ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

Paramount Advantage

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 12353 Employer's ID Number 20-3376102

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

Incorporated/Organized 08/10/2005 Commenced Business 12/01/2005

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 P.O. Box 928 (Street and Number or P.O. Box), Toledo, OH, US 43697-0928 (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
John Charles Randolph Mr.	President
Jeffrey Craig Kuhn Mr.	Secretary
Michael Paul Browning Mr.	Treasurer
James Frederick White, Jr. Mr.	Chairman #

OTHERS

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

DIRECTORS OR TRUSTEES

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

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

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	55,835,264	19.699	55,835,264		55,835,264	19.699
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	3,998,383	1.411	3,998,383		3,998,383	1.411
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	3,514,612	1.240	3,514,612		3,514,612	1.240
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	10,243,410	3.614	10,243,410		10,243,410	3.614
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	455,353	0.161	455,353		455,353	0.161
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)	85,132,542	30.035	85,132,542		85,132,542	30.035
2.2 Unaffiliated Non-U.S. securities (including Canada)	6,116,659	2.158	6,116,659		6,116,659	2.158
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	8,334,949	2.941	8,334,949		8,334,949	2.941
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	33,187,597	11.709	33,187,597		33,187,597	11.709
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	4,036	0.001	4,036		4,036	0.001
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	76,624,343	27.033	76,624,343		76,624,343	27.033
11. Other invested assets						
12. TOTAL Invested assets	283,447,148	100.000	283,447,148		283,447,148	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		
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		189,480,366
2.	Cost of bonds and stocks acquired, Part 3, Column 7		115,492,209
3.	Accrual of Discount		71,069
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	6,588,364	
	4.4 Part 4, Column 11	(38,866)	6,549,498
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		476,764
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		104,218,166
7.	Deduct amortization of premium		977,960
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	41,509	
	9.4 Part 4, Column 13	13,503	55,011
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		206,818,769
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		206,818,769

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	59,833,647	59,417,814	59,898,738	58,482,092
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	59,833,647	59,417,814	59,898,738	58,482,092
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	14,213,375	14,069,115	14,230,504	13,592,716
Industrial and Miscellaneous,	8.	United States	85,132,543	84,622,112	85,630,384	82,859,881
SVO Identified Funds and	9.	Canada	3,734,457	3,741,223	3,788,406	3,624,510
Hybrid Securities (unaffiliated)	10.	Other Countries	2,382,202	2,350,589	2,384,567	2,325,000
	11.	TOTALS	91,249,201	90,713,924	91,803,357	88,809,391
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	165,296,223	164,200,853	165,932,599	160,884,199
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	39,478,053	39,478,053	33,037,388	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	162,729	162,729	155,487	
	22.	Other Countries	1,881,764	1,881,764	1,705,083	
	23.	TOTALS	41,522,546	41,522,546	34,897,958	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	41,522,546	41,522,546	34,897,958	
	26.	TOTAL Stocks	41,522,546	41,522,546	34,897,958	
	27.	TOTAL Bonds and Stocks	206,818,769	205,723,399	200,830,556	

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	8,802,583	35,869,294	5,256,817	5,138,146	4,766,806	XXX	59,833,647	36.20	65,196,257	35.41	59,833,647	
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	8,802,583	35,869,294	5,256,817	5,138,146	4,766,806	XXX	59,833,647	36.20	65,196,257	35.41	59,833,647	
2. All Other Governments												
2.1 NAIC 1						XXX			750,651	0.41		
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			750,651	0.41		
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	1,442,740	3,319,162	1,587,003	3,413,727	2,998,458	XXX	12,761,091	7.72	17,746,372	9.64	12,761,091	
5.2 NAIC 2	1,282,284	170,000				XXX	1,452,284	0.88			1,452,284	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	2,725,024	3,489,162	1,587,003	3,413,727	2,998,458	XXX	14,213,375	8.60	17,746,372	9.64	14,213,375	

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	6,448,972	34,412,119	4,962,653	4,510,108	14,253,229	XXX	64,587,081	39.07	68,972,335	37.46	64,587,081	
6.2 NAIC 2	3,821,958	11,251,394	7,860,718	1,067,370	2,660,679	XXX	26,662,120	16.13	31,441,135	17.08	26,662,120	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	10,270,930	45,663,514	12,823,372	5,577,478	16,913,908	XXX	91,249,201	55.20	100,413,469	54.54	91,249,201	
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) 16,694,295	73,600,576	11,806,474	13,061,981	22,018,494		137,181,820	82.99	XXX	XXX	137,181,819	
10.2 NAIC 2	(d) 5,104,242	11,421,394	7,860,718	1,067,370	2,660,679		28,114,404	17.01	XXX	XXX	28,114,404	
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	21,798,537	85,021,971	19,667,192	14,129,351	24,679,173		(b) 165,296,223	100.00	XXX	XXX	165,296,223	
10.8 Line 10.7 as a % of Column 7	13.19	51.44	11.90	8.55	14.93		100.00	XXX	XXX	XXX	100.00	
11. Total Bonds Prior Year												
11.1 NAIC 1	39,901,801	66,678,764	12,775,317	9,895,478	23,414,254		XXX	XXX	152,665,614	82.92	152,665,615	
11.2 NAIC 2	1,379,516	13,528,790	12,751,906	1,515,884	2,265,039		XXX	XXX	31,441,135	17.08	31,441,135	
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	41,281,317	80,207,554	25,527,223	11,411,362	25,679,293		XXX	XXX	(b) 184,106,749	100.00	184,106,749	
11.8 Line 11.7 as a % of Col. 9	22.42	43.57	13.87	6.20	13.95		XXX	XXX	100.00	XXX	100.00	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	16,694,295	73,600,576	11,806,473	13,061,981	22,018,494		137,181,820	82.99	152,665,615	82.92	137,181,820	XXX
12.2 NAIC 2	5,104,242	11,421,394	7,860,718	1,067,370	2,660,679		28,114,404	17.01	31,441,135	17.08	28,114,404	XXX
12.3 NAIC 3												XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 TOTALS	21,798,537	85,021,971	19,667,192	14,129,351	24,679,173		165,296,223	100.00	184,106,749	100.00	165,296,223	XXX
12.8 Line 12.7 as a % of Col. 7	13.19	51.44	11.90	8.55	14.93		100.00	XXX	XXX	XXX	100.00	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	13.19	51.44	11.90	8.55	14.93		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	8,182,241	34,184,906	4,241,419	4,527,133	4,699,564	XXX	55,835,264	33.78	63,051,818	34.25	55,835,264	
1.2 Residential Mortgage-Backed Securities	620,342	1,684,388	1,015,398	611,013	67,242	XXX	3,998,383	2.42	2,144,440	1.16	3,998,383	
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 TOTALS	8,802,583	35,869,294	5,256,817	5,138,146	4,766,806	XXX	59,833,647	36.20	65,196,257	35.41	59,833,647	
2. All Other Governments												
2.1 Issuer Obligations						XXX			750,651	0.41		
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			750,651	0.41		
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	2,107,755	1,406,857				XXX	3,514,612	2.13	9,790,615	5.32	3,514,612	
5.2 Residential Mortgage-Backed Securities	617,269	2,082,305	1,587,003	3,413,727	2,998,458	XXX	10,698,763	6.47	7,955,757	4.32	10,698,763	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 TOTALS	2,725,024	3,489,162	1,587,003	3,413,727	2,998,458	XXX	14,213,375	8.60	17,746,372	9.64	14,213,375	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	10,204,920	29,660,215	10,795,310	2,559,690	4,204,040	XXX	57,424,176	34.74	65,010,265	35.31	57,424,176	
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities			354,092		11,682,481	XXX	12,036,573	7.28	16,877,878	9.17	12,036,573	
6.4 Other Loan-Backed and Structured Securities	66,010	16,003,299	1,673,969	3,017,788	1,027,386	XXX	21,788,452	13.18	18,525,326	10.06	21,788,452	
6.5 TOTALS	10,270,930	45,663,514	12,823,372	5,577,478	16,913,908	XXX	91,249,201	55.20	100,413,468	54.54	91,249,201	
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	20,494,915	65,251,979	15,036,729	7,086,824	8,903,605	XXX	116,774,052	70.65	XXX	XXX	116,774,052	
10.2 Residential Mortgage-Backed Securities	1,237,611	3,766,693	2,602,401	4,024,740	3,065,700	XXX	14,697,146	8.89	XXX	XXX	14,697,146	
10.3 Commercial Mortgage-Backed Securities			354,092		11,682,481	XXX	12,036,573	7.28	XXX	XXX	12,036,573	
10.4 Other Loan-Backed and Structured Securities	66,010	16,003,299	1,673,969	3,017,788	1,027,386	XXX	21,788,452	13.18	XXX	XXX	21,788,452	
10.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 TOTALS	21,798,537	85,021,971	19,667,192	14,129,352	24,679,173		165,296,223	100.00	XXX	XXX	165,296,223	
10.7 Line 10.6 as a % of Col. 7	13.19	51.44	11.90	8.55	14.93		100.00	XXX	XXX	XXX	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	39,838,309	60,915,225	22,086,055	7,481,793	8,281,967	XXX	XXX	XXX	138,603,349	75.28	138,603,349	
11.2 Residential Mortgage-Backed Securities	1,443,009	4,473,349	2,429,672	1,495,500	258,667	XXX	XXX	XXX	10,100,196	5.49	10,100,196	
11.3 Commercial Mortgage-Backed Securities		513,901			16,363,977	XXX	XXX	XXX	16,877,878	9.17	16,877,878	
11.4 Other Loan-Backed and Structured Securities		14,305,080	1,011,496	2,434,069	774,681	XXX	XXX	XXX	18,525,326	10.06	18,525,326	
11.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 TOTALS	41,281,318	80,207,554	25,527,222	11,411,362	25,679,293		XXX	XXX	184,106,749	100.00	184,106,749	
11.7 Line 11.6 as a % of Col. 9	22.42	43.57	13.87	6.20	13.95		XXX	XXX	100.00	XXX	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	20,494,915	65,251,979	15,036,729	7,086,824	8,903,605	XXX	116,774,052	70.65	138,603,349	75.28	116,774,052	XXX
12.2 Residential Mortgage-Backed Securities	1,237,611	3,766,693	2,602,401	4,024,740	3,065,701	XXX	14,697,146	8.89	10,100,196	5.49	14,697,146	XXX
12.3 Commercial Mortgage-Backed Securities			354,092		11,682,481	XXX	12,036,573	7.28	16,877,878	9.17	12,036,573	XXX
12.4 Other Loan-Backed and Structured Securities	66,010	16,003,299	1,673,969	3,017,788	1,027,386	XXX	21,788,452	13.18	18,525,326	10.06	21,788,452	XXX
12.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX							XXX
12.6 TOTALS	21,798,536	85,021,971	19,667,192	14,129,352	24,679,173		165,296,223	100.00	184,106,749	100.00	165,296,223	XXX
12.7 Line 12.6 as a % of Col. 7	13.19	51.44	11.90	8.55	14.93		100.00	XXX	XXX	XXX	100.00	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	13.19	51.44	11.90	8.55	14.93		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	25,305,797	25,305,797			
2.	Cost of short-term investments acquired	8,220,825	8,220,825			
3.	Accrual of discount	6,119	6,119			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	(994)	(994)			
6.	Deduct consideration received on disposals	33,529,595	33,529,595			
7.	Deduct amortization of premium	2,152	2,152			
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:

