ISI GROUP INC, NEW YORK	138.000	8,485	XXX	4,299	4,161	139			139		4,299		4,185	4,185		XXX
88579Y101	3M CO		12/19/2017	INVESTMENT TECH GROUP INC	32.000	7,627	XXX	5,721	5,714	7			7		5,721		1,906	1,906	150	XXX
002824100	ABBOTT LABORATORIES		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,271	XXX	1,531	1,536	(6)			(6)		1,531		740	740	42	XXX
00287Y109	ABBVIE INC		12/19/2017	INVESTMENT TECH GROUP INC	60.000	5,873	XXX	3,776	3,757	19			19		3,776		2,097	2,097	154	XXX
00404A109	ACADIA HEALTHCARE CO INC		12/20/2017	ISI GROUP INC, NEW YORK	87.000	2,770	XXX	3,311	2,880	431			431		3,311		(541)	(541)		XXX
G1151C101	ACCENTURE PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	30.000	4,565	XXX	3,511	3,514	(3)			(3)		3,511		1,055	1,055	61	XXX
00507V109	ACTIVISION BLIZZARD INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	649	XXX	366	361	5			5		366		283	283	3	XXX
00508Y102	ACUITY BRANDS INC		12/19/2017	INVESTMENT TECH GROUP INC	5.000	859	XXX	1,157	1,154	2			2		1,157		(297)	(297)	3	XXX
00724F101	ADOBE SYSTEMS INC		12/19/2017	INVESTMENT TECH GROUP INC	26.000	4,548	XXX	2,698	2,677	21			21		2,698		1,850	1,850		XXX
00751Y106	ADVANCE AUTO PARTS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	997	XXX	1,700	1,691	9			9		1,700		(703)	(703)	2	XXX
00817Y108	AETNA INC		12/19/2017	INVESTMENT TECH GROUP INC	21.000	3,754	XXX	2,617	2,604	13			13		2,617		1,137	1,137	37	XXX
008252108	AFFILIATED MANAGERS GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	4.000	809	XXX	574	581	(7)			(7)		574		234	234	3	XXX
001055102	AFLAC INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,759	XXX	1,398	1,392	6			6		1,398		361	361	35	XXX
00846U101	AGILENT TECHNOLOGIES INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	677	XXX	458	456	2			2		458		220	220	4	XXX
008474108	AGNICO EAGLE MINES LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	51.000	2,258	XXX	2,098	2,142	(44)			(44)		2,098		160	160	16	XXX
009158106	AIR PRODUCTS & CHEMICALS INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,250	XXX	2,888	2,876	12			12		2,888		362	362	57	XXX
00971T101	AKAMAI TECHNOLOGIES INC		12/20/2017	ISI GROUP INC, NEW YORK	26.000	1,744	XXX	1,663	1,734	(71)			(71)		1,663		82	82		XXX
011659109	ALASKA AIR GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	732	XXX	884	887	(3)			(3)		884		(152)	(152)	12	XXX
012653101	ALBEMARLE CORP		12/20/2017	ISI GROUP INC, NEW YORK	26.000	3,440	XXX	2,202	2,238	(36)			(36)		2,202		1,238	1,238	32	XXX
015271109	ALEXANDRIA REAL ESTATE EQUITIE		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,316	XXX	1,102							1,102		213	213	26	XXX
015351109	ALEXION PHARMACEUTICALS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,157	XXX	1,227	1,224	3			3		1,227		(70)	(70)		XXX
016255101	ALIGN TECHNOLOGY INC		12/19/2017	INVESTMENT TECH GROUP INC	6.000	1,410	XXX	903							903		507	507		XXX
G01767105	ALKERMES PLC	C	12/20/2017	ISI GROUP INC, NEW YORK	2.000	104	XXX	112	111	1			1		112		(8)	(8)		XXX
01741R102	ALLEGHENY TECHNOLOGIES INC		12/20/2017	ISI GROUP INC, NEW YORK	253.000	6,214	XXX	4,235	4,030	204			204		4,235		1,979	1,979		XXX
G0176J109	ALLEGION PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	10.000	800	XXX	645	640	5			5		645		155	155	4	XXX
G0177J108	ALLERGAN PLC	C	12/19/2017	ITG INC, NEW YORK	29.000	5,593	XXX	5,976	6,090	(115)			(115)		5,976		(382)	(382)	43	XXX
018581108	ALLIANCE DATA SYSTEMS CORP		12/19/2017	INVESTMENT TECH GROUP INC	11.000	2,701	XXX	2,523	2,514	9			9		2,523		179	179	22	XXX
020002101	ALLSTATE CORP/THE		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,087	XXX	1,490	1,482	7			7		1,490		597	597	22	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
02079K305	ALPHABET INC-CL A		12/19/2017	INVESTMENT TECH GROUP INC	13.000	14,036	XXX	10,399	10,302	98			98		10,399		3,637	3,637		XXX
02079K107	ALPHABET INC-CL C		12/19/2017	INVESTMENT TECH GROUP INC	15.000	16,059	XXX	11,712	11,577	134			134		11,712		4,348	4,348		XXX
02209S103	ALTRIA GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	80.000	5,909	XXX	5,435	5,410	26			26		5,435		474	474	150	XXX
023135106	AMAZON.COM INC		12/19/2017	INVESTMENT TECH GROUP INC	18.000	21,372	XXX	13,733	13,498	236			236		13,733		7,638	7,638		XXX
02376R102	AMERICAN AIRLINES GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	87.000	4,499	XXX	4,015	4,062	(47)			(47)		4,015		484	484	35	XXX
025537101	AMERICAN ELECTRIC POWER CO INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	745	XXX	632	630	2			2		632		113	113	24	XXX
025816109	AMERICAN EXPRESS CO		12/19/2017	INVESTMENT TECH GROUP INC	50.000	4,956	XXX	3,682	3,704	(22)			(22)		3,682		1,273	1,273	66	XXX
026874784	AMERICAN INTERNATIONAL GROUP I		12/19/2017	INVESTMENT TECH GROUP INC	50.000	2,987	XXX	3,283	3,266	18			18		3,283		(296)	(296)	48	XXX
03027X100	AMERICAN TOWER CORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	4,255	XXX	3,200	3,170	30			30		3,200		1,054	1,054	58	XXX
030420103	AMERICAN WATER WORKS CO INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	890	XXX	725	724	1			1		725		165	165	16	XXX
03076C106	AMERIPRISE FINANCIAL INC		12/19/2017	INVESTMENT TECH GROUP INC	11.000	1,884	XXX	1,206	1,220	(14)			(14)		1,206		678	678	36	XXX
03073E105	AMERISOURCEBERGEN CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	938	XXX	798	782	16			16		798		140	140	15	XXX
031100100	AMETEK INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	720	XXX	485	486	(1)			(1)		485		235	235	3	XXX
031162100	AMGEN INC		12/19/2017	INVESTMENT TECH GROUP INC	37.000	6,543	XXX	5,491	5,410	81			81		5,491		1,052	1,052	170	XXX
032095101	AMPHENOL CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	888	XXX	673	672	1			1		673		214	214	5	XXX
03211L102	AMPLIFY SNACK BRANDS INC		12/20/2017	ISI GROUP INC, NEW YORK	53.000	638	XXX	354							354		284	284		XXX
032511107	ANADARKO PETROLEUM CORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	1,481	XXX	2,091	2,092	(1)			(1)		2,091		(610)	(610)	5	XXX
032654105	ANALOG DEVICES INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,758	XXX	1,470	1,452	17			17		1,470		288	288	36	XXX
03349M105	ANDEAVOR		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,103	XXX	879							879		225	225	12	XXX
036752103	ANTHEM INC		12/19/2017	INVESTMENT TECH GROUP INC	14.000	3,191	XXX	2,026	2,013	13			13		2,026		1,165	1,165	28	XXX
G0408V102	AON PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,737	XXX	2,234	2,231	3			3		2,234		503	503	28	XXX
037833100	APPLE INC		12/19/2017	ITG INC, NEW YORK	244.000	22,745	XXX	28,477	28,260	216			216		28,477		13,958	13,958	594	XXX
038222105	APPLIED MATERIALS INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,058	XXX	652	645	7			7		652		407	407	8	XXX
G6095L109	APTIV PLC	C	12/19/2017	NON-BROKER TRADE	10.000	856	XXX	561							561		295	295		XXX
03837J101	AQUA METALS INC		12/20/2017	ISI GROUP INC, NEW YORK	2.000	4	XXX	39							39		(35)	(35)		XXX
04247X102	ARMSTRONG WORLD INDUSTRIES INC		12/20/2017	ISI GROUP INC, NEW YORK	30.000	1,788	XXX	1,240	1,254	(14)			(14)		1,240		548	548		XXX
04316A108	ARTISAN PARTNERS ASSET MANAGEM		12/20/2017	ISI GROUP INC, NEW YORK	57.000	2,278	XXX	1,724	1,696	28			28		1,724		554	554	149	XXX
G05384105	ASPEN INSURANCE HOLDINGS LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	18.000	725	XXX	728							728		(3)	(3)	4	XXX
046433108	ASTRONICS CORP		12/20/2017	ISI GROUP INC, NEW YORK	4.000	171	XXX	147	135	12			12		147		24	24		XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
00206R102	AT&T INC		12/19/2017	INVESTMENT TECH GROUP INC	180.000	6,843	XXX	7,703	7,655	48			48		7,703		(861)	(861)	353	XXX
052769106	AUTODESK INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,054	XXX	747	740	7			7		747		306	306		XXX
053015103	AUTOMATIC DATA PROCESSING INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,366	XXX	2,069	2,056	14			14		2,069		297	297	34	XXX
05329W102	AUTONATION INC		05/09/2017	ITG INC, NEW YORK	30.000	1,210	XXX	1,453	1,460	(7)			(7)		1,453		(243)	(243)		XXX
053332102	AUTOZONE INC		12/19/2017	INVESTMENT TECH GROUP INC	4.000	2,804	XXX	3,205	3,159	46			46		3,205		(401)	(401)		XXX
053484101	AVALONBAY COMMUNITIES INC		12/19/2017	INVESTMENT TECH GROUP INC	13.000	2,310	XXX	2,282	2,303	(21)			(21)		2,282		28	28	55	XXX
057224107	BAKER HUGHES INC		07/03/2017	MERGER	160.000	10,261	XXX	10,261	10,395	(134)			(134)		10,261				2,854	XXX
060505104	BANK OF AMERICA CORP		12/19/2017	INVESTMENT TECH GROUP INC	390.000	11,472	XXX	8,543	8,619	(76)			(76)		8,543		2,929	2,929	105	XXX
064058100	BANK OF NEW YORK MELLON CORP/T		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,167	XXX	1,887	1,895	(8)			(8)		1,887		279	279	34	XXX
068323104	BARRACUDA NETWORKS INC		12/20/2017	ISI GROUP INC, NEW YORK	35.000	961	XXX	805							805		155	155		XXX
054937107	BB&T CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,000	XXX	934	940	(7)			(7)		934		66	66	25	XXX
073685109	BEACON ROOFING SUPPLY INC		12/20/2017	ISI GROUP INC, NEW YORK	46.000	2,844	XXX	2,098	2,119	(21)			(21)		2,098		746	746		XXX
075887109	BECTON DICKINSON AND CO		12/19/2017	INVESTMENT TECH GROUP INC	13.000	2,877	XXX	2,160	2,152	8			8		2,160		717	717	28	XXX
075896100	BED BATH & BEYOND INC		09/18/2017	ITG INC, NEW YORK	60.000	1,701	XXX	2,438	2,438	0			0		2,438		(737)	(737)	26	XXX
077454106	BELDEN INC		12/20/2017	ISI GROUP INC, NEW YORK	67.000	5,290	XXX	4,973	5,010	(37)			(37)		4,973		317	317	11	XXX
08180D106	BENEFITFOCUS INC		12/20/2017	ISI GROUP INC, NEW YORK	19.000	508	XXX	560	564	(5)			(5)		560		(51)	(51)		XXX