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule DB Verification . . . . NONE

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	6,282,592	6,282,592		
2.	Cost of cash equivalents acquired	16,303,792	16,303,792		
3.	Accrual of discount	10,054	10,054		
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals	(2,494)	(2,494)		
6.	Deduct consideration received on disposals	16,531,367	16,531,367		
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)	6,062,577	6,062,577		
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	6,062,577	6,062,577		

(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 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
U.S. Governments - Issuer Obligations																					
912810RS9	U S TREASURY BOND 2.5% 5/15/46				1	1,017,844	95.1250	1,060,644	1,115,000	1,019,808		1,837			2.500	2.818	MN	3,552	24,475	12/28/2017	05/15/2046
912810RM2	U S TREASURY BOND 3% 5/15/45				1	2,787,106	105.0200	2,630,751	2,505,000	2,776,000		(6,875)			3.000	2.455	MN	9,760	75,150	10/07/2016	05/15/2045
912810FT0	U S TREASURY BOND 4.5% 2/15/36				1	4,574,325	128.7380	4,507,117	3,501,000	4,527,136		(41,769)			4.500	2.558	FA	59,508	149,400	07/05/2017	02/15/2036
912810PX0	U S TREASURY BOND 4.5% 5/15/38				1	903,862	129.9690	916,281	705,000	903,757		(106)			4.500	2.692	MN	4,031		12/22/2017	05/15/2038
9128282B5	U S TREASURY NOTE 0.75% 8/15/19				1	2,557,815	98.2310	2,545,165	2,591,000	2,562,323		4,508			0.750	1.436	FA	7,287		09/28/2017	08/15/2019
912828WD8	U S TREASURY NOTE 1.25% 10/31/18				1	4,812,341	99.6020	4,760,976	4,780,000	4,790,980		(13,072)			1.250	0.943	AO	10,147	59,750	01/24/2017	10/31/2018
912828VF4	U S TREASURY NOTE 1.375% 5/31/20				1	1,162,927	98.7190	1,163,897	1,179,000	1,163,016		89			1.375	1.952	MN	1,381		12/22/2017	05/31/2020
9128282V1	U S TREASURY NOTE 1.375% 9/15/20				1	10,326,921	98.5740	10,252,682	10,401,000	10,332,446		5,525			1.375	1.697	MS	42,272		10/30/2017	09/15/2020
912828XU9	U S TREASURY NOTE 1.5% 6/15/20				1	7,691,379	98.9920	7,603,576	7,681,000	7,690,128		(1,252)			1.500	1.414	JD	5,064	57,608	08/30/2017	06/15/2020
912828N48	U S TREASURY NOTE 1.75% 12/31/20				1	7,718,895	99.3050	7,708,054	7,762,000	7,719,393		497			1.750	1.892	JD	40,270		12/28/2017	12/31/2020
912828XR6	U S TREASURY NOTE 1.75% 5/31/22				1	4,717,230	98.2580	4,698,698	4,782,000	4,717,599		368			1.750	2.185	MN	7,434	13,120	12/28/2017	05/31/2022
9128283F5	U S TREASURY NOTE 2.25% 11/15/27				1	1,450,302	98.5900	1,454,203	1,475,000	1,450,350		48			2.250	2.436	MN	4,277		12/28/2017	11/15/2027
912828V98	U S TREASURY NOTE 2.25% 2/15/27				1	2,790,843	98.6880	2,768,198	2,805,000	2,791,069		225			2.250	2.361	FA	23,667	5,162	10/30/2017	02/15/2027
912828U40	US TREASURY NOTE 1% 11/30/18	SD			1	3,386,301	99.2890	3,375,826	3,400,000	3,391,261		4,959			1.000	1.284	MN	2,912	17,000	06/21/2017	11/30/2018
0199999 Subtotal - U.S. Governments - Issuer Obligations						55,898,094	XXX	55,446,067	54,682,000	55,835,264		(45,017)			XXX	XXX	XXX	221,562	401,664	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47			4	1	2,126,434	104.2170	2,115,298	2,029,706	2,125,745		(1,402)			3.500	3.251	MON	5,920	23,680	08/02/2017	07/20/2047
3620AMTH5	GNMA POOL #0734152 4% 1/15/41			4	1	1,482,223	105.0980	1,467,879	1,396,676	1,480,795		(11,240)			4.000	3.614	MON	4,656	32,589	05/04/2017	01/15/2041
36182UZ83	GNMA POOL #0AJ0767 3.5% 8/15/45			4	1	391,987	103.9760	388,569	373,710	391,843		(772)			3.500	3.234	MON	1,090	4,360	08/02/2017	08/15/2045
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						4,000,644	XXX	3,971,746	3,800,092	3,998,383		(13,414)			XXX	XXX	XXX	11,666	60,629	XXX	XXX
0599999 Subtotal - U.S. Governments						59,898,738	XXX	59,417,814	58,482,092	59,833,647		(58,431)			XXX	XXX	XXX	233,228	462,293	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
341271AA2	FL ST BRD OF ADMIN 2.163% 7/01/19				1FE	275,000	99.7840	274,406	275,000	275,000					2.163	2.163	JJ	2,974	5,948	02/23/2016	07/01/2019
65819WAC7	NC ST ESTRN MUNI 2.003% 7/01/18				1FE	125,000	100.0340	125,043	125,000	125,000					2.003	2.003	JJ	1,252	2,504	07/16/2015	07/01/2018
6459186Q1	NJ ST ECON DEV 2.421% 06/15/18				2FE	362,160	100.0160	360,058	360,000	360,622		(1,345)			2.421	2.038	JD	387	8,716	11/03/2016	06/15/2018
64577BKY9	NJ ST ECON DEV 3.802% 06/15/18				2FE	205,000	100.6310	206,294	205,000	205,000					3.802	3.802	JD	346	7,794	08/26/2015	06/15/2018
64577BTU8	NJ ST ECON DEV AUTH 3.882% 6/15/19				2FE	170,000	101.1760	171,999	170,000	170,000					3.882	3.882	JD	293	6,728	11/30/2016	06/15/2019
646136K83	NJ ST TRANSPRTN 1.758% 12/15/18				2FE	712,642	99.3950	715,644	720,000	716,662		3,418			1.758	2.251	JD	563	12,658	10/21/2016	12/15/2018
64971WP20	NY CITY NY TRANSITION 1.65% 8/01/21				1FE	750,848	97.4860	736,019	755,000	751,857		842			1.650	1.770	FA	5,191	10,693	10/13/2016	08/01/2021
64971QH55	NY CITY TRANSITION 1.28% 11/01/18				1FE	350,742	99.4420	348,047	350,000	350,228		(271)			1.280	1.201	MN	747	4,480	01/29/2016	11/01/2018
64990CEM9	NY ST DORM AUTH 1.456% 7/01/19				1FE	210,000	99.2020	208,324	210,000	210,000					1.456	1.456	JJ	1,529	3,202	06/02/2016	07/01/2019
650035S82	NY ST URBAN DEV 1.38% 3/15/18				1FE	352,475	99.9480	349,818	350,000	350,243		(1,175)			1.380	1.041	MS	1,422	4,830	01/29/2016	03/15/2018
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						3,513,866	XXX	3,495,651	3,520,000	3,514,612		1,469			XXX	XXX	XXX	14,704	67,552	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31335AWT1	FHLMC POOL #G6-0658 3.5% 7/1/46			4	1	554,771	103.5780	556,113	536,902	554,771					3.500	3.319	MON	522		12/28/2017	07/01/2046
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43			4	1	540,586	101.4180	536,515	529,014	540,273		(2,737)			2.000	1.895	MON	2,085	9,612	01/17/2017	08/01/2043
312944Y54	FHLMC POOL #A9-6132 4.5% 1/01/41			4	1	672,129	106.7050	651,996	611,027	670,314		(12,785)			4.500	2.450	MON	2,291	27,496	10/18/2016	01/01/2041
3132J4GA1	FHLMC POOL #G3-0892 5.5% 4/01/30			4	1	849,704	109.2310	823,984	754,350	843,995		(28,143)			5.500	2.119	MON	3,457	41,489	10/13/2016	04/01/2030
31335AX52	FHLMC POOL #G6-0700 4.5% 9/01/2045			4	1	1,630,552	107.0430	1,584,469	1,480,217	1,626,889		(37,085)			4.500	2.439	MON	5,551	66,610	10/11/2016	09/01/2045
3137FCJK1	FHLMC POOL #K070 A2 VAR 11/25/27			4	1	668,460	103.4390	671,319	649,000	668,366		(94)			2.000	1.675	MON	1,787		11/30/2017	11/25/2027
3140J5XX2	FNMA POOL #0BM1593 3.5% 11/1/35			4	1	435,007	104.1330	431,954	414,810	434,662		(1,171)			3.500	3.149	MON	1,210	4,839	08/30/2017	11/01/2035
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19			4	1	457,495	99.9990	451,790	451,795	455,353		(2,335)			2.000	1.560	MON	817	9,980	11/15/2016	09/25/2019
31416BS58	FNMA POOL #0995240 4.500% 8/01/37			4	1	501,087	106.8230	486,615	455,534	499,332		(11,643)			4.500	2.318	MON	1,708	20,499	10/11/2016	08/01/2037
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/23			4	1	574,016	100.2420	564,815	563,451	573,726		(2,275)			2.000	1.909	MON	939	10,316	01/17/2017	04/01/2043
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44			4	1	531,294	101.9830	524,615	514,414	530,825		(4,933)			2.000	1.842	MON	1,259	13,864	01/17/2017	04/01/2043
3138EP2K9	FNMA POOL #0AL7077 4% 7/1/35			4	1	1,113,521	106.4860	1,113,538	1,045,713	1,113,381		(140)			4.000	3.505	MON	3,486		11/30/2017	07/01/2035
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36			4	1	535,800	106.4910	534,500	501,920	535,738		(63)			4.000	3.500	MON	1,617		12/06/2017	04/01/2036
3138ERD98	FNMA POOL #0AL9127 4% 10/1/44			4	1	764,621	105.4510	761,222	721,873	764,036		(4,669)			4.000	3.657	MON	2,406	16,844	04/11/2017	10/01/2044
3138WK2H7	FNMA POOL #0AS9775 3.5% 6/1/37				1	887,595	104.4290	880,018	842,695	887,103		(1,271)			3.500	3.137	MON	2,458	7,374	08/30/2017	06/01/2037
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						10,716,638	XXX	10,573,464	10,072,716	10,698,763		(109,343)			XXX	XXX	XXX	31,594	228,924	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						14,230,504	XXX	14,069,115	13,592,716	14,213,375		(107,874)			XXX	XXX	XXX	46,298	296,475	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
90131HAN5	21ST CENTURY FOX AMERICA 6.9% 3/01/19				2FE	172,383	105.2530	157,880	150,000	157,932		(6,638)			6.900	2.278	MS	3,450	10,350	10/13/2015	03/01/2019
002824BJ8	ABBOTT LABORATORIES 2% 09/15/18				2FE	350,432	99.9780	347,923	348,000	348,502		(1,930)			2.000	1.294	MS	2,049	3,480	03/07/2017	09/15/2018
00287YAT6	ABBVIE INC 2.5% 5/14/20			1	2FE	420,865	100.3080	420,291	419,000	420,786		(78)			2.500	2.266	MN	1,338		11/28/2017	05/14/2020
00287YAP4	ABBVIE INC 3.2% 11/06/22			1	2FE	866,588	101.5450	847,901	835,000	860,224		(5,433)			3.200	2.463	MN	4,082	26,720	10/24/2016	11/06/2022
009090AA9	AIR CANADA 2015-1 CL A144A 3.6% 3/25/15		A		1FE	387,053	101.5100	394,376	388,510	387,142		159			3.600	3.640	MS	4,118	13,986	12/19/2016	09/15/2028

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
023135BD7	AMAZON.COM INC 144A 3.875% 8/22/37			1	1FE	106,734	106.1100	113,538	107,000	106,737		3			3.875	3.893	FA	1,486		08/15/2017	08/22/2037
02361DAG5	AMEREN ILLINOIS CO 9.75% 11/15/18				1FE	319,158	106.4900	291,783	274,000	293,404		(21,938)			9.750	1.542	MN	3,414	26,715	10/24/2016	11/15/2018
025816BG3	AMERICAN EXPRESS CO 1.550% 05/22/18				1FE	100,263	99.8830	99,883	100,000	100,034		(86)			1.550	1.463	MN	168	1,550	04/09/2015	05/22/2018
0258M0DV8	AMERICAN EXPRESS CREDIT 1.8% 7/31/18			1	1FE	368,354	99.9340	364,759	365,000	365,246		(2,082)			1.800	0.987	JJ	2,738	6,570	04/12/2016	07/31/2018
02665WBE0	AMERICAN HONDA FINANCE 1.2% 7/12/19				1FE	199,800	98.6170	197,234	200,000	199,897		66			1.200	1.234	JJ	1,127	2,400	07/07/2016	07/12/2019
026874DF1	AMERICAN INTL GROUP 4.800% 07/10/45			1	2FE	446,236	112.1540	467,682	417,000	445,591		(546)			4.800	4.365	JJ	9,508	20,016	10/20/2016	07/10/2045
031162BU3	AMGEN INC 2.200% 05/22/19			1	2FE	214,358	100.0200	210,042	210,000	212,199		(1,707)			2.200	1.017	MN	501	4,620	09/14/2016	05/22/2019
035242AG1	ANHEUSER-BUSCH INBEV FIN 1.9% 2/01/19				1FE	289,214	99.7930	289,400	290,000	289,639		222			1.900	1.980	FA	2,296	5,510	01/13/2016	02/01/2019
035242AN6	ANHEUSER-BUSCH INBEV FIN 4.9% 2/1/46			1	2FE	503,000	115.8990	540,089	466,000	502,398		(603)			4.900	4.408	FA	9,514	22,834	01/27/2017	02/01/2046
037833AQ3	APPLE INC 2.100% 05/06/19				1FE	334,518	100.2300	330,759	330,000	331,860		(1,354)			2.100	1.675	MN	1,059	6,930	01/05/2016	05/06/2019
00206RCW0	AT&T INC 1.750% 01/15/18				2FE	206,324	99.9720	204,943	205,000	205,028		(714)			1.750	1.398	JJ	1,654	3,588	03/04/2016	01/15/2018
00206RCC4	AT&T INC 2.3% 03/11/19				2FE	628,881	100.1070	623,667	623,000	625,724		(2,236)			2.300	1.640	MS	6,632	14,329	11/22/2016	03/11/2019
00206RCN0	AT&T INC 3.4% 05/15/25			1	2FE	435,124	98.3150	417,839	425,000	433,765		(1,130)			3.400	3.065	MN	1,846	14,450	10/11/2016	05/15/2025
05523UAK6	BAE SYSTEMS HLDGS 144A 3.8% 10/07/24				2FE	603,607	104.0300	597,132	574,000	599,774		(3,348)			3.800	3.018	AO	5,089	21,812	02/09/2017	10/07/2024
05523UAJ9	BAE SYSTEMS HLDGS 144A 6.375% 06/01/19				2FE	423,506	105.4410	404,893	384,000	406,280		(15,323)			6.375	2.129	JD	2,040	24,480	11/15/2016	06/01/2019
06051GGB9	BANK OF AMERICA CORP 2.151% 11/09/20			1	1FE	244,000	99.5420	242,882	244,000	244,000					2.151	2.151	MN	758	5,248	11/04/2016	11/09/2020
06051GFX2	BANK OF AMERICA CORP 3.500% 04/19/26				1FE	777,375	102.2400	766,800	750,000	774,309		(2,537)			3.500	3.055	AO	5,250	26,250	10/11/2016	04/19/2026
06051GDZ9	BANK OF AMERICA CORP 7.625% 06/01/19				1FE	591,494	107.5760	554,016	515,000	556,031		(28,316)			7.625	1.945	JD	3,272	39,269	10/20/2016	06/01/2019
06050TLY6	BANK OF AMERICA NA 1.650% 03/26/18				1FE	249,293	100.0050	250,013	250,000	249,934		276			1.650	1.762	MS	1,089	4,125	08/19/2015	03/26/2018
06367TJW1	BANK OF MONTREAL 1.350% 08/28/18		A		1FE	349,986	99.6810	348,884	350,000	349,995		7			1.350	1.352	FA	1,614	4,712	08/24/2016	08/28/2018
06367TPX2	BANK OF MONTREAL 2.100% 12/12/19		A		1FE	444,809	99.7230	443,767	445,000	444,874		63			2.100	2.115	JD	493	9,345	12/07/2016	12/12/2019
064159CU8	BANK OF NOVA SCOTIA/THE 2.05% 10/30/18		A		1FE	243,230	100.1000	240,240	240,000	241,268		(1,503)			2.050	1.410	AO	820	4,920	09/02/2016	10/30/2018
084664CK5	BERKSHIRE HATHAWAY FINAN 1.3% 8/15/19				1FE	279,728	98.7370	276,464	280,000	279,852		90			1.300	1.333	FA	1,375	3,640	08/08/2016	08/15/2019
09256BAD9	BLACKSTONE HLDGS 144A 4.750% 02/15/23				1FE	315,043	108.8010	313,347	288,000	310,657		(3,948)			4.750	2.903	FA	5,168	13,680	01/30/2017	02/15/2023
10112RAR5	BOSTON PROPERTIES LP 5.625% 11/15/20			1	2FE	685,886	108.1540	654,332	605,000	659,613		(22,368)			5.625	1.735	MN	4,348	34,031	10/19/2016	11/15/2020
05565QDC9	BP CAPITAL MARKETS PLC 1.676% 5/03/19		C		1FE	175,000	99.4740	174,080	175,000	175,000					1.676	1.676	MN	473	2,933	04/28/2016	05/03/2019
11575TAA6	BROWN UNIV PROVIDENCE 4.57% 9/01/19				1FE	119,594	103.9520	113,308	109,000	114,481		(3,224)			4.570	1.503	MS	1,660	4,981	05/24/2016	09/01/2019
12189TBC7	BURLINGTON NORTH SANTAFE 4.7% 10/01/19				1FE	211,485	104.2350	198,047	190,000	201,207		(6,294)			4.700	1.280	AO	2,233	8,930	05/05/2016	10/01/2019
13645RAX2	CANADIAN PACIFIC RAIL 6.125% 09/15/2115		A	1	2FE	265,766	133.5160	291,065	218,000	265,743		(19)			6.125	5.017	MS	3,932	13,353	10/11/2016	09/15/2115
13645RAJ3	CANADIAN PACIFIC RAIL 7.250% 05/15/19				2FE	495,052	106.4040	468,178	440,000	471,120		(22,115)			7.250	1.977	MN	4,076	31,900	11/30/2016	05/15/2019
14042RFH9	CAPITAL ONE NA/MCLEAN 2.35% 1/31/20			1	2FE	591,580	99.6990	587,227	589,000	591,178		(402)			2.350	2.111	JJ	5,806		09/12/2017	01/31/2020
14042E4L1	CAPITAL ONE/MCLEAN VA 1.650% 02/05/18			1	1FE	249,710	99.9970	249,993	250,000	249,977		241			1.650	1.748	FA	1,673	4,125	11/17/2016	02/05/2018