084670702	BERKSHIRE HATHAWAY INC		12/19/2017	INVESTMENT TECH GROUP INC	87.000	17,215	XXX	14,207	14,179	28			28		14,207		3,008	3,008		XXX
08579W103	BERRY PLASTICS GROUP INC		12/20/2017	ISI GROUP INC, NEW YORK	122.000	7,262	XXX	5,940	5,945	(5)			(5)		5,940		1,322	1,322		XXX
086516101	BEST BUY CO INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	658	XXX	428	427	1			1		428		230	230	10	XXX
09062X103	BIOGEN INC		12/19/2017	FOR BIOVERATIV INC	10.000	5,107	XXX	4,464	4,409	55	3		58		4,464		644	644		XXX
09247X101	BLACKROCK INC		12/19/2017	INVESTMENT TECH GROUP INC	9.000	4,642	XXX	3,432	3,425	7			7		3,432		1,210	1,210	67	XXX
05591B109	BMC STOCK HOLDINGS INC		12/20/2017	ISI GROUP INC, NEW YORK	95.000	2,299	XXX	1,769	1,853	(83)			(83)		1,769		530	530		XXX
097023105	BOEING CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	26.000	7,727	XXX	4,040	4,048	(8)			(8)		4,040		3,687	3,687	148	XXX
09739D100	BOISE CASCADE CO		10/02/2017	BERNSTEIN SANFORD C & CO,	482.000	15,672	XXX	10,792	10,845	(53)			(53)		10,792		4,880	4,880		XXX
101121101	BOSTON PROPERTIES INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,288	XXX	1,238	1,258	(20)			(20)		1,238		50	50	23	XXX
10921T101	BRIGHTCOVE INC		12/20/2017	ISI GROUP INC, NEW YORK	224.000	1,575	XXX	1,782	1,803	(21)			(21)		1,782		(207)	(207)		XXX
10922N103	BRIGHTHOUSE FINANCIAL INC		08/16/2017	NON-BROKER TRADE	0.273	16	XXX	17							17		(1)	(1)		XXX
110122108	BRISTOL-MYERS SQUIBB CO		12/19/2017	INVESTMENT TECH GROUP INC	60.000	3,691	XXX	3,547	3,506	41			41		3,547		144	144	94	XXX
Y09827109	BROADCOM LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	20.000	5,273	XXX	3,586	3,535	50			50		3,586		1,688	1,688	61	XXX
M20598104	CAESARSTONE LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	60.000	1,326	XXX	1,662	1,719	(57)			(57)		1,662		(335)	(335)		XXX
14040H105	CAPITAL ONE FINANCIAL CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,974	XXX	1,743	1,745	(2)			(2)		1,743		231	231	32	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
141619106	CARDIOVASCULAR SYSTEMS INC		12/20/2017	ISI GROUP INC, NEW YORK	95.000	2,255	XXX	2,225	2,300	(75)			(75)		2,225		30	30		XXX
143130102	CARMAX INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	678	XXX	637	644	(6)			(6)		637		41	41		XXX
143658300	CARNIVAL CORP	C	12/19/2017	INVESTMENT TECH GROUP INC	10.000	681	XXX	522	521	2			2		522		159	159	16	XXX
144285103	CARPENTER TECHNOLOGY CORP		12/20/2017	ISI GROUP INC, NEW YORK	12.000	628	XXX	413	434	(21)			(21)		413		215	215	9	XXX
144577103	CARRIZO OIL & GAS INC		12/20/2017	ISI GROUP INC, NEW YORK	126.000	2,578	XXX	5,238	4,706	532			532		5,238		(2,660)	(2,660)		XXX
149123101	CATERPILLAR INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,017	XXX	1,863	1,855	8			8		1,863		1,154	1,154	62	XXX
14964U108	CAVIUM INC		12/20/2017	ISI GROUP INC, NEW YORK	8.000	686	XXX	443	500	(57)			(57)		443		243	243		XXX
124857202	CBS CORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	1,783	XXX	1,940	1,909	32			32		1,940		(158)	(158)	16	XXX
12508E101	CDK GLOBAL INC		12/08/2017	DEUTSCHE BK SECS INC, NY	23.000	1,628	XXX	1,308	1,373	(65)			(65)		1,308		320	320	13	XXX
151020104	CELGENE CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	4,281	XXX	4,663	4,630	33			33		4,663		(382)	(382)		XXX
15117B103	CELLDEX THERAPEUTICS INC		07/27/2017	CITIGROUP GBL MKTS INC, N	930.000	2,201	XXX	2,632	3,292	24		684	(660)		2,632		(431)	(431)		XXX
156700106	CENTURYLINK INC		11/07/2017	FRACTIONS	0.146	3	XXX	4	3	0			0		4		(1)	(1)	0	XXX
808513105	CHARLES SCHWAB CORP/THE		12/19/2017	INVESTMENT TECH GROUP INC	30.000	1,553	XXX	1,185	1,184	0			0		1,185		369	369	10	XXX
16119P108	CHARTER COMMUNICATIONS INC		12/19/2017	ITG INC, NEW YORK	20.000	6,547	XXX	5,826	5,758	68			68		5,826		721	721		XXX
166764100	CHEVRON CORP		12/19/2017	INVESTMENT TECH GROUP INC	80.000	9,584	XXX	9,403	9,416	(13)			(13)		9,403		181	181	346	XXX
169656105	CHIPOTLE MEXICAN GRILL INC		12/19/2017	INVESTMENT TECH GROUP INC	3.000	939	XXX	1,136	1,132	4			4		1,136		(196)	(196)		XXX
H1467J104	CHUBB LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	30.000	4,427	XXX	3,963	3,964	(1)			(1)		3,963		465	465	63	XXX
125509109	CIGNA CORP		12/19/2017	INVESTMENT TECH GROUP INC	18.000	3,730	XXX	2,444	2,401	43			43		2,444		1,285	1,285	1	XXX
171798101	CIMAREX ENERGY CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,130	XXX	1,360	1,359	1			1		1,360		(230)	(230)	3	XXX
172062101	CINCINNATI FINANCIAL CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	735	XXX	761	758	3			3		761		(26)	(26)	20	XXX
17275R102	CISCO SYSTEMS INC		12/19/2017	INVESTMENT TECH GROUP INC	140.000	5,357	XXX	4,260	4,231	29			29		4,260		1,097	1,097	158	XXX
172967424	CITIGROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	170.000	12,693	XXX	10,024	10,103	(79)			(79)		10,024		2,669	2,669	163	XXX
177376100	CITRIX SYSTEMS INC		12/19/2017	CASH IN LIEU OF FRACTIONS	10.000	1,995	XXX	1,808	1,792	16			16		1,808		187	187		XXX
18538R103	CLEARWATER PAPER CORP		11/01/2017	INVESTMENT TECH GROUP INC	185.000	8,617	XXX	11,597	12,127	(529)			(529)		11,597		(2,980)	(2,980)		XXX
189054109	CLOROX CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,480	XXX	1,221	1,200	21			21		1,221		259	259	33	XXX
12572Q105	CME GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,002	XXX	2,308	2,307	1			1		2,308		694	694	40	XXX
189754104	COACH INC		10/31/2017	MERGER - TAPESTRY	100.000	3,494	XXX	3,494	3,502	(9)			(9)		3,494				101	XXX
191216100	COCA-COLA CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	90.000	4,148	XXX	3,748	3,731	16			16		3,748		401	401	133	XXX
192108504	COEUR MINING INC		12/20/2017	ISI GROUP INC, NEW YORK	265.000	1,975	XXX	2,713	2,409	304			304		2,713		(738)	(738)		XXX
19239V302	COGENT COMMUNICATIONS HOLDINGS		12/20/2017	ISI GROUP INC, NEW YORK	128.000	5,712	XXX	4,633	5,293	(659)			(659)		4,633		1,079	1,079	206	XXX

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,438	XXX	1,124	1,121	4			4		1,124		314	314	9	XXX
194162103	COLGATE-PALMOLIVE CO		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,244	XXX	1,974	1,963	11			11		1,974		270	270	48	XXX
20030N101	COMCAST CORP		12/19/2017	INVESTMENT TECH GROUP INC	180.000	7,039	XXX	6,320	6,215	105			105		6,320		719	719	110	XXX
200340107	COMERICA INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	865	XXX	675	681	(6)			(6)		675		190	190	8	XXX
20605P101	CONCHO RESOURCES INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,403	XXX	1,349	1,326	23			23		1,349		53	53		XXX
20717E101	CONFORMIS INC		07/14/2017	GOLDMAN SACHS & CO, NY	316.000	1,440	XXX	1,677	2,560	214		1,097	(883)		1,677		(237)	(237)		XXX
20825C104	CONOCOPHILLIPS		12/19/2017	INVESTMENT TECH GROUP INC	60.000	3,159	XXX	3,018	3,008	9			9		3,018		141	141	64	XXX
209115104	CONSOLIDATED EDISON INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	855	XXX	739	737	2			2		739		116	116	28	XXX
21036P108	CONSTELLATION BRANDS INC		12/19/2017	INVESTMENT TECH GROUP INC	13.000	2,901	XXX	1,996	1,993	3			3		1,996		905	905	25	XXX
21240D107	CONTROL4 CORP		12/20/2017	JEFFERIES & CO INC, NEW Y	829.000	21,069	XXX	9,244	8,456	788			788		9,244		11,825	11,825		XXX
216648402	COOPER COS INC/THE		12/19/2017	BERNSTEIN SANFORD C & CO,	39.000	8,728	XXX	6,312	6,822	(510)			(510)		6,312		2,416	2,416	2	XXX
22160K105	COSTCO WHOLESALE CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,766	XXX	3,224	3,202	22			22		3,224		542	542	179	XXX
067383109	CR BARD INC		12/29/2017	INVESTMENT TECH GROUP INC	28.000	6,944	XXX	6,273	6,290	(17)			(17)		6,273		671	671	29	XXX
225447101	CREE INC		12/20/2017	ISI GROUP INC, NEW YORK	76.000	2,900	XXX	1,908	2,006	(98)			(98)		1,908		992	992		XXX
22822V101	CROWN CASTLE INTERNATIONAL COR		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,085	XXX	872	868	5			5		872		213	213	28	XXX
126408103	CSX CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,193	XXX	1,450	1,437	13			13		1,450		743	743	31	XXX
229669106	CUBIC CORP		12/20/2017	ISI GROUP INC, NEW YORK	14.000	836	XXX	642	671	(30)			(30)		642		194	194	4	XXX
231021106	CUMMINS INC		12/19/2017	INVESTMENT TECH GROUP INC	9.000	1,566	XXX	1,228	1,230	(2)			(2)		1,228		337	337	38	XXX
126650100	CVS HEALTH CORP		12/19/2017	INVESTMENT TECH GROUP INC	60.000	4,336	XXX	4,754	4,735	19			19		4,754		(417)	(417)	120	XXX
232806109	CYPRESS SEMICONDUCTOR CORP		12/20/2017	GOLDMAN SACHS & CO, NY	625.000	8,965	XXX	6,731	7,150	(419)			(419)		6,731		2,234	2,234	161	XXX
235825205	DANA INC		12/20/2017	ISI GROUP INC, NEW YORK	54.000	1,759	XXX	934	1,025	(91)			(91)		934		826	826	13	XXX
235851102	DANAHER CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	943	XXX	783	778	5			5		783		160	160	4	XXX
237194105	DARDEN RESTAURANTS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	967	XXX	738	727	11			11		738		228	228	24	XXX
237266101	DARLING INGREDIENTS INC		12/20/2017	ISI GROUP INC, NEW YORK	43.000	749	XXX	568	555	13			13		568		180	180		XXX
23918K108	DAVITA INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	718	XXX	644	642	2			2		644		73	73		XXX
244199105	DEERE & CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,544	XXX	1,035	1,030	5			5		1,035		509	509	18	XXX
G27823106	DELPHI AUTOMOTIVE PLC	C	12/05/2017	MERGER - APTIV	100.000	6,733	XXX	6,733	6,735	(3)			(3)		6,733				116	XXX
247361702	DELTA AIR LINES INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,229	XXX	1,982	1,968	14			14		1,982		247	247	41	XXX
252131107	DEXCOM INC		12/20/2017	PERSHING LLC, JERSEY CITY	47.000	2,808	XXX	3,013	2,806	207			207		3,013		(205)	(205)		XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