14149YBL1	CARDINAL HEALTH 1.948% 6/14/19				2FE	393,000	99.3850	390,583	393,000	393,000					1.948	1.948	JD	362	3,870	06/01/2017	06/14/2019
14912L4E8	CATERPILLAR FINANCE SVCS 7.15% 2/15/19				1FE	203,269	105.5970	192,187	182,000	192,812		(9,450)			7.150	1.778	FA	4,916	13,013	11/17/2016	02/15/2019
14912L6W6	CATERPILLAR FINANCIAL SVCS 1.9% 3/22/19				1FE	592,644	99.8480	592,099	593,000	592,780		136			1.900	1.931	MS	3,098	5,602	03/20/2017	03/22/2019
17275RAU6	CISCO SYSTEMS INC 1.650% 06/15/18				1FE	209,964	99.9150	209,822	210,000	209,994		12			1.650	1.656	JD	154	3,465	06/10/2015	06/15/2018
172967KS9	CITIGROUP INC 2.050% 06/07/19				2FE	169,912	99.7100	169,507	170,000	169,957		29			2.050	2.068	JD	232	3,485	06/02/2016	06/07/2019
172967KE0	CITIGROUP INC 2.050% 12/07/18				2FE	344,752	99.8950	344,638	345,000	344,921		83			2.050	2.075	JD	472	7,073	12/02/2015	12/07/2018
172967KK6	CITIGROUP INC 2.700% 03/30/21				2FE	262,464	100.3040	257,781	257,000	261,058		(1,187)			2.700	2.194	MS	1,735	6,939	10/19/2016	03/30/2021
172967KN0	CITIGROUP INC 3.400% 05/01/26				2FE	780,482	100.5970	764,537	760,000	778,199		(1,889)			3.400	3.072	MN	4,307	25,840	10/11/2016	05/01/2026
191216BV1	COCA-COLA CO/THE 1.375% 05/30/19				1FE	179,874	99.1620	178,492	180,000	179,940		42			1.375	1.399	MN	206	2,475	05/25/2016	05/30/2019
20030NCG4	COMCAST CORP 4.049% 11/1/52			1	1FE	206,150	102.3230	203,623	199,000	206,145		(5)			4.049	3.859	MN	1,611		12/15/2017	11/01/2052
20030NBA8	COMCAST CORP 5.15% 3/1/20				1FE	208,182	105.9820	206,665	195,000	207,542		(640)			5.150	2.096	MS	3,336		11/16/2017	03/01/2020
20030NAX9	COMCAST CORP 6.400% 05/15/38				1FE	59,091	135.0380	58,066	43,000	58,509		(495)			6.400	3.833	MN	352	2,752	10/21/2016	05/15/2038
20826FAA4	CONOCOPHILLIPS CO 2.400% 12/15/22			1	1FE	433,041	98.8370	426,976	432,000	432,837		(176)			2.400	2.354	JD	461	10,368	10/24/2016	12/15/2022
21688AAG7	COOPERATIEVE RABOBANK 1.375% 8/09/19		C		1FE	254,263	98.6590	251,580	255,000	254,602		243			1.375	1.474	FA	1,383	3,506	08/02/2016	08/09/2019
126650CH1	CVS HEALTH CORP 1.900% 07/20/18				2FE	345,911	99.9700	344,897	345,000	345,171		(306)			1.900	1.809	JJ	2,932	6,555	07/14/2015	07/20/2018
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/28				2FE	260,280	111.1690	248,932	223,922	257,485		(4,474)			6.036	4.315	MON	788	13,516	10/18/2016	12/10/2028
126650BS8	CVS PASS-THRU 144A 7.507% 01/10/32				2FE	819,484	122.5590	788,605	643,449	809,886		(14,609)			7.507	4.946	MON	2,818	48,368	10/12/2016	01/10/2032
233851CM4	DAIMLER FIN N AMER 144A 1.75% 10/30/19				1FE	493,299	98.7940	488,042	494,000	493,567		230			1.750	1.799	AO	1,441	8,645	10/26/2016	10/30/2019
233851CS1	DAIMLER FINANCE NA 144A 2.85% 1/6/22				1FE	480,466	100.4280	483,059	481,000	480,565		99			2.850	2.874	JJ	6,664	6,854	01/03/2017	01/06/2022
233851CZ5	DAIMLER FINANCE NORTH AME 2.3% 2/12/21				1FE	350,266	99.1520	348,024	351,000	350,295		28			2.300	2.367	FA	1,042		11/09/2017	02/12/2021
25746UCD9	DOMINION RESOURCES INC/VA 1.9% 6/15/18				2FE	204,928	99.9900	204,980	205,000	204,989		24			1.900	1.912	JD	173	3,895	06/09/2015	06/15/2018
26441CAK1	DUKE ENERGY CORP 2.100% 06/15/18			1	2FE	276,708	100.0280	275,077	275,000	275,559		(1,054)			2.100	1.690	JD	257	5,775	11/23/2016	06/15/2018
26441CAN5	DUKE ENERGY CORP 3.750% 04/15/24			1	2FE	714,438	104.4410	697,666	668,000	707,087		(6,171)			3.750	2.719	AO	5,288	25,050	10/28/2016	04/15/2024
26441CAD7	DUKE ENERGY CORP 5.050% 09/15/19				2FE	230,985	104.4980	219,446	210,000	222,148		(6,965)			5.050	1.597	MS	3,123	10,605	09/20/2016	09/15/2019
281020AK3	EDISON INTERNATIONAL 2.125% 4/15/20				1FE	320,811	99.1240	318,188	321,000	320,850		39			2.125	2.142	AO	1,440	3,714	03/22/2017	04/15/2020
29157TAA4	EMORY UNIVERSITY 5.625% 09/01/19				1FE	843,336	105.3770	797,704	757,000	808,304		(30,156)			5.625	1.492	MS	14,194	42,581	10/28/2016	09/01/2019
29379VBG7	ENTERPRISE PRODUCTS OPER 1.65% 5/07/18				2FE	169,798	99.8670	169,774	170,000	169,976		68			1.650	1.691	MN	421	2,805	05/04/2015	05/07/2018
26875PAD3	EOG RESOURCES INC 5.625% 06/01/19				2FE	136,891	104.6290	130,786	125,000	131,340		(4,372)			5.625	1.976	JD	586	7,031	09/19/2016	06/01/2019
664397AL0	EVERSOURCE ENERGY 1.600% 01/15/18				2FE	364,985	99.9790	364,923	365,000	364,999		13			1.600	1.604	JJ	2,693	5,840	11/22/2016	01/15/2018
664397AM8	EVERSOURCE ENERGY 3.150% 01/15/25			1	2FE	353,341	100.3780	343,293	342,000	351,727		(1,345)			3.150	2.673	JJ	4,968	10,773	10/13/2016	01/15/2025
30219GAN8	EXPRESS SCRIPTS HOLDING 3.4% 3/01/27			1	2FE	389,420	98.1310	380,748	388,000	389,270		(124)			3.400	3.356	MS	4,397	13,192	10/11/2016	03/01/2027
30231GAP7	EXXON MOBIL CORP 1.708% 03/01/19				1FE	554,998	99.7660	552,704	554,000	554,517		(435)			1.708	1.579	MS	3,154	9,462	11/17/2016	03/01/2019
33616CAA8	FIRST REPUBLIC BANK/CA 2.375% 6/17/19			1	1FE	349,054	99.8180	346,368	347,000	348,751		(303)			2.375	1.843	JD	320	4,121	10/04/2017	06/17/2019

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
345397XY4	FORD MOTOR CREDIT CO 2.021% 05/03/19				2FE	250,000	99.5470	248,868	250,000	250,000					2.021	2.021	MN	814	5,053	04/29/2016	05/03/2019
345397YH0	FORD MOTOR CREDIT CO LLC 2.262% 3/28/19				2FE	424,000	99.8500	423,364	424,000	424,000					2.262	2.262	MS	2,478	4,742	03/28/2017	03/28/2019
36164QNA2	GE CAPITAL INTL FUND 4.418% 11/15/35		C		1FE	611,364	108.2260	595,243	550,000	608,662		(2,304)			4.418	3.603	MN	3,105	24,299	10/24/2016	11/15/2035
36962G6W9	GENERAL ELECTRIC CO 1.625% 04/02/18				1FE	171,414	99.9520	169,918	170,000	170,166		(652)			1.625	1.237	AO	683	2,763	01/22/2016	04/02/2018
37045XBS4	GENERAL MOTORS FINANCIAL 3.45% 1/14/22			1	2FE	386,722	101.3500	391,211	386,000	386,589		(132)			3.450	3.404	JJ	6,178	6,548	01/31/2017	01/14/2022
372546AQ4	GEORGE WASHINGTON UNIV 3.485% 09/15/22				1FE	432,973	102.3290	418,526	409,000	428,587		(3,889)			3.485	2.699	MS	4,197	14,254	11/28/2016	09/15/2022
38141GWC4	GOLDMAN SACHS GROUP 3% 4/26/22			1	1FE	224,350	100.3920	225,882	225,000	224,452		102			3.000	3.061	AO	1,219	5,063	02/13/2017	04/26/2022
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20				1FE	505,483	106.0330	493,053	465,000	494,711		(10,772)			5.375	2.383	MS	7,359	24,994	02/27/2017	03/15/2020
38141GGS7	GOLDMAN SACHS GROUP 5.750% 01/24/22				1FE	1,050,483	110.8830	1,003,491	905,000	1,019,286		(26,415)			5.750	2.473	JJ	22,694	52,038	10/20/2016	01/24/2022
38141GVT8	GOLDMAN SACHS GROUP INC 2% 04/25/19			1	1FE	239,333	99.6990	239,278	240,000	239,702		221			2.000	2.096	AO	880	4,800	04/20/2016	04/25/2019
38147MAA3	GOLDMAN SACHS GROUP INC 2.9% 7/19/18				1FE	174,663	100.4550	170,774	170,000	170,972		(1,743)			2.900	1.850	JJ	2,219	4,930	11/05/2015	07/19/2018
437076BB7	HOME DEPOT INC/THE 2.250% 09/10/18			1	1FE	204,870	100.2860	200,572	200,000	200,350		(1,815)			2.250	1.331	MS	1,388	4,500	06/04/2015	09/10/2018
459200JE2	INTL BUSINESS MACHINE 1.8% 05/17/19				1FE	178,063	99.7400	174,545	175,000	176,477		(1,058)			1.800	1.180	MN	385	3,150	06/24/2016	05/17/2019
478160BR4	JOHNSON & JOHNSON 1.125% 03/01/19				1FE	284,966	98.9960	282,139	285,000	284,987		11			1.125	1.129	MS	1,069	3,206	02/25/2016	03/01/2019
46625HJL5	JPMORGAN CHASE & CO 1.625% 05/15/18				1FE	168,922	99.9350	169,890	170,000	169,860		372			1.625	1.794	MN	353	2,763	06/08/2015	05/15/2018
46625HKA7	JPMORGAN CHASE & CO 2.25% 1/23/20			1	1FE	361,408	99.9330	360,758	361,000	361,388		(20)			2.250	2.180	JJ	3,542		11/28/2017	01/23/2020
46625HJR2	JPMORGAN CHASE & CO 2.350% 01/28/19				1FE	349,005	100.1970	345,680	345,000	346,510		(1,378)			2.350	1.936	JJ	3,446	8,108	03/01/2016	01/28/2019
46625HJD3	JPMORGAN CHASE & CO 4.500% 01/24/22				1FE	927,057	107.0050	921,313	861,000	914,090		(12,138)			4.500	2.842	JJ	16,897	38,745	12/01/2016	01/24/2022
48203RAL8	JUNIPER NETWORKS INC 3.125% 02/26/19				2FE	782,791	100.7830	771,998	766,000	774,654		(7,336)			3.125	2.127	FA	8,312	23,938	11/16/2016	02/26/2019
49326EEE9	KEYCORP 2.300% 12/13/18			1	2FE	205,702	100.1500	205,308	205,000	205,220		(252)			2.300	2.041	JD	236	4,715	01/05/2016	12/13/2018
494550BS4	KINDER MORGAN ENERGY PRT 4.15% 2/01/24			1	2FE	438,658	103.7120	439,739	424,000	436,360		(1,974)			4.150	3.569	FA	7,332	17,596	10/26/2016	02/01/2024
48250AAA1	KKR GROUP FINANCE 144A 5.125% 6/01/44			1	1FE	479,966	110.8500	532,080	480,000	479,967		1			5.125	5.125	JD	2,050	24,600	10/11/2016	06/01/2044
53079EBE3	LIBERTY MUTUAL GRP 144A 4.25% 6/15/23				2FE	99,483	105.3730	96,943	92,000	98,253		(1,044)			4.250	2.894	JD	174	3,910	10/20/2016	06/15/2023
539830BJ7	LOCKHEED MARTIN CORP 1.850% 11/23/18				2FE	84,855	99.8780	84,896	85,000	84,956		49			1.850	1.909	MN	166	1,573	11/16/2015	11/23/2018
58013MEW0	MCDONALD'S CORP 2.100% 12/07/18				2FE	64,968	100.1020	65,066	65,000	64,990		11			2.100	2.117	JD	91	1,365	12/02/2015	12/07/2018
58155QAF0	MCKESSON CORP 1.400% 03/15/18				2FE	149,226	99.9020	149,853	150,000	149,946		259			1.400	1.575	MS	618	2,100	03/02/2015	03/15/2018
585055BA3	MEDTRONIC INC 1.375% 04/01/18				1FE	169,703	99.8970	169,825	170,000	169,965		138			1.375	1.457	AO	584	2,338	01/27/2016	04/01/2018
585055BG0	MEDTRONIC INC 2.5% 3/15/20				1FE	145,354	100.5920	144,852	144,000	145,306		(48)			2.500	2.077	MS	1,047		11/28/2017	03/15/2020
59217GCE7	MET LIFE GLOB FUNDING 2.05% 6/12/20				1FE	274,992	99.2740	273,004	275,000	274,993		1			2.050	2.051	JD	298	2,787	06/07/2017	06/12/2020
59156RAX6	METLIFE INC 4.75% 2/8/21				1FE	202,289	107.0650	202,353	189,000	202,177		(112)			4.750	2.403	FA	3,561		12/19/2017	02/08/2021
594918BN3	MICROSOFT CORP 1.100% 08/08/19				1FE	244,748	98.6630	241,724	245,000	244,864		84			1.100	1.135	FA	1,071	2,695	08/01/2016	08/08/2019
594918BV5	MICROSOFT CORP 1.85% 2/6/20				1FE	246,835	99.7040	246,269	247,000	246,883		49			1.850	1.873	FA	1,840	2,285	01/30/2017	02/06/2020
594918CA0	MICROSOFT CORP 4.25% 2/6/47			1	1FE	359,032	114.3270	411,577	360,000	359,046		15			4.250	4.266	FA	6,163	7,650	01/30/2017	02/06/2047
615369AA3	MOODY'S CORP 5.5% 9/1/20				2FE	346,254	107.6870	339,214	315,000	343,063		(3,191)			3.500	0.150	MS	5,776		09/07/2017	09/01/2020
6174467U7	MORGAN STANLEY 2.125% 04/25/18				1FE	215,935	100.0520	215,112	215,000	215,095		(298)			2.125	1.983	AO	838	4,569	02/11/2015	04/25/2018
61746BDX1	MORGAN STANLEY 2.450% 02/01/19				1FE	339,772	100.2530	340,860	340,000	339,895		64			2.450	2.470	FA	3,471	8,330	01/22/2016	02/01/2019
61746BDJ2	MORGAN STANLEY 3.750% 02/25/23				1FE	249,790	103.6360	252,872	244,000	248,933		(857)			3.750	3.320	FA	3,203	9,150	12/29/2016	02/25/2023
61746BDQ6	MORGAN STANLEY 3.875% 04/29/24				1FE	776,267	104.4080	762,178	730,000	769,496		(5,603)			3.875	2.932	AO	4,872	28,288	10/11/2016	04/29/2024
6174466Q7	MORGAN STANLEY 6.625% 04/01/18				1FE	254,844	101.0960	242,630	240,000	242,816		(11,143)			6.625	1.888	AO	3,975	15,900	11/29/2016	04/01/2018
61747YCG8	MORGAN STANLEY 7.300% 05/13/19				1FE	262,476	106.6110	247,338	232,000	248,638		(11,901)			7.300	1.955	MN	2,258	16,936	10/27/2016	05/13/2019
63946BAD2	NBCUNIVERSAL MEDIA LLC 5.15% 4/30/20				1FE	280,741	106.5420	279,140	262,000	280,111		(630)			5.150	2.096	AO	2,241		11/28/2017	04/30/2020
655844BU1	NORFOLK SOUTHERN CORP 144A 4.05% 8/15/52			1	2FE	668,904	103.6470	679,924	656,000	668,839		(65)			4.050	3.945	FA	10,037		08/14/2017	08/15/2052
649322AE4	NY & PRESBYTERIAN HOSP 4.763% 08/01/46				1FE	240,622	106.4660	249,130	234,000	240,497		(108)			4.763	4.588	FA	4,644	12,167	10/28/2016	08/01/2046
68389XAC9	ORACLE CORP 5.750% 04/15/18				1FE	358,101	101.1460	328,725	325,000	329,224		(14,517)			5.750	1.189	AO	3,945	18,688	10/27/2016	04/15/2018
69371RM86	PACCAR FINANCIAL CORP 1.650% 02/25/19				1FE	84,881	99.5570	84,623	85,000	84,954		40			1.650	1.698	FA	491	1,403	02/22/2016	02/25/2019
694308GE1	PACIFIC GAS & ELECTRIC 6.050% 03/01/34				1FE	394,394	126.0440	379,392	301,000	389,779		(3,978)			6.050	3.623	MS	6,070	18,211	10/28/2016	03/01/2034
713448DJ4	PEPSICO INC 1.350% 10/04/19				1FE	254,962	98.8100	251,966	255,000	254,977		13			1.350	1.355	AO	832	3,423	10/03/2016	10/04/2019
718549AB4	PHILLIPS 66 PARTNERS LP3.605% 02/15/25			1	2FE	443,133	100.7500	439,270	436,000	442,145		(816)			3.605	3.366	FA	5,938	15,718	10/11/2016	02/15/2025
69353REM6	PNC BANK NA 1.600% 06/01/18			1	1FE	501,073	99.8720	499,360	500,000	499,971		(752)			1.600	1.246	JD	667	8,000	04/08/2016	06/01/2018
69353REZ7	PNC BANK NA 1.700% 12/07/18			1	1FE	503,587	99.7040	502,508	504,000	503,805		205			1.700	1.742	JD	571	8,520	12/06/2016	12/07/2018
74432QBZ7	PRUDENTIAL FINANCIAL3.500% 05/15/24				1FE	440,306	103.8680	433,130	417,000	436,982		(2,840)			3.500	2.677	MN	1,865	14,595	10/25/2016	05/15/2024
747525AP8	QUALCOMM INC 2.1% 5/20/20				1FE	309,981	99.5790	308,695	310,000	309,985		4			2.100	2.102	MN	741	3,147	05/19/2017	05/20/2020
756109AN4	REALTY INCOME CORP 3.250% 10/15/22			1	2FE	552,642	101.6120	538,544	530,000	547,982		(3,935)			3.250	2.412	AO	3,636	17,225	10/19/2016	10/15/2022
775109AW1	ROGERS COMMUNICATIONS INC 3% 03/15/23		A	1	2FE	694,948	99.8230	672,807	674,000	691,022		(3,378)			3.000	2.429	MS	5,954	20,220	10/28/2016	03/15/2023
775109AK7	ROGERS COMMUNICATIONS INC 6.8% 8/15/18				2FE	476,020	102.9380	451,898	439,000	452,551		(21,460)			6.800	1.820	FA	11,277	29,852	11/30/2016	08/15/2018
78010USN8	ROYAL BANK OF CANADA 2.150% 03/15/19		A		1FE	282,016	100.0040	280,011	280,000	280,746		(606)			2.150	1.925	MS	1,773	6,020	11/13/2015	03/15/2019
816851AW9	SEMPRA ENERGY 2.400% 03/15/20			1	2FE	436,175	99.9430	427,756	428,000	432,938		(2,831)			2.400	1.711	MS	3,025	10,272	11/04/2016	03/15/2020
822582BW1	SHELL INTERNATIONAL FIN 1.75% 9/12/21		C		1FE	620,900	97.5840	609,900	625,000	621,860		812			1.750	1.891	MS	3,312	10,938	10/19/2016	09/12/2021
822582BM3	SHELL INTL FIN BV 1.625% 11/10/18		C		1FE	239,210	99.7470	239,393	240,000	239,770		264			1.625	1.738	MN	553	3,900	11/05/2015	11/10/2018
828807CR6	SIMON PROPERTY GR 3.75% 2/1/24			1	1FE	306,516	104.0720	304,931	293,000	305,650		(866)			3.750	2.899	FA	4,578		07/27/2017	02/01/2024
828807CZ8	SIMON PROPERTY GROUP 4.250% 11/30/46			1	1FE	456,145	105.3970	483,772	459,000	456,197		47			4.250	4.287	MN	1,626	19,887	11/15/2016	11/30/2046
828807CQ8	SIMON PROPERTY GROUP LP 2.200% 2/01/19			1	1FE	357,847	100.0970	355,344	355,000	355,829		(1,127)			2.200	1.796	FA	3,254	7,810	01/05/2016	02/01/2019
842587CQ8	SOUTHERN CO/THE 1.850% 07/01/19				2FE	833,105	99.3950	824,979	830,000	831,765		(1,157)			1.850	1.660	JJ	7,678	16,933	10/27/2016	07/01/2019
842587CV7	SOUTHERN CO/THE 3.250% 07/01/26			1	2FE	599,617	98.0720	570,779	582,000	597,654		(1,718)			3.250	2.871	JJ	9,458	20,859	10/11/2016	07/01/2026
86765BAL3	SUNOCO LOGISTICS PARTN 3.45% 01/15/23			1	2FE	268,320	99.4220	263,468	265,000	267,688		(543)			3.450	3.208	JJ	4,216	9,143	10/26/2016	01/15/2023