253868103	DIGITAL REALTY TRUST INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,117	XXX	986	983	3			3		986		132	132	28	XXX
25456K101	DIPLOMAT PHARMACY INC		12/20/2017	ISI GROUP INC, NEW YORK	28.000	563	XXX	369							369		193	193		XXX
254709108	DISCOVER FINANCIAL SERVICES		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,277	XXX	2,150	2,163	(13)			(13)		2,150		127	127	39	XXX
256746108	DOLLAR TREE INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,091	XXX	769	772	(3)			(3)		769		322	322		XXX
257287102	DOMINION DIAMOND CORP		11/01/2017	BNY MELLON	635.000	9,049	XXX	6,136	6,147	(11)			(11)		6,136		2,913	2,913	95	XXX
25746U109	DOMINION RESOURCES INC/VA		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,626	XXX	1,545	1,532	13			13		1,545		81	81	45	XXX
260003108	DOVER CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	995	XXX	750	749	1			1		750		245	245	18	XXX
260543103	DOW CHEMICAL CO/THE		09/01/2017	MERGER	410.000	23,660	XXX	23,660	23,460	200			200		23,660				566	XXX
26078J100	DOWDUPONT INC		12/19/2017	INVESTMENT TECH GROUP INC	80.240	5,727	XXX	4,630							4,630		1,097	1,097	30	XXX
26138E109	DR PEPPER SNAPPLE GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	942	XXX	911	907	4			4		911		31	31	17	XXX
262037104	DRIL-QUIP INC		12/20/2017	ISI GROUP INC, NEW YORK	15.000	716	XXX	865	901	(36)			(36)		865		(149)	(149)		XXX
233331107	DTE ENERGY CO		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,179	XXX	1,972	1,970	1			1		1,972		208	208	47	XXX
26441C204	DUKE ENERGY CORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,549	XXX	2,338	2,329	9			9		2,338		211	211	105	XXX
26483E100	DUN & BRADSTREET CORP/THE		05/09/2017	ITG INC, NEW YORK	20.000	2,249	XXX	2,441	2,426	14			14		2,441		(192)	(192)	10	XXX
23355L106	DXC TECHNOLOGY CO		12/19/2017	FRACTIONS	10.401	977	XXX	718							718		259	259	4	XXX
233377407	DXP ENTERPRISES INC/TX		12/20/2017	ISI GROUP INC, NEW YORK	38.000	1,103	XXX	1,326	1,320	6			6		1,326		(222)	(222)		XXX
269246401	E*TRADE FINANCIAL CORP		12/08/2017	WOLFE TRAHAN SECURITIES,	175.000	8,178	XXX	6,112	6,064	48			48		6,112		2,066	2,066		XXX
26969P108	EAGLE MATERIALS INC		12/20/2017	ISI GROUP INC, NEW YORK	30.000	3,254	XXX	2,982	2,956	26			26		2,982		272	272	12	XXX
277432100	EASTMAN CHEMICAL CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	923	XXX	755	752	3			3		755		168	168	15	XXX
G29183103	EATON CORP PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,536	XXX	1,348	1,342	6			6		1,348		189	189	38	XXX
278642103	EBAY INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	1,511	XXX	1,197	1,188	9			9		1,197		314	314		XXX
278865100	ECOLAB INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,701	XXX	2,354	2,344	10			10		2,354		347	347	22	XXX
28176E108	EDWARDS LIFESCIENCES CORP		12/19/2017	INVESTMENT TECH GROUP INC	43.000	4,922	XXX	3,587	4,029	(442)			(442)		3,587		1,335	1,335		XXX
263534109	EI DU PONT DE NEMOURS & CO		09/01/2017	MERGER	320.000	23,760	XXX	23,760	23,488	272			272		23,760				365	XXX
285512109	ELECTRONIC ARTS INC		12/19/2017	WEDBUSH MORGAN SECS INC,	353.000	37,488	XXX	26,715	27,802	(1,088)			(1,088)		26,715		10,774	10,774		XXX
532457108	ELI LILLY & CO		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,600	XXX	2,209	2,207	3			3		2,209		391	391	62	XXX
28849P100	ELLIE MAE INC		12/20/2017	ISI GROUP INC, NEW YORK	25.000	2,353	XXX	2,028	2,092	(64)			(64)		2,028		325	325		XXX
291011104	EMERSON ELECTRIC CO		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,370	XXX	1,122	1,115	7			7		1,122		248	248	39	XXX
292562105	ENCORE WIRE CORP		12/20/2017	ISI GROUP INC, NEW YORK	28.000	1,340	XXX	1,178	1,214	(36)			(36)		1,178		162	162	2	XXX
G30401106	ENDO INTERNATIONAL PLC	C	03/20/2017	ITG INC, NEW YORK	70.000	736	XXX	1,090	1,153	(63)			(63)		1,090		(354)	(354)		XXX
26875P101	EOG RESOURCES INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,042	XXX	3,019	3,033	(14)			(14)		3,019		23	23	20	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
294429105	EQUIFAX INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,194	XXX	1,190	1,182	8			8		1,190		4	4	16	XXX
29444U700	EQUINIX INC		12/19/2017	INVESTMENT TECH GROUP INC	5.000	2,242	XXX	1,793	1,787	6			6		1,793		450	450	40	XXX
297178105	ESSEX PROPERTY TRUST INC		12/19/2017	INVESTMENT TECH GROUP INC	5.000	1,214	XXX	1,149	1,163	(14)			(14)		1,149		65	65	26	XXX
518439104	ESTEE LAUDER COS INC/THE		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,278	XXX	772	765	7			7		772		506	506	14	XXX
B38564108	EURONAV NV	C	12/20/2017	ISI GROUP INC, NEW YORK	22.000	177	XXX	166							166		11	11	1	XXX
298736109	EURONET WORLDWIDE INC		12/20/2017	ISI GROUP INC, NEW YORK	14.000	1,230	XXX	1,026	1,014	12			12		1,026		204	204		XXX
G3223R108	EVEREST RE GROUP LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	20.000	4,351	XXX	4,203	4,328	(125)			(125)		4,203		148	148	101	XXX
30212P303	EXPEDIA INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,214	XXX	1,133	1,133	0			0		1,133		81	81	12	XXX
30219G108	EXPRESS SCRIPTS HOLDING CO		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,945	XXX	2,779	2,752	27			27		2,779		166	166		XXX
30225T102	EXTRA SPACE STORAGE INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	862	XXX	758	772	(14)			(14)		758		103	103	23	XXX
30231G102	EXXON MOBIL CORP		12/19/2017	INVESTMENT TECH GROUP INC	180.000	14,833	XXX	16,266	16,247	19			19		16,266		(1,433)	(1,433)	551	XXX
315616102	F5 NETWORKS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,315	XXX	1,447	1,447	0			0		1,447		(133)	(133)		XXX
30303M102	FACEBOOK INC		12/19/2017	INVESTMENT TECH GROUP INC	97.000	17,409	XXX	11,308	11,160	148			148		11,308		6,101	6,101		XXX
313747206	FEDERAL REALTY INVESTMENT TRUS		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,320	XXX	1,402	1,421	(19)			(19)		1,402		(82)	(82)	30	XXX
31428X106	FEDEX CORP		12/19/2017	INVESTMENT TECH GROUP INC	14.000	3,395	XXX	2,618	2,607	11			11		2,618		777	777	19	XXX
G33856108	FERROGLOBE PLC	C	12/20/2017	ISI GROUP INC, NEW YORK	464.000	7,502	XXX	5,314	5,025	289			289		5,314		2,188	2,188		XXX
31620M106	FIDELITY NATIONAL INFORMATION		12/19/2017	INVESTMENT TECH GROUP INC	10.000	950	XXX	770	756	13			13		770		180	180	9	XXX
318672706	FIRST BANCORP/PUERTO RICO	C	12/20/2017	ISI GROUP INC, NEW YORK	45.000	225	XXX	256							256		(31)	(31)		XXX
336433107	FIRST SOLAR INC		03/20/2017	ITG INC, NEW YORK	30.000	930	XXX	977	963	15			15		977		(47)	(47)		XXX
337738108	FISERV INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,321	XXX	1,072	1,063	9			9		1,072		249	249		XXX
Y2573F102	FLEX LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	220.000	4,070	XXX	3,163	3,161	1			1		3,163		907	907		XXX
302491303	FMC CORP		12/19/2017	INVESTMENT TECH GROUP INC	39.000	3,704	XXX	2,202	2,206	(4)			(4)		2,202		1,502	1,502	25	XXX
30249U101	FMC TECHNOLOGIES INC		01/17/2017	EXCHANGE FOR TECHNIPFMC P	80.000		XXX	2,832	2,842	(11)			(11)		2,832		(2,832)	(2,832)		XXX
34960W106	FORTERRA INC		12/20/2017	ISI GROUP INC, NEW YORK	15.000	149	XXX	125							125		24	24		XXX
34959J108	FORTIVE CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	727	XXX	538	536	2			2		538		189	189	2	XXX
34964C106	FORTUNE BRANDS HOME & SECURITY		12/19/2017	INVESTMENT TECH GROUP INC	10.000	677	XXX	540	535	5			5		540		136	136	7	XXX
G37585109	GASLOG LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	34.000	713	XXX	519							519		193	193	14	XXX
368736104	GENERAC HOLDINGS INC		10/02/2017	GOLDMAN SACHS & CO, NY	639.000	25,899	XXX	26,288	26,033	255			255		26,288		(389)	(389)		XXX
369550108	GENERAL DYNAMICS CORP		12/19/2017	INVESTMENT TECH GROUP INC	19.000	3,796	XXX	3,282	3,281	2			2		3,282		514	514	62	XXX

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
369604103	GENERAL ELECTRIC CO		12/19/2017	INVESTMENT TECH GROUP INC	230.000	4,038	XXX	7,313	7,268	45			45		7,313		(3,275)	(3,275)	166	XXX
370334104	GENERAL MILLS INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,152	XXX	1,247	1,235	12			12		1,247		(95)	(95)	39	XXX
37045V100	GENERAL MOTORS CO		12/19/2017	INVESTMENT TECH GROUP INC	70.000	2,972	XXX	2,466	2,439	28			28		2,466		505	505	80	XXX
372460105	GENUINE PARTS CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	930	XXX	961	955	6			6		961		(32)	(32)	20	XXX
375558103	GILEAD SCIENCES INC		12/19/2017	INVESTMENT TECH GROUP INC	50.000	3,716	XXX	3,611	3,581	30			30		3,611		105	105	78	XXX
37940X102	GLOBAL PAYMENTS INC		12/19/2017	INVESTMENT TECH GROUP INC	31.000	3,177	XXX	2,109	2,152	(42)			(42)		2,109		1,068	1,068	1	XXX
38046C109	GOGO INC		12/20/2017	ISI GROUP INC, NEW YORK	151.000	1,682	XXX	1,389	1,392	(3)			(3)		1,389		292	292		XXX
G9456A100	GOLAR LNG LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	1.000	29	XXX	22		0			0		22		7	7	0	XXX
38141G104	GOLDMAN SACHS GROUP INC/THE		12/19/2017	INVESTMENT TECH GROUP INC	27.000	6,924	XXX	6,400	6,465	(65)			(65)		6,400		524	524	58	XXX
387328107	GRANITE CONSTRUCTION INC		12/20/2017	ISI GROUP INC, NEW YORK	29.000	1,847	XXX	1,716	1,595	121			121		1,716		131	131	15	XXX
388689101	GRAPHIC PACKAGING HOLDING CO		12/20/2017	ISI GROUP INC, NEW YORK	114.000	1,738	XXX	1,431	1,423	8			8		1,431		307	307	25	XXX
39304D102	GREEN DOT CORP		12/20/2017	GOLDMAN SACHS & CO, NY	372.000	19,851	XXX	8,878	8,761	118			118		8,878		10,973	10,973		XXX
395259104	GREENHILL & CO INC		12/20/2017	ISI GROUP INC, NEW YORK	60.000	1,153	XXX	1,682	1,662	20			20		1,682		(528)	(528)	84	XXX
406216101	HALLIBURTON CO		12/19/2017	INVESTMENT TECH GROUP INC	20.000	917	XXX	1,078	1,082	(4)			(4)		1,078		(162)	(162)	11	XXX