SCHEDULE D - PART 1

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
89236TDH5	TOYOTA MOTOR CREDIT 1.55% 10/18/19				1FE	214,893	99.1120	213,091	215,000	214,935		35			1.550	1.567	AO	676	3,333	10/13/2016	10/18/2019
89236TCU7	TOYOTA MOTOR CREDIT CORP 1.7% 2/19/19				1FE	149,982	99.5550	149,333	150,000	149,993		6			1.700	1.704	FA	935	2,550	02/16/2016	02/19/2019
89352HAN9	TRANSCANADA PIPELINES 1.875% 1/12/18		A		1FE	149,526	99.9980	149,997	150,000	149,995		161			1.875	1.984	JJ	1,320	2,813	01/07/2015	01/12/2018
90261XHE5	UBS AG/STAMFORD CT 2.375% 08/14/19		C		1FE	483,830	100.0820	480,394	480,000	482,308		(1,386)			2.375	2.071	FA	4,338	11,400	11/21/2016	08/14/2019
913017CG2	UNITED TECHNOLOGIES CORP 1.950% 11/01/20			1	1FE	430,039	97.6990	421,083	431,000	430,255		185			1.950	1.997	MN	1,401	8,405	10/27/2016	11/01/2021
91159HHE3	US BANCORP 1.950% 11/15/18			1	1FE	283,164	100.0100	280,028	280,000	280,490		(1,304)			1.950	1.477	MN	698	5,460	12/02/2015	11/15/2018
92277GAG2	VENTAS REALTY LP 4.125% 01/15/26			1	2FE	526,598	104.3690	512,452	491,000	522,222		(3,614)			4.125	3.170	JJ	9,339	20,254	10/11/2016	01/15/2026
92276MBA2	VENTAS REALTY LP/VENTAS CAPI 2% 2/15/18			1	2FE	606,301	99.9940	604,964	605,000	605,149		(1,152)			2.000	1.797	FA	4,571	12,100	01/12/2017	02/15/2018
92343VDQ4	VERIZON COMMUNICATIONS 2.946% 3/15/22				2FE	110,928	100.6090	112,682	112,000	111,073		145			2.946	3.137	MS	972	2,035	03/08/2017	03/15/2022
92343VCK8	VERIZON COMMUNICATIONS 4.862% 08/21/46				2FE	522,087	104.1620	494,770	475,000	521,108		(810)			4.862	4.271	FA	8,340	23,095	10/11/2016	08/21/2046
92343VCC6	VERIZON COMMUNICATIONS INC 3.45% 3/15/21				2FE	262,973	103.0480	262,772	255,000	262,793		(180)			3.450	2.533	MN	2,584		12/12/2017	03/15/2021
92343VAX2	VERIZON COMMUNICATIONS INC 4.6% 4/1/21				2FE	500,899	106.3860	498,950	469,000	500,134		(764)			4.600	2.462	AO	5,379		11/29/2017	04/01/2021
927804FU3	VIRGINIA ELECTRIC POWER 3.15% 1/15/26			1	1FE	867,806	100.9600	837,968	830,000	863,077		(3,931)			3.150	2.656	JJ	12,056	26,145	10/28/2016	01/15/2026
94974BFU9	WELLS FARGO & CO 2.125% 04/22/19				1FE	701,323	99.9840	689,890	690,000	695,755		(4,326)			2.125	1.479	AO	2,810	14,663	09/13/2016	04/22/2019
94988J5F0	WELLS FARGO BANK NA 1.800% 11/28/18				1FE	980,186	99.8540	979,568	981,000	980,621		409			1.800	1.843	MN	1,619	17,168	12/01/2016	11/28/2018
42217KBC9	WELLTOWER INC 4.500% 01/15/24			1	2FE	781,121	106.8590	769,385	720,000	771,039		(8,327)			4.500	3.097	JJ	14,940	32,400	10/11/2016	01/15/2024
98389BAT7	XCEL ENERGY INC 2.600% 03/15/22			1	2FE	803,783	99.7520	802,006	804,000	803,825		39			2.600	2.605	MS	6,155	16,491	11/28/2016	03/15/2022
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						57,940,510	XXX	57,233,392	55,754,881	57,424,186		(427,310)			XXX	XXX	XXX	500,819	1,624,865	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06650AAC1	BANK 2017-BNK8 3.314% 11/15/50			4	1FM	587,064	102.1210	582,090	570,000	586,593		(471)			3.314	3.171	MON	1,575	1,574	10/27/2017	11/15/2050
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49			4	1FM	348,920	99.3570	347,750	350,000	348,921		1			2.400	2.414	MON	686		12/14/2017	10/10/2049
17291EAX9	CITIGROUP CMBS P6 AAB 3.512% 12/10/49			4	1FM	564,428	103.3650	566,440	548,000	564,140		(277)			3.512	3.361	MON	1,604	19,246	12/06/2016	12/10/2049
12625KAD7	CMBS 2013-CCRE8 CR8 A4 3.334% 06/10/46			4	1FM	853,746	102.5400	845,955	825,000	853,088		(601)			3.334	3.153	MON	2,292	27,505	11/21/2016	06/10/2046
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/47			4	1FM	552,543	100.8410	542,525	538,000	552,213		(301)			3.147	3.011	MON	1,411	16,931	11/21/2016	02/10/2047
20048EAV3	COMM 2013-LC6 MORTG 6A2 1.906% 1/10/46			4	1FM	78,106	99.9490	77,678	77,718	78,089		(562)			1.906	1.884	MON	86	1,481	10/12/2016	01/10/2046
12637UAX7	CSAIL 2016-C7 CMBS ASB 3.314% 11/15/49			4	1FM	859,018	101.7530	848,620	834,000	858,533		(439)			3.314	3.167	MON	2,303	27,641	11/10/2016	11/15/2049
36249KAC4	GS MORTG SEC C1 A2 144A 4.592% 8/10/43			4	1FM	1,315,041	104.2530	1,255,206	1,204,000	1,312,210		(2,369)			4.592	4.029	MON	4,607	55,288	10/13/2016	08/10/2043
36192KAT4	GS MORTG SEC GCJ7 A4 3.377% 5/10/45			4	1FM	1,219,453	102.2910	1,186,755	1,160,176	1,217,996		(4,360)			3.377	3.106	MON	3,265	40,540	11/17/2016	05/10/2045
61762DAT8	MORGAN STANLEY BANK C9A2 1.97% 5/15/46			4	1FM	304,678	99.9280	302,426	302,644	304,624		(2,572)			1.970	1.940	MON	497	6,608	10/25/2016	05/15/2046
61763UAX0	MORGAN STANLEY BNK C17 A3 3.53% 8/15/47			4	1FM	882,931	103.0190	872,571	847,000	882,752		(179)			3.530	3.306	MON	2,492	7,475	09/27/2017	08/15/2047
61767EAC8	MORGAN STANLEY C34 3.354% 6/15/26			4	1FM	354,301	103.1810	354,943	344,000	354,092		(210)			3.354	2.961	MON	961	1,923	10/06/2017	06/15/2026
90349DAC6	UBS-BARCLAYS CMBS C3 A3 2.728% 8/10/49			4	1FM	1,008,373	101.2580	998,590	986,184	1,007,894		(1,582)			2.728	2.625	MON	2,242	26,903	11/17/2016	08/10/2049
94987MAB7	WF CMBS C1 A2 4.393% 11/15/43			4	1FM	1,003,268	104.6060	993,757	950,000	1,003,046		(222)			4.393	4.062	MON	3,478	6,059	11/17/2017	11/15/2043
92890NAU3	WFRBS CMBS C10 A3 2.875% 12/15/45			4	1FM	670,397	100.3780	659,483	657,000	670,068		(304)			2.875	2.773	MON	1,574	18,889	11/28/2016	12/15/2045
96221QAC7	WFRBS CMBS C18 A3 3.651% 12/15/46			4	1FM	579,743	102.7930	568,445	553,000	579,472		(270)			3.651	3.391	MON	1,683	10,095	06/23/2017	12/15/2046
92935JBC8	WFRBS CMBS C2 A4 144A VAR 2/15/44			4	1FM	865,916	105.9520	826,623	780,187	862,843		(3,378)			2.000	1.509	MON	3,166	37,987	10/12/2016	02/15/2044
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						12,047,926	XXX	11,829,858	11,526,908	12,036,573		(18,096)			XXX	XXX	XXX	33,923	306,145	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02006VAD3	ALLY AUTO REC 3 A4 1.720% 03/16/20			4	1FE	680,913	99.9180	677,444	678,000	679,974		(872)			1.720	1.586	MON	486	11,662	11/29/2016	03/16/2020
02005AFL7	ALLY MASTER OWNER TR 3A 1.63% 5/15/20			4	1FE	334,967	99.9310	334,769	335,000	334,984		7			1.630	1.632	MON	243	5,460	05/28/2015	05/15/2020
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24				2FE	783,308	106.4230	763,913	717,808	774,513		(13,115)			4.950	3.584	JJ	16,384	35,532	10/26/2016	07/15/2024
02587AAJ3	AMERICAN EXPRESS CR 1 A 1.93% 9/15/22			4	1FE	625,852	99.5390	623,114	626,000	625,874		22			1.930	1.934	MON	537	9,867	02/13/2017	09/15/2022
04364UAB1	ASCENTIUM EQUIP 2AA2144A 1.46% 4/10/19			4	1FE	220,557	99.8450	220,222	220,564	220,561		6			1.460	1.461	MON	188	3,220	10/18/2016	04/10/2019
05581RAE6	BMW VEHICLE LS TR 21A4 1.51% 6/20/19			4	1FE	762,329	99.8240	762,655	764,000	763,010		661			1.510	1.599	MON	353	11,536	12/15/2016	06/20/2019
161571HC1	CHASE ISSUANCE TR A2A 1.37% 6/15/21			4	1FE	513,866	99.0400	515,008	520,000	515,229		1,329			1.370	1.643	MON	317	7,124	12/16/2016	06/15/2021
17305EFS9	CITIBANK CR CARD ISS A6 2.15% 7/15/21			4	1FE	701,755	100.1040	687,714	687,000	698,160		(3,037)			2.150	1.667	JJ	6,811	14,771	10/20/2016	07/15/2021
17305EGB5	CITIBANK CREDIT CARD A3 1.92% 4/7/22			4	1FE	889,744	99.3760	884,446	890,000	889,779		36			1.920	1.926	AO	3,987	8,354	04/04/2017	04/07/2022
12592YAD6	CNH EQUIP TR 2015-BA3 1.37% 7/15/20			4	1FE	349,998	99.8330	349,328	349,912	349,980		(70)			1.370	1.371	MON	213	4,794	11/29/2016	07/15/2020
12594DAD0	CNH EQUIP TR 2016-BA3 1.63% 8/15/21			4	1FE	884,309	99.4870	875,486	880,000	883,270		(872)			1.630	1.532	MON	638	14,344	10/14/2016	08/15/2021
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22				1FE	346,307	104.7180	345,361	329,801	345,925		(383)			4.750	3.573	JJ	7,320		11/29/2017	07/12/2022
210795PZ7	CONTINENTAL AIR 2012-1 CL 4.15% 10/11/25				1FE	348,248	104.5000	344,131	329,312	347,561		(1,260)			4.150	3.335	AO	3,037	6,833	08/25/2017	10/11/2025
233046AE1	DB MASTER FIN 1AA2I 3.629% 11/20/47			4	2FE	257,000	100.6520	258,676	257,000	257,000					3.629	3.629	FMAN	1,762		09/14/2017	11/20/2047
34530VAE9	FORD CREDIT AUTO TR B A4 1.58% 8/15/20			4	1FE	1,026,077	99.5990	1,018,898	1,023,000	1,025,198		(816)			1.580	1.496	MON	718	16,163	11/29/2016	08/15/2020
34528QFD1	FORD CREDIT FLOOR 5A 1.95% 11/15/21			4	1FE	845,832	99.5340	842,058	846,000	845,866		32			1.950	1.954	MON	733	16,589	12/06/2016	11/15/2021
34528QEN0	FORD CREDIT FLOOR MAS 1A1 1.7% 2/15/21			4	1FE	472,136	99.6640	468,421	470,000	471,572		(487)			1.700	1.706	MON	362	8,272	10/24/2016	02/15/2021
43814JAD6	HONDA AUTO REC 20 4 A4 1.460% 10/15/20			4	1FE	1,483,642	99.9650	1,479,482	1,480,000	1,482,647		(924)			1.460	1.395	MON	960	21,608	11/29/2016	10/15/2020
44890WAD2	HYUNDAI AUTO REC A A4 1.370% 07/15/20			4	1FE	1,043,928	99.7270	1,038,158	1,041,000	1,043,018		(777)			1.370	1.292	MON	634	14,262	10/25/2016	07/15/2020
58769AAE6	MERCEDES BENZ AUTO LS BA4 1.53% 5/17/21			4	1FE	373,093	99.9710	372,026	372,134	372,867		(358)			1.530	1.470	MON	221	5,694	11/29/2016	05/17/2021
58768MAC5	MERCEDES-BENZ AUTO B A3 1.35% 08/15/19			4	1FE	750,508	99.6600	748,447	751,000	750,702		180			1.350	1.409	MON	451	10,139	11/29/2016	08/15/2019
55315XAC5	MMAF EQUIPMENT FIN AA A3 2.04% 2/16/22			4	1FE	209,987	99.4840	208,916	210,000	209,989		2			2.040	2.041	MON	179	2,654	04/25/2017	02/16/2022
65341KAG1	NEXTGEAR FLOOR M2AA 44A 2.38% 10/15/20			4	1FE	329,884	100.1230	330,406	330,000	329,917		28			2.380	2.389	MON	349	7,854	10/27/2016	10/15/2020
65478QAE8	NISSAN AUTO LEASE 2AA4 1.65% 10/15/21			4	1FE	831,731	99.8060	831,384	833,000	831,993		255			1.650	1.683	MON	611	13,745	12/16/2016	10/15/2021

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	
CUSIP Identification	Description	3 Code	4 FOREIGN	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
65477WAD8	NISSAN AUTO REC 2 B A4 1.66% 3/15/21			4	1FE	697,604	99.7920	693,554	695,000	696,969		(592)			1.660	1.606	MON	513	11,419	01/13/2017	03/15/2021
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/33			4	1FE	560,133	104.0250	546,996	525,831	558,350		(5,883)			3.620	3.118	MS	6,345	20,128	11/10/2016	09/01/2033
83162CVX8	SBA GTD PART 2013-20K 1 3.38% 11/01/33			4	1FE	595,944	102.8290	576,671	560,806	593,988		(6,289)			3.380	2.911	MN	3,159	20,179	10/12/2016	11/01/2033
83162CWN9	SBA GTD PART 2014-20I 1 2.92% 9/01/34			4	1FE	226,640	101.0340	220,790	218,530	226,199		(1,311)			2.920	2.658	MS	2,127	6,735	10/12/2016	09/01/2034
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37			4	1FE	610,206	100.3100	612,098	610,206	610,206					2.820	2.820	FA	7,170	8,007	02/09/2017	02/01/2037
83162CYG2	SBA GTD PART CTFS 2017-20A 1 2.8% 1/1/37			4	1FE	304,801	100.1790	305,347	304,801	304,801					2.800	2.800	JJ	4,267	4,060	01/05/2017	01/01/2037
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 5/01/34			4	1FE	725,894	101.6350	707,103	695,728	724,244		(5,846)			3.000	2.688	MN	3,479	22,301	10/12/2016	05/01/2034
86213CAB1	STORE MASTER FUND 1A A2 4.17% 4/20/45			4	1FE	770,824	102.1880	769,298	752,827	770,386		(478)			4.170	4.029	MON	959	31,393	11/03/2016	04/20/2045
90932PAA6	UNITED AIRLINES 2014-1 CL A 4% 10/11/27				1FE	555,027	104.7160	545,929	521,343	551,896		(4,542)			4.000	3.294	AO	4,634	20,854	10/12/2016	10/11/2027
92347XAA4	VERIZON OWNER TR 1AA144A 1.42% 1/20/21			4	1FE	496,387	99.3430	496,715	500,000	497,249		863			1.420	1.605	MON	217	7,100	12/29/2016	01/20/2021
92887KAD2	VOLVO FINANCIAL 1AA4 144A 2.21% 11/15/21			4	1FE	208,995	99.4150	207,777	209,000	208,996		1			2.210	2.211	MON	205	3,759	02/13/2017	11/15/2021
98161FAD7	WORLD OMNI AUTO LEA AA3 1.375% 8/15/19			4	1FE	264,967	99.5240	263,739	265,000	264,982		11			1.375	1.379	MON	162	3,843	07/12/2016	08/15/2019
98161JAE7	WORLD OMNI AUTO REC A A4 1.75% 4/15/21			4	1FE	457,884	99.7510	452,870	454,000	456,866		(848)			1.750	1.553	MON	353	7,945	10/13/2016	04/15/2021
98161PAD5	WORLD OMNI AUTO REC B A3 1.3% 02/15/22			4	1FE	273,647	99.0240	271,326	274,000	273,723		65			1.300	1.325	MON	158	3,562	10/19/2016	02/15/2022
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						21,814,921	XXX	21,650,674	21,527,602	21,788,443		(45,263)			XXX	XXX	XXX	81,240	421,760	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						91,803,357	XXX	90,713,924	88,809,391	91,249,201		(490,668)			XXX	XXX	XXX	615,982	2,352,770	XXX	XXX
7799999 Subtotals - Issuer Obligations						117,352,469	XXX	116,175,111	113,956,881	116,774,061		(470,857)			XXX	XXX	XXX	737,085	2,094,082	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						14,717,282	XXX	14,545,210	13,872,808	14,697,146		(122,758)			XXX	XXX	XXX	43,260	289,553	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						12,047,926	XXX	11,829,858	11,526,908	12,036,573		(18,096)			XXX	XXX	XXX	33,923	306,145	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						21,814,921	XXX	21,650,674	21,527,602	21,788,443		(45,263)			XXX	XXX	XXX	81,240	421,760	XXX	XXX
8399999 Grand Total - Bonds						165,932,599	XXX	164,200,853	160,884,199	165,296,223		(656,973)			XXX	XXX	XXX	895,508	3,111,539	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 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in B./A.C.V. (Col. 13-14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in B./A.C.V.	17 NAIC Market Indicator (a)	18 Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
90214J101	2U INC			1,127.000	72,703	64.510	72,703	35,112				38,724		38,724		L	12/02/2016
88579Y101	3M CO			652.000	153,461	235.370	153,461	117,238		3,015		36,350		36,350		L	09/18/2017
002824100	ABBOTT LABORATORIES			1,947.000	111,115	57.070	111,115	74,789		2,064		36,092		36,092		L	12/29/2016
00287Y109	ABBVIE INC			1,760.000	170,210	96.710	170,210	110,766		4,506		59,998		59,998		L	12/29/2016
00404A109	ACADIA HEALTHCARE CO INC			2,399.000	78,279	32.630	78,279	81,793				1,210		1,210		L	12/29/2016
G1151C101	ACCENTURE PLC		C	680.000	104,101	153.090	104,101	79,693		1,372		24,341		24,341		L	12/29/2016
00507V109	ACTIVISION BLIZZARD INC			840.000	53,189	63.320	53,189	33,025		228		20,521		20,521		L	12/29/2016
00508Y102	ACUITY BRANDS INC			44.000	7,744	176.000	7,744	10,107		22		(2,342)		(2,342)		L	12/29/2016
00724F101	ADOBE SYSTEMS INC			540.000	94,630	175.240	94,630	56,557				38,514		38,514		L	12/29/2016
00751Y106	ADVANCE AUTO PARTS INC			80.000	7,975	99.690	7,975	13,604	5	14		(5,554)		(5,554)		L	12/29/2016
007903107	ADVANCED MICRO DEVICES INC			750.000	7,710	10.280	7,710	10,175				(2,465)		(2,465)		L	03/20/2017
00130H105	AES CORP/VA			530.000	5,740	10.830	5,740	6,241		254		(419)		(419)		L	12/29/2016
00817Y108	AETNA INC			358.000	64,580	180.390	64,580	44,628		627		20,184		20,184		L	12/29/2016
008252108	AFFILIATED MANAGERS GROUP INC			58.000	11,905	205.250	11,905	8,547		42		3,276		3,276		L	12/29/2016
001055102	AFLAC INC			440.000	38,623	87.780	38,623	30,760		766		7,999		7,999		L	12/29/2016
00846U101	AGILENT TECHNOLOGIES INC			370.000	24,779	66.970	24,779	16,938	55	147		7,922		7,922		L	12/29/2016
008474108	AGNICO EAGLE MINES LTD		A	1,192.000	55,047	46.180	55,047	49,033		367		4,983		4,983		L	12/02/2016
009158106	AIR PRODUCTS & CHEMICALS INC			240.000	39,379	164.080	39,379	34,718	228	665		4,798		4,798		L	12/29/2016
00971T101	AKAMAI TECHNOLOGIES INC			893.000	58,081	65.040	58,081	53,543				3,587		3,587		L	05/03/2017
011659109	ALASKA AIR GROUP INC			140.000	10,291	73.510	10,291	12,373		168		(2,131)		(2,131)		L	12/29/2016
012653101	ALBEMARLE CORP			649.000	83,001	127.890	83,001	55,225	238	786		27,135		27,135		L	12/02/2016
015271109	ALEXANDRIA REAL ESTATE EQUITIE			110.000	14,365	130.590	14,365	12,316	99	255		2,049		2,049		L	03/20/2017
015351109	ALEXION PHARMACEUTICALS INC			240.000	28,702	119.590	28,702	29,393				(662)		(662)		L	12/29/2016
016255101	ALIGN TECHNOLOGY INC			80.000	17,775	222.190	17,775	12,034				5,741		5,741		L	06/19/2017
G01767105	ALKERMES PLC		C	56.000	3,065	54.730	3,065	3,141				(48)		(48)		L	12/02/2016
01741R102	ALLEGHENY TECHNOLOGIES INC			6,910.000	166,807	24.140	166,807	115,777				56,341		56,341		L	12/02/2016