413086109	HARMAN INTERNATIONAL INDUSTRIE		03/13/2017	BNY MELLON	233.000	26,096	XXX	25,552	25,900	(348)			(348)		25,552		544	544	82	XXX
413875105	HARRIS CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,425	XXX	1,030	1,025	5			5		1,030		396	396	22	XXX
419879101	HAWAIIAN HOLDINGS INC		12/20/2017	ISI GROUP INC, NEW YORK	15.000	592	XXX	768	855	(87)			(87)		768		(176)	(176)	2	XXX
40412C101	HCA HOLDINGS INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,776	XXX	1,476	1,480	(5)			(5)		1,476		300	300		XXX
806407102	HENRY SCHEIN INC		09/18/2017	ITG INC, NEW YORK	30.000	2,478	XXX	2,296	2,276	20			20		2,296		183	183		XXX
42824C109	HEWLETT PACKARD ENTERPRISE CO		10/02/2017	FRACTIONS		6,025	XXX	6,003	5,977	26			26		6,003		22	22		XXX
437076102	HOME DEPOT INC/THE		12/19/2017	INVESTMENT TECH GROUP INC	69.000	12,830	XXX	9,299	9,252	47			47		9,299		3,531	3,531	244	XXX
438516106	HONEYWELL INTERNATIONAL INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	6,163	XXX	4,640	4,634	6			6		4,640		1,523	1,523	110	XXX
444859102	HUMANA INC		12/19/2017	INVESTMENT TECH GROUP INC	9.000	2,206	XXX	1,828	1,836	(8)			(8)		1,828		378	378	13	XXX
452308109	ILLINOIS TOOL WORKS INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,348	XXX	2,445	2,449	(4)			(4)		2,445		904	904	42	XXX
452327109	ILLUMINA INC		12/19/2017	INVESTMENT TECH GROUP INC	34.000	7,192	XXX	4,347	4,353	(7)			(7)		4,347		2,845	2,845		XXX
45245E109	IMAX CORP	C	12/20/2017	ISI GROUP INC, NEW YORK	69.000	1,693	XXX	2,143	2,167	(23)			(23)		2,143		(450)	(450)		XXX
45337C102	INCYTE CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	950	XXX	1,474							1,474		(524)	(524)		XXX
45667G103	INFINERA CORP		12/20/2017	ISI GROUP INC, NEW YORK	125.000	840	XXX	1,107	1,061	45			45		1,107		(267)	(267)		XXX
G47791101	INGERSOLL-RAND PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,734	XXX	1,508	1,501	7			7		1,508		226	226	20	XXX
45774N108	INNOPHOS HOLDINGS INC		12/20/2017	ISI GROUP INC, NEW YORK	8.000	373	XXX	427	418	9			9		427		(54)	(54)	15	XXX

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45784P101	INSULET CORP		12/20/2017	ISI GROUP INC, NEW YORK	135.000	8,654	XXX	4,498	5,087	(589)			(589)		4,498		4,156	4,156		XXX
458118106	INTEGRATED DEVICE TECHNOLOGY I		12/20/2017	ISI GROUP INC, NEW YORK	74.000	2,281	XXX	1,664	1,743	(79)			(79)		1,664		617	617		XXX
458140100	INTEL CORP		12/19/2017	INVESTMENT TECH GROUP INC	160.000	7,521	XXX	5,866	5,803	63			63		5,866		1,654	1,654	172	XXX
45866F104	INTERCONTINENTAL EXCHANGE INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,421	XXX	1,131	1,128	2			2		1,131		290	290	12	XXX
459200101	INTERNATIONAL BUSINESS MACHINE		12/19/2017	INVESTMENT TECH GROUP INC	50.000	7,660	XXX	8,329	8,300	29			29		8,329		(669)	(669)	295	XXX
461202103	INTUIT INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,598	XXX	1,151	1,146	5			5		1,151		448	448	14	XXX
46120E602	INTUITIVE SURGICAL INC		12/19/2017	INVESTMENT TECH GROUP INC	8.000	2,938	XXX	1,699	1,691	8			8		1,699		1,239	1,239		XXX
466313103	JABIL CIRCUIT INC		12/20/2017	ISI GROUP INC, NEW YORK	63.000	1,705	XXX	1,292	1,491	(199)			(199)		1,292		412	412	20	XXX
469814107	JACOBS ENGINEERING GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	664	XXX	573	570	3			3		573		91	91	6	XXX
477143101	JETBLUE AIRWAYS CORP		12/20/2017	ISI GROUP INC, NEW YORK	126.000	2,742	XXX	2,648	2,825	(177)			(177)		2,648		94	94		XXX
832696405	JM SMUCKER CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,214	XXX	1,289	1,281	9			9		1,289		(75)	(75)	31	XXX
478160104	JOHNSON & JOHNSON		12/19/2017	INVESTMENT TECH GROUP INC	110.000	15,592	XXX	12,741	12,673	67			67		12,741		2,851	2,851	365	XXX
G51502105	JOHNSON CONTROLS INTERNATIONAL	C	12/19/2017	INVESTMENT TECH GROUP INC	20.000	748	XXX	830	824	7			7		830		(82)	(82)	12	XXX
46625H100	JPMORGAN CHASE & CO		12/19/2017	INVESTMENT TECH GROUP INC	170.000	18,100	XXX	14,516	14,669	(154)			(154)		14,516		3,585	3,585	347	XXX
485170302	KANSAS CITY SOUTHERN		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,120	XXX	843	849	(5)			(5)		843		277	277	10	XXX
48238T109	KAR AUCTION SERVICES INC		08/18/2017	PERSHING LLC, JERSEY CITY	211.000	9,192	XXX	8,792	8,993	(201)			(201)		8,792		400	400	192	XXX
48242W106	KBR INC		12/20/2017	ISI GROUP INC, NEW YORK	28.000	548	XXX	406							406		142	142	6	XXX
487836108	KELLOGG CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	654	XXX	739	737	2			2		739		(85)	(85)	21	XXX
494368103	KIMBERLY-CLARK CORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,616	XXX	3,446	3,424	23			23		3,446		170	170	85	XXX
497266106	KIRBY CORP		12/20/2017	ISI GROUP INC, NEW YORK	28.000	1,862	XXX	1,824	1,862	(38)			(38)		1,824		38	38		XXX
482480100	KLA-TENCOR CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,116	XXX	787	787	0			0		787		329	329	23	XXX
499049104	KNIGHT-SWIFT TRANSPORTATION HO		12/20/2017	ISI GROUP INC, NEW YORK	48.560	2,140	XXX	1,734							1,734		406	406		XXX
500754106	KRAFT HEINZ CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,570	XXX	1,761	1,746	15			15		1,761		(192)	(192)	49	XXX
502413107	L3 TECHNOLOGIES INC		12/19/2017	INVESTMENT TECH GROUP INC	4.000	772	XXX	609	608	1			1		609		162	162	12	XXX
50540R409	LABORATORY CORP OF AMERICA HOL		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,639	XXX	1,279	1,284	(5)			(5)		1,279		360	360		XXX
512807108	LAM RESEARCH CORP		12/19/2017	INVESTMENT TECH GROUP INC	12.000	2,233	XXX	1,280	1,269	12			12		1,280		952	952	16	XXX
526057104	LENNAR CORP		11/15/2017	ITG INC, NEW YORK		58	XXX	58	71	(13)			(13)		58					XXX
527288104	LEUCADIA NATIONAL CORP		12/20/2017	ISI GROUP INC, NEW YORK	14.000	371	XXX	316	326	(10)			(10)		316		55	55	3	XXX
52729N308	LEVEL 3 COMMUNICATIONS INC		11/01/2017	STOCK AND CASH MERGER	110.000	2,915	XXX	6,254	6,200	55			55		6,254		(3,339)	(3,339)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
534187109	LINCOLN NATIONAL CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,535	XXX	1,317	1,325	(8)			(8)		1,317		218	218	23	XXX
535678106	LINEAR TECHNOLOGY CORP		03/17/2017	CASH STOCK MERGER - ANALO	90.000	4,214	XXX	5,626	5,612	15			15		5,626		(1,412)	(1,412)	30	XXX
535919401	LIONS GATE ENTERTAINMENT CORP	A	08/04/2017	JEFFERIES & CO INC, NEW Y	355.500	9,931	XXX	8,177	9,536	(1,359)			(1,359)		8,177		1,754	1,754		XXX
535919500	LIONS GATE ENTERTAINMENT CORP	C	12/20/2017	FRACTIONAL ADJUSTMENT	81.500	2,483	XXX	1,812	1,994	(182)			(182)		1,812		671	671		XXX
539830109	LOCKHEED MARTIN CORP		12/19/2017	INVESTMENT TECH GROUP INC	16.000	5,119	XXX	3,999	3,999	0			0		3,999		1,120	1,120	86	XXX
546347105	LOUISIANA-PACIFIC CORP		12/20/2017	GOLDMAN SACHS & CO, NY	1,120.000	28,768	XXX	21,977	21,202	775			775		21,977		6,791	6,791		XXX
548661107	LOWE'S COS INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	3,553	XXX	2,861	2,845	16			16		2,861		692	692	61	XXX
50212V100	LPL FINANCIAL HOLDINGS INC		12/20/2017	ISI GROUP INC, NEW YORK	32.000	1,791	XXX	1,313	1,127	187			187		1,313		478	478	32	XXX
50216C108	LSI INDUSTRIES INC		12/20/2017	ISI GROUP INC, NEW YORK	100.000	698	XXX	950	974	(24)			(24)		950		(253)	(253)	20	XXX
N53745100	LYONDELLBASELL INDUSTRIES NV	C	12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,178	XXX	1,717	1,716	1			1		1,717		462	462	71	XXX
55261F104	M&T BANK CORP		12/19/2017	INVESTMENT TECH GROUP INC	22.000	3,825	XXX	3,414	3,441	(28)			(28)		3,414		411	411	47	XXX
554382101	MACERICH CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	10.000	658	XXX	697	708	(12)			(12)		697		(39)	(39)	29	XXX
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		12/20/2017	ISI GROUP INC, NEW YORK	90.000	3,021	XXX	4,376							4,376		(1,355)	(1,355)		XXX
G5785G107	MALLINCKRODT PLC	C	09/18/2017	ITG INC, NEW YORK	40.000	1,378	XXX	1,977	1,993	(16)			(16)		1,977		(598)	(598)		XXX
56585A102	MARATHON PETROLEUM CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,589	XXX	2,008	2,014	(6)			(6)		2,008		580	580	61	XXX
567908108	MARINEMAX INC		12/20/2017	KEYBANC CAPITAL MARKETS I	319.000	6,272	XXX	6,050	6,173	(123)			(123)		6,050		222	222		XXX
571903202	MARRIOTT INTERNATIONAL INC/MD		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,662	XXX	1,666	1,654	13			13		1,666		996	996	19	XXX
571748102	MARSH & MCLENNAN COS INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,650	XXX	1,356	1,352	4			4		1,356		294	294	29	XXX
573284106	MARTIN MARIETTA MATERIALS INC		12/19/2017	INVESTMENT TECH GROUP INC	16.000	3,258	XXX	3,568	3,544	24			24		3,568		(310)	(310)	20	XXX
576323109	MASTEC INC		12/20/2017	MORGAN STANLEY & CO INC,	360.000	16,616	XXX	13,441	13,770	(329)			(329)		13,441		3,175	3,175		XXX
57636Q104	MASTERCARD INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	6,066	XXX	4,147	4,130	17			17		4,147		1,918	1,918	35	XXX
57772K101	MAXIM INTEGRATED PRODUCTS INC		12/20/2017	ISI GROUP INC, NEW YORK	56.000	3,005	XXX	2,120	2,160	(40)			(40)		2,120		885	885	77	XXX
580135101	MCDONALD'S CORP		12/19/2017	INVESTMENT TECH GROUP INC	43.000	7,454	XXX	5,298	5,234	64			64		5,298		2,156	2,156	165	XXX
58155Q103	MCKESSON CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,199	XXX	2,850	2,809	41			41		2,850		349	349	18	XXX
582839106	MEAD JOHNSON NUTRITION CO		06/15/2017	NON-BROKER TRADE	70.000	6,300	XXX	4,969	4,953	16			16		4,969		1,331	1,331	29	XXX
G5960L103	MEDTRONIC PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	50.000	4,100	XXX	3,584	3,562	22			22		3,584		516	516	54	XXX
58933Y105	MERCK & CO INC		12/19/2017	INVESTMENT TECH GROUP INC	90.000	5,057	XXX	5,327	5,298	28			28		5,327		(269)	(269)	127	XXX
59001K100	MERITOR INC		12/20/2017	ISI GROUP INC, NEW YORK	155.000	3,721	XXX	1,953	1,925	27			27		1,953		1,768	1,768		XXX
59156R108	METLIFE INC		12/19/2017	ITG INC, NEW YORK	50.000	4,819	XXX	4,681	4,750	(69)			(69)		4,681		138	138	80	XXX
592688105	METTLER-TOLEDO INTERNATIONAL I		12/19/2017	INVESTMENT TECH GROUP INC	3.000	1,905	XXX	1,261	1,256	5			5		1,261		644	644		XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
594918104	MICROSOFT CORP		12/19/2017	INVESTMENT TECH GROUP INC	290.000	24,880	XXX	18,260	18,021	239			239		18,260		6,620	6,620	461	XXX
N51488117	MOBILEYE NV	C	12/13/2017	CANTOR FITZGERALD & CO IN	68.000	4,254	XXX	2,460	2,592	(132)			(132)		2,460		1,794	1,794		XXX
607828100	MODINE MANUFACTURING CO		12/20/2017	ISI GROUP INC, NEW YORK	74.000	1,567	XXX	1,015	1,103	(87)			(87)		1,015		552	552		XXX
608190104	MOHAWK INDUSTRIES INC		12/19/2017	INVESTMENT TECH GROUP INC	6.000	1,659	XXX	1,209	1,198	11			11		1,209		450	450		XXX
60871R209	MOLSON COORS BREWING CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	807	XXX	979	973	6			6		979		(172)	(172)	16	XXX
609207105	MONDELEZ INTERNATIONAL INC		12/19/2017	INVESTMENT TECH GROUP INC	60.000	2,593	XXX	2,689	2,660	29			29		2,689		(96)	(96)	36	XXX
609839105	MONOLITHIC POWER SYSTEMS INC		12/20/2017	ISI GROUP INC, NEW YORK	52.000	6,002	XXX	3,974	4,260	(287)			(287)		3,974		2,028	2,028	42	XXX
61166W101	MONSANTO CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,160	XXX	1,055	1,052	3			3		1,055		104	104	22	XXX
615369105	MOODY'S CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,501	XXX	947	943	5			5		947		554	554	15	XXX
617446448	MORGAN STANLEY		12/19/2017	INVESTMENT TECH GROUP INC	60.000	3,174	XXX	2,518	2,535	(17)			(17)		2,518		655	655	54	XXX
620076307	MOTOROLA SOLUTIONS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	932	XXX	828	829	(1)			(1)		828		104	104	14	XXX
55345K103	MRC GLOBAL INC		12/20/2017	ISI GROUP INC, NEW YORK	83.000	1,353	XXX	1,721	1,682	39			39		1,721		(368)	(368)		XXX
626717102	MURPHY OIL CORP		09/18/2017	ITG INC, NEW YORK	60.000	1,530	XXX	1,878	1,868	10			10		1,878		(348)	(348)	45	XXX
62855J104	MYRIAD GENETICS INC		12/20/2017	ISI GROUP INC, NEW YORK	76.000	2,627	XXX	1,270	1,267	3			3		1,270		1,357	1,357		XXX
Y62132108	NAVIGATOR HOLDINGS LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	20.000	199	XXX	223							223		(24)	(24)		XXX
64110L106	NETFLIX INC		12/19/2017	INVESTMENT TECH GROUP INC	18.000	3,366	XXX	2,245	2,228	17			17		2,245		1,121	1,121		XXX
65249B208	NEWS CORP		05/09/2017	ITG INC, NEW YORK	20.000	262	XXX	239	236	3			3		239		24	24	2	XXX
65339F101	NEXTERA ENERGY INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	4,622	XXX	3,594	3,584	10			10		3,594		1,028	1,028	118	XXX
654106103	NIKE INC		12/19/2017	INVESTMENT TECH GROUP INC	50.000	3,210	XXX	2,556	2,542	15			15		2,556		654	654	27	XXX
655844108	NORFOLK SOUTHERN CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,874	XXX	2,160	2,161	(2)			(2)		2,160		714	714	49	XXX
665859104	NORTHERN TRUST CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	980	XXX	884	891	(6)			(6)		884		96	96	12	XXX
666807102	NORTHROP GRUMMAN CORP		12/19/2017	INVESTMENT TECH GROUP INC	12.000	3,685	XXX	2,791	2,791	0			0		2,791		894	894	34	XXX
67020Y100	NUANCE COMMUNICATIONS INC		12/20/2017	ISI GROUP INC, NEW YORK	163.000	2,687	XXX	2,609	2,429	181			181		2,609		78	78		XXX
67066G104	NVIDIA CORP		12/19/2017	INVESTMENT TECH GROUP INC	26.000	5,098	XXX	2,760	2,775	(15)			(15)		2,760		2,338	2,338	15	XXX
674599105	OCCIDENTAL PETROLEUM CORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,126	XXX	2,142	2,137	5			5		2,142		(16)	(16)	68	XXX
681919106	OMNICOM GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	738	XXX	858	851	7			7		858		(120)	(120)	17	XXX
682189105	ON SEMICONDUCTOR CORP		12/20/2017	ISI GROUP INC, NEW YORK	134.000	2,826	XXX	1,489	1,710	(221)			(221)		1,489		1,337	1,337		XXX
68389X105	ORACLE CORP		12/19/2017	INVESTMENT TECH GROUP INC	70.000	3,345	XXX	2,718	2,692	27			27		2,718		626	626	50	XXX
67103H107	O'REILLY AUTOMOTIVE INC		12/19/2017	INVESTMENT TECH GROUP INC	9.000	2,187	XXX	2,536	2,506	30			30		2,536		(349)	(349)		XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
693718108	PACCAR INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	709	XXX	645	639	6			6		645		64	64	10	XXX
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		12/20/2017	ISI GROUP INC, NEW YORK	133.000	379	XXX	412							412		(34)	(34)		XXX
695156109	PACKAGING CORP OF AMERICA		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,188	XXX	1,170							1,170		18	18		XXX
695263103	PACWEST BANCORP		12/04/2017	J.P MORGAN SECURITIES INC	475.000	22,767	XXX	24,631	25,859	(1,228)			(1,228)		24,631		(1,864)	(1,864)	649	XXX
701094104	PARKER-HANNIFIN CORP		12/19/2017	INVESTMENT TECH GROUP INC	17.000	3,367	XXX	2,379	2,380	(1)			(1)		2,379		987	987	45	XXX
703395103	PATTERSON COS INC		05/09/2017	ITG INC, NEW YORK	30.000	1,333	XXX	1,229	1,231	(2)			(2)		1,229		104	104	15	XXX
704326107	PAYCHEX INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	692	XXX	614	609	5			5		614		78	78	19	XXX
70450Y103	PAYPAL HOLDINGS INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,234	XXX	1,198	1,184	14			14		1,198		1,036	1,036		XXX
712704105	PEOPLE'S UNITED FINANCIAL INC		05/09/2017	ITG INC, NEW YORK	50.000	873	XXX	970	968	2			2		970		(97)	(97)	17	XXX
713448108	PEPSICO INC		12/19/2017	INVESTMENT TECH GROUP INC	70.000	8,300	XXX	7,342	7,324	18			18		7,342		958	958	164	XXX
G97822103	PERRIGO CO PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	10.000	859	XXX	829	832	(3)			(3)		829		29	29	5	XXX
717081103	PFIZER INC		12/19/2017	INVESTMENT TECH GROUP INC	180.000	6,643	XXX	5,856	5,846	9			9		5,856		787	787	230	XXX
718172109	PHILIP MORRIS INTERNATIONAL IN		12/19/2017	INVESTMENT TECH GROUP INC	70.000	7,566	XXX	6,426	6,404	22			22		6,426		1,139	1,139	221	XXX
718546104	PHILLIPS 66		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,973	XXX	2,597	2,592	5			5		2,597		376	376	82	XXX
723484101	PINNACLE WEST CAPITAL CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	3,462	XXX	3,120	3,121	(1)			(1)		3,120		342	342	106	XXX
723787107	PIONEER NATURAL RESOURCES CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,602	XXX	1,815	1,801	15			15		1,815		(214)	(214)	1	XXX
724479100	PITNEY BOWES INC		03/20/2017	ITG INC, NEW YORK	30.000	387	XXX	459	456	3			3		459		(72)	(72)	6	XXX
72703H101	PLANET FITNESS INC		12/20/2017	ISI GROUP INC, NEW YORK	45.000	1,544	XXX	904	905	(1)			(1)		904		640	640		XXX
693475105	PNC FINANCIAL SERVICES GROUP I		12/19/2017	INVESTMENT TECH GROUP INC	30.000	4,352	XXX	3,471	3,509	(38)			(38)		3,471		881	881	78	XXX
733174700	POPULAR INC	C	12/20/2017	ISI GROUP INC, NEW YORK	67.000	2,344	XXX	2,770	2,936	(166)			(166)		2,770		(425)	(425)	54	XXX
693506107	PPG INDUSTRIES INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,325	XXX	1,897	1,895	2			2		1,897		429	429	34	XXX
69354N106	PRA GROUP INC		12/20/2017	ISI GROUP INC, NEW YORK	4.000	133	XXX	140							140		(7)	(7)		XXX
74005P104	PRAXAIR INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,083	XXX	2,351	2,344	7			7		2,351		732	732	63	XXX
741503403	PRICELINE GROUP INC/THE		12/19/2017	INVESTMENT TECH GROUP INC	3.000	5,342	XXX	4,429	4,398	31			31		4,429		913	913		XXX
74251V102	PRINCIPAL FINANCIAL GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	708	XXX	577	579	(1)			(1)		577		131	131	14	XXX
742718109	PROCTER & GAMBLE CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	140.000	12,830	XXX	11,812	11,771	40			40		11,812		1,018	1,018	383	XXX
744320102	PRUDENTIAL FINANCIAL INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,505	XXX	3,113	3,122	(9)			(9)		3,113		392	392	90	XXX
74460D109	PUBLIC STORAGE		12/19/2017	INVESTMENT TECH GROUP INC	12.000	2,498	XXX	2,654	2,682	(29)			(29)		2,654		(155)	(155)	71	XXX
693656100	PVH CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,366	XXX	908	902	5			5		908		458	458	1	XXX
N72482123	QIAGEN NV	C	12/20/2017	ISI GROUP INC, NEW YORK	69.000	2,216	XXX	1,882	2,010	(127)			(127)		1,882		333	333		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
74736K101	QORVO INC		12/19/2017	INVESTMENT TECH GROUP INC	91.000	6,120	XXX	4,613	4,798	(186)			(186)		4,613		1,508	1,508		XXX
747525103	QUALCOMM INC		12/19/2017	INVESTMENT TECH GROUP INC	50.000	3,223	XXX	3,291	3,260	31			31		3,291		(68)	(68)	112	XXX
74837P108	QUICKLOGIC CORP		12/20/2017	ISI GROUP INC, NEW YORK	97.000	157	XXX	126							126		31	31		XXX
753422104	RAPID7 INC		12/20/2017	ISI GROUP INC, NEW YORK	2.000	38	XXX	30							30		8	8		XXX
754730109	RAYMOND JAMES FINANCIAL INC		12/20/2017	WILLIAM BLAIR & CO, CHICA	42.000	3,594	XXX	3,064	2,909	155			155		3,064		530	530	30	XXX
755111507	RAYTHEON CO		12/19/2017	INVESTMENT TECH GROUP INC	14.000	2,623	XXX	2,002	1,988	14			14		2,002		621	621	44	XXX
756577102	RED HAT INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,288	XXX	701	697	4			4		701		587	587		XXX
75886F107	REGENERON PHARMACEUTICALS INC		12/19/2017	INVESTMENT TECH GROUP INC	5.000	1,928	XXX	1,877	1,835	42			42		1,877		51	51		XXX
761713106	REYNOLDS AMERICAN INC		07/25/2017	CASH/STOCK MERGER	300.000	8,832	XXX	16,859	16,812	47			47		16,859		(8,027)	(8,027)	306	XXX
773903109	ROCKWELL AUTOMATION INC		12/19/2017	INVESTMENT TECH GROUP INC	8.000	1,550	XXX	1,077	1,075	1			1		1,077		474	474	25	XXX
774341101	ROCKWELL COLLINS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,349	XXX	936	928	9			9		936		412	412	13	XXX
775133101	ROGERS CORP		12/20/2017	BMO CAPITAL MARKETS CORP,	71.000	8,148	XXX	5,167	5,454	(286)			(286)		5,167		2,980	2,980		XXX
776696106	ROPER TECHNOLOGIES INC		12/19/2017	INVESTMENT TECH GROUP INC	9.000	2,332	XXX	1,650	1,648	3			3		1,650		682	682	13	XXX
778296103	ROSS STORES INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,570	XXX	1,328	1,312	16			16		1,328		242	242	10	XXX
783549108	RYDER SYSTEM INC		05/09/2017	ITG INC, NEW YORK	20.000	1,356	XXX	1,506	1,489	17			17		1,506		(150)	(150)	9	XXX
78409V104	S&P GLOBAL INC		12/19/2017	INVESTMENT TECH GROUP INC	15.000	2,579	XXX	1,638	1,613	25			25		1,638		941	941	25	XXX
79466L302	SALESFORCE.COM INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,084	XXX	1,388	1,369	19			19		1,388		696	696		XXX
800677106	SANGAMO THERAPEUTICS INC		12/20/2017	ISI GROUP INC, NEW YORK	57.000	899	XXX	180	174	6			6		180		719	719		XXX
78410G104	SBA COMMUNICATIONS CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,580	XXX	1,509							1,509		71	71		XXX
806857108	SCHLUMBERGER LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	60.000	3,861	XXX	5,044	5,037	7			7		5,044		(1,183)	(1,183)	89	XXX
811065101	SCRIPPS NETWORKS INTERACTIVE I		12/19/2017	INVESTMENT TECH GROUP INC	10.000	837	XXX	719	714	6			6		719		118	118	12	XXX
816851109	SEMPRA ENERGY		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,243	XXX	2,022	2,013	10			10		2,022		221	221	49	XXX
816850101	SEMTECH CORP		12/20/2017	ISI GROUP INC, NEW YORK	57.000	1,939	XXX	1,717	1,798	(81)			(81)		1,717		222	222		XXX
824348106	SHERWIN-WILLIAMS CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	6.000	2,471	XXX	1,622	1,612	10			10		1,622		849	849	20	XXX
82669G104	SIGNATURE BANK/NEW YORK NY		12/20/2017	ISI GROUP INC, NEW YORK	20.000	2,737	XXX	3,010	3,004	6			6		3,010		(273)	(273)		XXX
826919102	SILICON LABORATORIES INC		12/20/2017	ISI GROUP INC, NEW YORK	16.000	1,447	XXX	1,015	1,040	(25)			(25)		1,015		432	432		XXX
828806109	SIMON PROPERTY GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,368	XXX	3,525	3,553	(29)			(29)		3,525		(157)	(157)	143	XXX
83088M102	SKYWORKS SOLUTIONS INC		12/19/2017	INVESTMENT TECH GROUP INC	65.000	6,334	XXX	4,760	4,853	(93)			(93)		4,760		1,574	1,574	78	XXX
78440X101	SL GREEN REALTY CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,016	XXX	1,056	1,076	(19)			(19)		1,056		(41)	(41)	23	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
78454L100	SM ENERGY CO		12/20/2017	ISI GROUP INC, NEW YORK	36.000	751	XXX	1,134							1,134		(382)	(382)	4	XXX
833034101	SNAP-ON INC		12/19/2017	INVESTMENT TECH GROUP INC	6.000	1,034	XXX	1,029	1,028	2			2		1,029		5	5	18	XXX
844741108	SOUTHWEST AIRLINES CO		12/19/2017	INVESTMENT TECH GROUP INC	50.000	3,294	XXX	2,515	2,492	23			23		2,515		779	779	18	XXX
845467109	SOUTHWESTERN ENERGY CO		05/09/2017	ITG INC, NEW YORK	170.000	1,216	XXX	1,819	1,839	(20)			(20)		1,819		(603)	(603)		XXX
847560109	SPECTRA ENERGY CORP		02/27/2017	MERGER - SPECTRA ENERGY	260.000	10,757	XXX	10,724	10,683	41			41		10,724		33	33	114	XXX
790849103	ST JUDE MEDICAL INC		01/05/2017	STOCK/CASH MERGER-ABBOTT	110.000	5,175	XXX	8,780	8,821	(41)			(41)		8,780		(3,605)	(3,605)		XXX
854502101	STANLEY BLACK & DECKER INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,686	XXX	1,151	1,147	4			4		1,151		535	535	24	XXX
855030102	STAPLES INC		09/13/2017	BNY MELLON	180.000	1,845	XXX	1,637	1,629	8			8		1,637		208	208	43	XXX
855244109	STARBUCKS CORP		12/19/2017	INVESTMENT TECH GROUP INC	50.000	2,899	XXX	2,820	2,776	44			44		2,820		78	78	53	XXX
857477103	STATE STREET CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,957	XXX	1,547	1,554	(8)			(8)		1,547		410	410	24	XXX
858119100	STEEL DYNAMICS INC		12/20/2017	ISI GROUP INC, NEW YORK	5.000	216	XXX	183	178	5			5		183		33	33	3	XXX
G84720104	STERIS PLC	C	12/20/2017	ISI GROUP INC, NEW YORK	24.000	2,147	XXX	1,563	1,617	(55)			(55)		1,563		585	585	28	XXX
863667101	STRYKER CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,552	XXX	1,206	1,198	8			8		1,206		346	346	13	XXX
867914103	SUNTRUST BANKS INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	1,968	XXX	1,635	1,646	(10)			(10)		1,635		333	333	40	XXX
87074U101	SWIFT TRANSPORTATION CO		09/11/2017	MERGER	412.560	14,731	XXX	14,731	13,958	773			773		14,731					XXX
87165B103	SYNCHRONY FINANCIAL		12/19/2017	INVESTMENT TECH GROUP INC	30.000	1,144	XXX	1,081	1,088	(7)			(7)		1,081		64	64	17	XXX
871829107	SYSCO CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,220	XXX	1,120	1,107	13			13		1,120		99	99	26	XXX
74144T108	T ROWE PRICE GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,031	XXX	756	753	3			3		756		275	275	17	XXX
87403A107	TAILORED BRANDS INC		12/20/2017	ISI GROUP INC, NEW YORK	104.000	2,247	XXX	2,009	2,657	(648)			(648)		2,009		238	238	52	XXX
875372203	TANDEM DIABETES CARE INC		12/20/2017	ISI GROUP INC, NEW YORK	42.000	105	XXX	334							334		(229)	(229)		XXX
87612E106	TARGET CORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	1,921	XXX	2,181	2,167	15			15		2,181		(261)	(261)	73	XXX
H84989104	TE CONNECTIVITY LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	10.000	959	XXX	699	693	6			6		699		260	260	16	XXX
G87110105	TECHNIPFMC PLC	C	12/20/2017	ISI GROUP INC, NEW YORK	24.000	711	XXX	752							752		(41)	(41)	3	XXX
87901J105	TEGNA INC		06/19/2017	ITG INC, NEW YORK	70.000	1,614	XXX	1,517	1,497	19			19		1,517		98	98	15	XXX
880349105	TENNECO INC		04/06/2017	WILLIAM BLAIR & CO, CHICA	75.000	4,471	XXX	4,424	4,685	(261)			(261)		4,424		47	47	19	XXX
88076W103	TERADATA CORP		06/19/2017	ITG INC, NEW YORK	50.000	1,429	XXX	1,360	1,359	1			1		1,360		69	69		XXX
881609101	TESORO CORP		08/01/2017	MERGER WITH ANDEAVOR	40.000	3,515	XXX	3,512	3,498	14			14		3,512		3	3	44	XXX
88166T101	TESSERA HOLDING CORP		02/23/2017	STIFEL NICOLAUS	741.000	29,178	XXX	29,178	32,752	(3,574)			(3,574)		29,178					XXX
882508104	TEXAS INSTRUMENTS INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	4,163	XXX	2,967	2,919	49			49		2,967		1,195	1,195	85	XXX
883556102	THERMO FISHER SCIENTIFIC INC		12/19/2017	INVESTMENT TECH GROUP INC	18.000	3,489	XXX	2,548	2,540	8			8		2,548		941	941	8	XXX
886547108	TIFFANY & CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,004	XXX	770	774	(4)			(4)		770		234	234	15	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
887317303	TIME WARNER INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,695	XXX	2,893	2,896	(2)			(2)		2,893		(198)	(198)	48	XXX
88870P106	TIVO CORP		12/20/2017	ISI GROUP INC, NEW YORK	390.000	5,571	XXX	7,676	8,151	(475)			(475)		7,676		(2,105)	(2,105)	281	XXX
872540109	TJX COS INC/THE		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,281	XXX	2,273	2,254	19			19		2,273		8	8	36	XXX
891027104	TORCHMARK CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	3,604	XXX	2,945	2,950	(6)			(6)		2,945		660	660	24	XXX
892356106	TRACTOR SUPPLY CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	705	XXX	758	758	0			0		758		(53)	(53)	11	XXX
893641100	TRANSDIGM GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	4.000	1,084	XXX	1,001	996	5			5		1,001		82	82	88	XXX
H8817H100	TRANSOCEAN LTD	C	09/18/2017	ITG INC, NEW YORK	130.000	1,218	XXX	1,910	1,916	(6)			(6)		1,910		(692)	(692)		XXX
89417E109	TRAVELERS COS INC/THE		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,710	XXX	2,450	2,448	1			1		2,450		261	261	42	XXX
89531P105	TREX CO INC		12/20/2017	ISI GROUP INC, NEW YORK	33.000	3,570	XXX	2,244	2,125	119			119		2,244		1,326	1,326		XXX
Q9235V101	TRONOX LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	177.000	3,547	XXX	1,924	1,825	99			99		1,924		1,623	1,623	32	XXX
90130A101	TWENTY-FIRST CENTURY FOX INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	1,401	XXX	1,133	1,122	11			11		1,133		268	268	14	XXX
902494103	TYSON FOODS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	814	XXX	622	617	5			5		622		192	192	10	XXX
90384S303	ULTA SALON COSMETICS & FRAGRAN		12/19/2017	INVESTMENT TECH GROUP INC	4.000	910	XXX	1,025	1,020	5			5		1,025		(115)	(115)		XXX
904034105	ULTRATECH INC		05/30/2017	CASH STOCK MERGER - VEECO	1,130.000	24,578	XXX	24,622	27,097	(206)			(206)		24,622		(45)	(45)		XXX
904311206	UNDER ARMOUR INC		05/09/2017	ITG INC, NEW YORK	70.000	1,362	XXX	1,776	1,762	14			14		1,776		(413)	(413)		XXX
907818108	UNION PACIFIC CORP		12/19/2017	INVESTMENT TECH GROUP INC	50.000	6,660	XXX	5,209	5,184	25			25		5,209		1,452	1,452	91	XXX
910047109	UNITED CONTINENTAL HOLDINGS IN		12/19/2017	INVESTMENT TECH GROUP INC	296.000	20,532	XXX	20,506	21,572	(1,067)			(1,067)		20,506		26	26		XXX
911312106	UNITED PARCEL SERVICE INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,569	XXX	3,449	3,439	10			10		3,449		120	120	100	XXX
913017109	UNITED TECHNOLOGIES CORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,802	XXX	3,306	3,289	18			18		3,306		496	496	82	XXX
91324P102	UNITEDHEALTH GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	8,880	XXX	6,420	6,402	19			19		6,420		2,460	2,460	114	XXX
91347P105	UNIVERSAL DISPLAY CORP		12/20/2017	BARCLAYS CAPITAL INC./LE,	169.000	22,378	XXX	9,116	9,515	(399)			(399)		9,116		13,262	13,262	11	XXX
913903100	UNIVERSAL HEALTH SERVICES INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,130	XXX	1,068	1,064	4			4		1,068		62	62	4	XXX
917047102	URBAN OUTFITTERS INC		03/20/2017	ITG INC, NEW YORK	30.000	703	XXX	857	854	3			3		857		(154)	(154)		XXX
902973304	US BANCORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	1,636	XXX	1,538	1,541	(3)			(3)		1,538		98	98	26	XXX
91913Y100	VALERO ENERGY CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,761	XXX	1,367	1,366	1			1		1,367		393	393	56	XXX
92220P105	VARIAN MEDICAL SYSTEMS INC		12/19/2017	ITG INC, NEW YORK	10.000	1,538	XXX	1,230	1,255	(25)			(25)		1,230		308	308		XXX
922417100	VEECO INSTRUMENTS INC		12/20/2017	NON-BROKER TRADE	158.275	2,470	XXX	4,156	4,614	(458)			(458)		4,156		(1,686)	(1,686)		XXX
92343E102	VERISIGN INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,155	XXX	763	761	2			2		763		392	392		XXX
92345Y106	VERISK ANALYTICS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	960	XXX	818	812	6			6		818		141	141		XXX
92343V104	VERIZON COMMUNICATIONS INC		12/19/2017	INVESTMENT TECH GROUP INC	120.000	6,335	XXX	6,461	6,406	55			55		6,461		(126)	(126)	279	XXX
92532F100	VERTEX PHARMACEUTICALS INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,902	XXX	1,485	1,473	12			12		1,485		1,417	1,417		XXX

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1 CUSIP Identification	2 Description	3 Foreign	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	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 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
918204108	VF CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	738	XXX	537	534	3			3		537		201	201	17	XXX
92826C839	VISA INC		12/19/2017	INVESTMENT TECH GROUP INC	80.000	8,968	XXX	6,288	6,242	46			46		6,288		2,681	2,681	55	XXX
928377100	VISTA OUTDOOR INC		12/20/2017	ISI GROUP INC, NEW YORK	121.000	1,807	XXX	2,461							2,461		(653)	(653)		XXX
929042109	VORNADO REALTY TRUST		12/19/2017	INVESTMENT TECH GROUP INC	10.000	2,130	XXX	2,185	1,908	277			277		2,185		(55)	(55)	26	XXX
929160109	VULCAN MATERIALS CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,192	XXX	1,270	1,252	19			19		1,270		(78)	(78)	10	XXX
92927K102	WABCO HOLDINGS INC		12/20/2017	ISI GROUP INC, NEW YORK	10.000	1,440	XXX	1,022	1,062	(39)			(39)		1,022		418	418		XXX
931427108	WALGREENS BOOTS ALLIANCE INC		12/19/2017	INVESTMENT TECH GROUP INC	50.000	3,608	XXX	4,176	4,138	38			38		4,176		(568)	(568)	78	XXX
931142103	WAL-MART STORES INC		12/19/2017	INVESTMENT TECH GROUP INC	60.000	5,926	XXX	4,164	4,147	17			17		4,164		1,761	1,761	92	XXX
254687106	WALT DISNEY CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	70.000	7,824	XXX	7,312	7,295	17			17		7,312		512	512	55	XXX
93627C101	WARRIOR MET COAL INC		12/15/2017	RBC CAPITAL MARKETS LLC,	9.000	225	XXX	152							152		73	73	102	XXX
94106L109	WASTE MANAGEMENT INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	856	XXX	711	709	2			2		711		145	145	17	XXX
942622200	WATSCO INC		12/20/2017	ISI GROUP INC, NEW YORK	20.000	3,371	XXX	3,004	2,962	42			42		3,004		366	366	92	XXX
94733A104	WEB.COM GROUP INC		12/20/2017	ISI GROUP INC, NEW YORK	35.000	797	XXX	547	740	(193)			(193)		547		249	249		XXX
947890109	WEBSTER FINANCIAL CORP		12/20/2017	ISI GROUP INC, NEW YORK	30.000	1,694	XXX	1,534	1,628	(94)			(94)		1,534		159	159	30	XXX
949746101	WELLS FARGO & CO		12/19/2017	INVESTMENT TECH GROUP INC	180.000	10,858	XXX	9,824	9,920	(96)			(96)		9,824		1,034	1,034	277	XXX
95040Q104	WELLTOWER INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	644	XXX	661	669	(8)			(8)		661		(17)	(17)	35	XXX
958102105	WESTERN DIGITAL CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	842	XXX	681	680	1			1		681		161	161	15	XXX
963320106	WHIRLPOOL CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,661	XXX	1,835	1,818	17			17		1,835		(174)	(174)	43	XXX
966837106	WHOLE FOODS MARKET INC		08/28/2017	NON-BROKER TRADE	110.000	4,620	XXX	3,434	3,384	50			50		3,434		1,186	1,186	51	XXX
G96629103	WILLIS TOWERS WATSON PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,541	XXX	1,221	1,223	(2)			(2)		1,221		321	321	13	XXX
084423102	WR BERKLEY CORP		12/20/2017	ISI GROUP INC, NEW YORK	31.000	2,187	XXX	1,933	2,062	(129)			(129)		1,933		254	254	48	XXX
384802104	WW GRAINGER INC		12/19/2017	INVESTMENT TECH GROUP INC	7.000	1,600	XXX	1,628	1,626	2			2		1,628		(28)	(28)	35	XXX
98310W108	WYNDHAM WORLDWIDE CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,135	XXX	767	764	3			3		767		368	368	23	XXX
984121608	XEROX CORP		06/21/2017	ITG INC, NEW YORK	0.500	508	XXX	511	487	24			24		511		(3)	(3)	0	XXX
98421B100	XPERI CORP		12/19/2017	GOLDMAN SACHS & CO, NY	321.000	8,742	XXX	12,640							12,640		(3,898)	(3,898)	219	XXX
984332106	YAHOO! INC		06/16/2017	ITG INC, NEW YORK	320.000	16,762	XXX	12,370	12,374	(5)			(5)		12,370		4,392	4,392		XXX
988498101	YUM! BRANDS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	828	XXX	638	633	5			5		638		190	190	12	XXX
98956P102	ZIMMER BIOMET HOLDINGS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,213	XXX	1,034	1,032	2			2		1,034		179	179	7	XXX
98978V103	ZOETIS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	728	XXX	536	535	0			0		536		192	192	4	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,794,914	XXX	1,556,432	1,528,392	(9,175)	3	1,781	(10,954)		1,556,432		258,171	258,171	23,056	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
Common Stocks - Mutual Funds																				
411511306	HARBOR INTERNATIONAL-INST		12/21/2017	NON-BROKER TRADE	2,220.577	150,000	XXX	129,326	129,704	(378)			(378)		129,326		20,674	20,674	8,852	XXX
411511801	HARBOR INTL GROWTH-INST		12/21/2017	NON-BROKER TRADE	15,954.052	250,000	XXX	194,480	194,639	(160)			(160)		214,170		55,520	55,520	2,807	XXX
9299999 Subtotal - Common Stocks - Mutual Funds						400,000	XXX	323,806	324,343	(537)			(537)		343,496		76,194	76,194	11,659	XXX
9799997 Subtotal - Common Stocks - Part 4						2,194,914	XXX	1,880,238	1,852,735	(9,712)	3	1,781	(11,491)		1,899,928		334,365	334,365	34,714	XXX
9799998 Summary Item from Part 5 for Common Stocks						93,187	XXX	82,928				2,540	(2,540)		82,657		10,530	10,530	3,638	XXX
9799999 Subtotal - Common Stocks						2,288,101	XXX	1,963,166	1,852,735	(9,712)	3	4,321	(14,031)		1,982,585		344,895	344,895	38,353	XXX
9899999 Subtotal - Preferred and Common Stocks						2,288,101	XXX	1,963,166	1,852,735	(9,712)	3	4,321	(14,031)		1,982,585		344,895	344,895	38,353	XXX
9999999 Totals						29,096,415	XXX	29,208,768	20,190,502	(9,712)	(101,024)	4,321	(115,057)		29,043,572		92,223	92,223	582,258	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828S43	U S TREASURY NOTE .75% 7/15/19		01/18/2017	MORGAN STANLEY & CO INC, NY	05/31/2017	MORGAN STANLEY & CO INC,	227,000	223,723	223,753	224,128		405		405			(374)	(374)	478	19
9128282B5	U S TREASURY NOTE .75% 8/15/19		06/28/2017	RBC CAPITAL MARKETS LLC, NEW YORK	12/28/2017	RBS/EQUITY FINANCE, NEW Y	249,000	245,742	244,526	246,490		749		749			(1,965)	(1,965)	1,624	696
9128282G4	U S TREASURY NOTE 0.875% 09/15/19		01/04/2017	MORGAN STANLEY & CO INC, NY	08/30/2017	MORGAN STANLEY & CO INC,	195,000	192,182	193,179	192,852		670		670			327	327	1,637	528
912828WD8	U S TREASURY NOTE 1.250% 10/31/18		01/24/2017	MORGAN STANLEY & CO INC, NY	12/28/2017	DEUTSCHE BK SECS INC, NY	213,000	213,374	212,118	213,180		(195)		(195)			(1,062)	(1,062)	3,096	647
912828V31	U S TREASURY NOTE 1.375% 1/15/20		02/23/2017	MORGAN STANLEY & CO INC, NY	09/28/2017	BARCLAYS CAPITAL INC, NEW	520,000	518,656	519,629	518,894		238		238			735	735	4,651	882
9128282V1	U S TREASURY NOTE 1.375% 9/15/20		09/28/2017	BMO CAPITAL MARKETS CORP, CHICAGO	12/28/2017	BARCLAYS CAPITAL INC, NEW	597,000	593,106	588,162	593,444		338		338			(5,282)	(5,282)	2,381	385
912828XU9	U S TREASURY NOTE 1.5% 6/15/20		06/28/2017	BARCLAYS CAPITAL INC, NEW YORK	12/28/2017	BARCLAYS CAPITAL INC, NEW	453,000	453,069	448,295	453,061		(9)		(9)			(4,766)	(4,766)	3,645	626
912828P46	U S TREASURY NOTE 1.625% 2/15/26		02/15/2017	RBC CAPITAL MARKETS LLC, NEW YORK	08/02/2017	JPMORGAN CHASE BK/RBS SEC	166,000	154,234	158,491	154,778		543		543			3,714	3,714	1,552	305
912828W63	U S TREASURY NOTE 1.625% 3/15/20		04/27/2017	BARCLAYS CAPITAL INC, NEW YORK	09/28/2017	BARCLAYS CAPITAL INC, NEW	432,000	434,584	432,945	434,273		(311)		(311)			(1,328)	(1,328)	3,781	1,334
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		06/28/2017	CREDIT AGRICOLE USA, NEW YORK	12/28/2017	DEUTSCHE BK SECS INC, NY	246,000	245,222	242,983	245,287		65		65			(2,304)	(2,304)	2,118	353
912828V72	U S TREASURY NOTE 1.875% 1/31/22		05/04/2017	CREDIT AGRICOLE USA, NEW YORK	12/06/2017	CITIGROUP GBL MKTS/SALOMO	1,556,000	1,556,443	1,557,638	1,556,275		(168)		(168)			1,363	1,363	13,919	6,240
912828K58	U S TREASURY NOTE 1375% 4/30/20		08/30/2017	BARCLAYS CAPITAL INC, NEW YORK	11/29/2017	JP MORGAN CHASE BANK/HSBC	482,000	481,718	477,363	481,742		24		24			(4,379)	(4,379)	3,752	2,233
912828V98	U S TREASURY NOTE 2.25% 2/15/27		07/28/2017	NOMURA SECS, NEW YORK	12/28/2017	DEUTSCHE BK SECS INC, NY	1,075,000	1,077,146	1,064,749	1,077,077		(69)		(69)			(12,328)	(12,328)	13,984	6,142
36182UZ83	GNMA POOL #0AJ0767 3.5% 8/15/45		08/02/2017	CREDIT SUISSE, NEW YORK (CSUS)	12/27/2017	Redemption	128,966	135,274	133,287	135,012		(262)		(262)			(1,724)	(1,724)	1,809	251
0599999 Subtotal - Bonds - U.S. Governments							6,539,966	6,524,472	6,497,117	6,526,491		2,019		2,019			(29,374)	(29,374)	58,428	20,642
Bonds - U.S. Special Revenue, Special Assessment																				
3137FCJK1	FHLMC POOL #K0-70A2 VAR 11/25/27		11/30/2017	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	12/27/2017	GOLDMAN SACHS & CO, NY	207,000	213,207	213,711	213,183		(24)		(24)			529	529	513	209
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							207,000	213,207	213,711	213,183		(24)		(24)			529	529	513	209
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
002824BJ8	ABBOTT LABORATORIES 2% 9/15/20		03/07/2017	EXCHANGE FOR ST JUDE	12/27/2017	WELLS FARGO SECURITIES LL	26,000	26,187	25,992	26,089		(98)		(98)			(97)	(97)	410	
20030NBA8	COMCAST CORP 5.15% 3/1/20		11/16/2017	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	12/27/2017	WELLS FARGO SECURITIES LL	14,000	14,946	14,851	14,903		(44)		(44)			(51)	(51)	236	158
38141GWC4	GOLDMAN SACHS GROUP 3% 4/26/22		02/13/2017	GOLDMAN SACHS & CO, NY	12/27/2017	GOLDMAN SACHS & CO, NY	75,000	74,783	75,346	74,817		34		34			529	529	2,081	125
585055BG0	MEDTRONIC INC 2.5% 3/15/20		11/28/2017	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	12/27/2017	GOLDMAN SACHS & CO, NY	12,000	12,113	12,064	12,109		(4)		(4)			(45)	(45)	87	63
594918BV5	MICROSOFT CORP 1.85% 2/6/20		01/30/2017	JP MORGAN CHASE BANK/HSBCI, NEW YORK	12/27/2017	PERSHING LLC, JERSEY CITY	16,000	15,989	15,922	15,992		3		3			(70)	(70)	266	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92343VAX2	VERIZON COMM INC 4.6% 4/1/21		11/29/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/27/2017	WELLS FARGO SECURITIES LL	6,000	6,408	6,386	6,389		(19)		(19)			(3)	(3)	67	46
92343VCC6	VERIZON COMMUNICATIONS 3.45% 3/15/21		11/30/2017	BK OF NEW YORK MELLON/TORONTO DOMINION	12/27/2017	CANTOR FITZGERALD & CO/DE	15,000	15,468	15,455	15,445		(23)		(23)			10	10	150	110
92343VBQ6	VERIZON COMMUNICATIONS INC 4.5% 9/15/20		03/15/2017	SG AMERICAS SECURITIES LLC, NEW YORK	11/30/2017	Call	49,000	51,912	52,020	51,355		(558)		(558)			666	666	1,562	31
94974BGR5	WELLS FARGO & CO 2.55 12/7/20		06/15/2017	US BANCORP INVESTMENTS INC, ST PAUL	12/27/2017	GOLDMAN SACHS & CO, NY	12,000	12,120	12,027	12,102		(17)		(17)			(75)	(75)	172	11
12625KAE5	COMM 2013-CCRE8 MRTG A5 VAR 6/10/46		11/15/2017	MORGAN STANLEY & CO INC, NY	12/27/2017	DEUTSCHE BK SECS INC, NY	151,000	158,810	156,757	158,786		(23)		(23)			(2,029)	(2,029)	864	242
92890NAT6	WFRBS CMBS C10 A2 1.765% 12/15/45		05/24/2017	MORGAN STANLEY & CO INC, NY	09/15/2017	Call	20,781	20,797	20,781	20,786		(12)		(12)			(4)	(4)	99	30
02006WAD1	ALLY AUTO REC TRU 2 A4 1.84% 1/15/20		01/11/2017	BARCLAYS CAPITAL INC, NEW YORK	12/27/2017	BARCLAYS CAPITAL INC, NEW	76,000	76,374	75,964	76,258		(116)		(116)			(294)	(294)	1,332	8
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							472,781	485,908	483,567	485,032		(876)		(876)			(1,465)	(1,465)	7,326	824
8399998 Subtotal - Bonds							7,219,748	7,223,586	7,194,395	7,224,705		1,119		1,119			(30,310)	(30,310)	66,267	21,674
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
03211L102	AMPLIFY SNACK BRANDS INC		10/27/2017	LIQUIDNET INC, NEW YORK	12/20/2017	ISI GROUP INC, NEW YORK	90.000	606	1,083	606							477	477		
03837J101	AQUA METALS INC		03/31/2017	BNY CONVERGEX, NEW YORK	12/20/2017	ISI GROUP INC, NEW YORK	24.000	468	47	468							(421)	(421)		
G05384105	ASPEN INSURANCE HOLDINGS LTD	C	09/08/2017	WILLIAM BLAIR & CO, CHICAGO	12/20/2017	ISI GROUP INC, NEW YORK	14.000	504	564	504							60	60	3	
05501U106	AZUL SA	C	05/18/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/29/2017	DEUTSCHE BK SECS INC, NY	5.000	98	134	98							36	36		
09075E100	BIOVERATIV INC		02/02/2017	FROM BIOGEN	03/20/2017	ITG INC, NEW YORK	40.000		1,957	1,838							119	119		
110448107	BRITISH AMERICAN TOBACCO PLC		07/25/2017	CASH/STOCK MERGER	09/18/2017	ITG INC, NEW YORK	157.800	10,915	10,015	10,915							(900)	(900)	119	
14575E105	CARS.COM INC		06/01/2017	TEGNA INC-CONVERSION	06/07/2017	NON-BROKER TRADE	23.333	556	615	556							59	59		
206787103	CONDUENT INC		01/03/2017	FROM XEROX CORP	03/20/2017	ITG INC, NEW YORK	38.000	494	595	494							102	102		
067383109	CR BARD INC		03/20/2017	ITG INC, NEW YORK	12/19/2017	INVESTMENT TECH GROUP INC	2.000	570	668	570							97	97	1	
G2709G107	DELPHI TECHNOLOGIES PLC		12/05/2017	CONVERSION	12/13/2017	NON-BROKER TRADE	33.333	1,124	1,796	1,124							673	673		
25456K101	DIPLOMAT PHARMACY INC		01/24/2017	PERSHING LLC, JERSEY CITY	12/20/2017	ISI GROUP INC, NEW YORK	139.000	1,826	2,793	1,826							966	966		
29250N105	ENBRIDGE INC	C	02/27/2017	FROM SPECTRA	03/20/2017	ITG INC, NEW YORK	255.000	10,724	10,496	10,724							(229)	(229)		
29363K105	ENTELLUS MEDICAL INC		03/08/2017	GOLDMAN SACHS & CO, NY	12/07/2017	INVESTMENT TECH GROUP INC	752.000	10,441	18,040	10,441							7,599	7,599		
B38564108	EURONAV NV	C	06/22/2017	GOLDMAN SACHS & CO, NY	12/20/2017	ISI GROUP INC, NEW YORK	44.000	325	355	325							30	30	2	
318672706	FIRST BANCORP/PUERTO RICO	C	06/28/2017	PERSHING LLC, JERSEY CITY	12/20/2017	ISI GROUP INC, NEW YORK	165.000	937	824	937							(113)	(113)		
339750101	FLOOR & DECOR HOLDINGS INC		04/27/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	04/27/2017	MERRILL LYNCH PIERCE FENN	3.000	63	88	63							25	25		
343389102	FLOTEK INDUSTRIES INC		02/23/2017	GOLDMAN SACHS & CO, NY	05/03/2017	MORGAN STANLEY & CO INC,	619.000	8,258	7,263	8,258							(996)	(996)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
34960W106	FORTERRA INC		07/12/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/20/2017	ISI GROUP INC, NEW YORK	193.000	1,632	1,914	1,632							282	282		
G9456A100	GOLAR LNG LTD	C	07/05/2017	BARCLAYS CAPITAL INC./LE, NEW JERSEY	12/20/2017	ISI GROUP INC, NEW YORK	29.000	662	845	662							183	183	1	
46590V100	JBG SMITH PROPERTIES		07/17/2017	FROM VORNADO REALTY TRUST	09/18/2017	ITG INC, NEW YORK	35.000	1,349	1,144	1,349							(205)	(205)		
48242W106	KBR INC		06/05/2017	CREDIT SUISSE, NEW YORK (CSUS)	12/20/2017	LIQUIDNET INC, NEW YORK	250.000	3,589	4,480	3,589							890	890	22	
526057302	LENNAR CORP		11/09/2017	FROM LENNAR CORP	12/08/2017	NON-BROKER TRADE	1.600	58	79	58							21	21		
54142L109	LOGMEIN INC		02/01/2017	FROM CITRIX SYSTEMS	03/20/2017	ITG INC, NEW YORK	10.000	1,088	975	1,088							(112)	(112)		
55608B105	MACQUARIE INFRASTRUCTURE CORP		03/02/2017	BARCLAYS CAPITAL INC./LE, NEW JERSEY	12/20/2017	ISI GROUP INC, NEW YORK	56.000	4,286	3,606	4,286							(680)	(680)	195	
594837304	MICRO FOCUS INTERNATIONAL PLC	C	09/01/2017	Mellon Bank	09/01/2017	FRACTIONS	83.769	2,387	2,712	2,387							325	325		
Y62132108	NAVIGATOR HOLDINGS LTD	C	08/30/2017	PERSHING LLC, JERSEY CITY	12/20/2017	ISI GROUP INC, NEW YORK	42.000	461	419	461							(42)	(42)		
69354N106	PRA GROUP INC		12/01/2017	BARCLAYS CAPITAL LE, NEW YORK	12/20/2017	ISI GROUP INC, NEW YORK	22.000	762	732	762							(29)	(29)		
74837P108	QUICKLOGIC CORP		01/13/2017	GOLDMAN SACHS & CO, NY	12/20/2017	ISI GROUP INC, NEW YORK	500.000	641	808	641							167	167		
74876Y101	QUINTILES IMS HOLDINGS INC		09/18/2017	ITG INC, NEW YORK	11/15/2017	MERGER IQVIA HOLDINGS INC	50.000	4,759	4,759	4,759										
78454L100	SM ENERGY CO		01/31/2017	ITG INC, NEW YORK	12/20/2017	ISI GROUP INC, NEW YORK	26.000	809	543	809							(267)	(267)	3	
875372104	TANDEM DIABETES CARE INC		03/20/2017	GOLDMAN SACHS & CO, NY	10/10/2017	MERGER - TANDEM	421.900	5,894	3,354	3,354			2,540	(2,540)			0	0		
881609101	TESORO CORP		05/09/2017	ITG INC, NEW YORK	08/01/2017	MERGER WITH ANDEAVOR	20.000	1,760	1,757	1,760							(3)	(3)	6	
92214X106	VAREX IMAGING CORP		01/30/2017	Mellon Bank	03/20/2017	ITG INC, NEW YORK	16.000		491	432							59	59		
93627C101	WARRIOR MET COAL INC		05/31/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	12/15/2017	RBC CAPITAL MARKETS LLC,	290.000	4,883	7,237	4,883							2,354	2,354	3,286	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								82,928	93,187	82,657			2,540	(2,540)			10,530	10,530	3,638	
9799998 Subtotal - Common Stocks								82,928	93,187	82,657			2,540	(2,540)			10,530	10,530	3,638	
9899999 Subtotal - Preferred and Common Stocks								82,928	93,187	82,657			2,540	(2,540)			10,530	10,530	3,638	
9999999 Totals								7,306,514	7,287,582	7,307,362		1,119	2,540	(1,421)			(19,780)	(19,780)	69,906	21,674

E16 Schedule D - Part 6 Sn 1 . . . . NONE

E16 Schedule D - Part 6 Sn 2 . . . . NONE

E17 Schedule DA - Part 1 Short-Term Investments Owned . . . . NONE

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Huntington Bank	Maumee, OH						17,618,830	X X X
Huntington Bank	Maumee, OH						505,949	X X X
Huntington Bank	Maumee, OH						(36,697)	X X X
Bank of America	Wilmington, DE						450,646	X X X
Mellon Bank	Pittsburg, PA						230,842	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X			18,769,570	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X			18,769,570	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X			18,769,570	X X X

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

1. January	21,328,782	4. April	20,236,242	7. July	24,673,167	10. October	26,340,969
2. February	29,327,819	5. May	24,051,827	8. August	31,324,091	11. November	25,611,243
3. March	14,322,635	6. June	18,568,695	9. September	24,795,821	12. December	18,769,570

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
6099999 Subtotal - Bonds - SVO Identified Funds								
8399999 Subtotals - Bonds								
Exempt Money Market Mutual Funds - as Identified by SVO								
262006885	DREYFUS GOVT PRIME MM		12/31/2017	0.500	X X X	155,059		1,232
60934N104	FEDERATED GOVT OBLIGATIONS FUND		12/31/2017	0.500	X X X	184		0
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						155,244		1,232
8899999 Total Cash Equivalents						155,244		1,232

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	674,780	668,122		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	XXX	XXX				
59. TOTAL	XXX	XXX	674,780	668,122		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

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