G0176J109	ALLEGION PLC		C	110.000	8,752	79.560	8,752	7,095		58		1,712		1,712		L	12/29/2016
G0177J108	ALLERGAN PLC		C	363.000	59,380	163.580	59,380	74,821		831		(16,854)		(16,854)		L	12/29/2016
018581108	ALLIANCE DATA SYSTEMS CORP			199.000	50,443	253.480	50,443	43,715		147		6,755		6,755		L	09/26/2017
018802108	ALLIANT ENERGY CORP			220.000	9,374	42.610	9,374	8,374		277		1,038		1,038		L	12/29/2016
020002101	ALLSTATE CORP/THE			400.000	41,884	104.710	41,884	29,793	159	444		12,236		12,236		L	12/29/2016
02079K305	ALPHABET INC-CL A			328.000	345,515	1,053.400	345,515	263,343				84,567		84,567		L	03/20/2017
02079K107	ALPHABET INC-CL C			331.000	346,358	1,046.400	346,358	260,763				88,333		88,333		L	03/20/2017
02209S103	ALTRIA GROUP INC			2,110.000	150,675	71.410	150,675	143,351	1,393	3,967		7,997		7,997		L	12/29/2016
023135106	AMAZON.COM INC			440.000	514,567	1,169.470	514,567	338,590				181,552		181,552		L	03/20/2017
023608102	AMEREN CORP			280.000	16,517	58.990	16,517	14,690		498		1,828		1,828		L	12/29/2016
02376R102	AMERICAN AIRLINES GROUP INC			1,456.000	75,756	52.030	75,756	67,962		582		7,775		7,775		L	12/02/2016
025537101	AMERICAN ELECTRIC POWER CO INC			580.000	42,671	73.570	42,671	36,646		1,386		6,154		6,154		L	12/29/2016
025816109	AMERICAN EXPRESS CO			800.000	79,448	99.310	79,448	58,926		1,048		20,184		20,184		L	12/29/2016
026874784	AMERICAN INTERNATIONAL GROUP I			1,020.000	60,772	59.580	60,772	66,985		1,344		(5,845)		(5,845)		L	12/29/2016
03027X100	AMERICAN TOWER CORP			470.000	67,055	142.670	67,055	50,920	329	877		16,585		16,585		L	12/29/2016
030420103	AMERICAN WATER WORKS CO INC			210.000	19,213	91.490	19,213	15,217		340		4,017		4,017		L	12/29/2016
03076C106	AMERIPRISE FINANCIAL INC			162.000	27,454	169.470	27,454	17,761		525		9,482		9,482		L	12/29/2016
03073E105	AMERISOURCEBERGEN CORP			180.000	16,528	91.820	16,528	14,354		266		2,453		2,453		L	12/29/2016
031100100	AMETEK INC			270.000	19,567	72.470	19,567	13,104		97		6,445		6,445		L	12/29/2016
031162100	AMGEN INC			798.000	138,772	173.900	138,772	118,618		3,648		21,928		21,928		L	12/29/2016
032095101	AMPHENOL CORP			350.000	30,730	87.800	30,730	23,566	67	179		7,210		7,210		L	12/29/2016
03211L102	AMPLIFY SNACK BRANDS INC			3,931.000	47,211	12.010	47,211	24,235				22,976		22,976		L	10/31/2017
032511107	ANADARKO PETROLEUM CORP			610.000	32,720	53.640	32,720	42,510		124		(9,815)		(9,815)		L	12/29/2016
032654105	ANALOG DEVICES INC			412.000	36,680	89.030	36,680	30,783		718		6,219		6,219		L	12/29/2016
03349M105	ANDEAVOR			160.000	18,294	114.340	18,294	14,232		189		4,063		4,063		L	08/01/2017
03662Q105	ANSYS INC			90.000	13,283	147.590	13,283	11,183				2,100		2,100		L	06/19/2017
036752103	ANTHEM INC			282.000	63,453	225.010	63,453	41,045		778		22,674		22,674		L	12/29/2016
831865209	AO SMITH CORP			90.000	5,515	61.280	5,515	5,321		10		194		194		L	09/18/2017
G0408V102	AON PLC		C	270.000	36,180	134.000	36,180	30,166		381		6,067		6,067		L	12/29/2016
037411105	APACHE CORP			440.000	18,577	42.220	18,577	28,078		440		(9,350)		(9,350)		L	12/29/2016
03748R101	APARTMENT INVESTMENT & MANAGEM			170.000	7,431	43.710	7,431	7,615		245		(296)		(296)		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			5,656.000	957,165	169.230	957,165	660,042		13,914		302,087		302,087		L	12/29/2016
038222105	APPLIED MATERIALS INC			1,220.000	62,366	51.120	62,366	39,765		488		22,997		22,997		L	12/29/2016
G6095L109	APTIV PLC			290.000	24,601	84.830	24,601	16,265				8,336		8,336		L	12/05/2017
03837J101	AQUA METALS INC			2,851.000	6,073	2.130	6,073	19,529				0	33,792	(33,792)		L	05/11/2017
039483102	ARCHER-DANIELS-MIDLAND CO			650.000	26,052	40.080	26,052	29,552		832		(3,621)		(3,621)		L	12/29/2016
03965L100	ARCONIC INC			490.000	13,353	27.250	13,353	9,214		118		4,268		4,268		L	12/29/2016
04247X102	ARMSTRONG WORLD INDUSTRIES INC			606.000	36,693	60.550	36,693	25,040				11,363		11,363		L	12/02/2016
363576109	ARTHUR J GALLAGHER & CO			200.000	12,656	63.280	12,656	10,373		312		2,264		2,264		L	12/29/2016
04316A108	ARTISAN PARTNERS ASSET MANAGEM			1,571.000	62,055	39.500	62,055	47,032		3,994		15,489		15,489		L	12/28/2016
G05384105	ASPEN INSURANCE HOLDINGS LTD		C	895.000	36,337	40.600	36,337	36,266		150		71		71		L	09/19/2017
04621X108	ASSURANT INC			60.000	6,050	100.840	6,050	5,585		129		479		479		L	12/29/2016
046433108	ASTRONICS CORP			316.000	13,105	41.470	13,105	11,646				2,411		2,411		L	12/02/2016
00206R102	AT&T INC			6,820.000	265,162	38.880	265,162	291,856		13,367		(24,893)		(24,893)		L	12/29/2016
052769106	AUTODESK INC			240.000	25,159	104.830	25,159	19,125				6,186		6,186		L	12/29/2016
053015103	AUTOMATIC DATA PROCESSING INC			490.000	57,423	117.190	57,423	50,715	334	838		7,061		7,061		L	12/29/2016
053332102	AUTOZONE INC			29.000	20,630	711.370	20,630	22,605				(1,701)		(1,701)		L	12/29/2016
053484101	AVALONBAY COMMUNITIES INC			151.000	26,940	178.410	26,940	26,647	214	618		62		62		L	12/29/2016
053611109	AVERY DENNISON CORP			100.000	11,486	114.860	11,486	7,071		181		4,464		4,464		L	12/29/2016
05722G100	BAKER HUGHES A GE CO			490.000	15,504	31.640	15,504	31,434		172		(15,930)		(15,930)		L	07/03/2017
058498106	BALL CORP			420.000	15,897	37.850	15,897	15,884		153		132		132		L	12/29/2016
060505104	BANK OF AMERICA CORP			10,840.000	319,997	29.520	319,997	237,410		4,320		80,433		80,433		L	12/29/2016
064058100	BANK OF NEW YORK MELLON CORP/T			1,160.000	62,478	53.860	62,478	54,758		998		7,517		7,517		L	12/29/2016
068323104	BARRACUDA NETWORKS INC			954.000	26,235	27.500	26,235	21,615				4,620		4,620		L	05/15/2017
071813109	BAXTER INTERNATIONAL INC			550.000	35,552	64.640	35,552	24,416	88	248		11,165		11,165		L	12/29/2016
054937107	BB&T CORP			920.000	45,742	49.720	45,742	42,934		1,159		2,484		2,484		L	12/29/2016
073685109	BEACON ROOFING SUPPLY INC			1,077.000	68,670	63.760	68,670	49,116				19,052		19,052		L	12/02/2016
075887109	BECTON DICKINSON AND CO			288.600	61,778	214.060	61,778	50,656		716		11,236		11,236		L	03/20/2017
077454106	BELDEN INC			1,309.000	101,016	77.170	101,016	97,150	73	264		3,142		3,142		L	12/02/2016
08180D106	BENEFITFOCUS INC			1,159.000	31,293	27.000	31,293	31,706				(414)		(414)		L	01/18/2017
084670702	BERKSHIRE HATHAWAY INC			2,108.000	417,848	198.220	417,848	345,062				73,392		73,392		L	03/20/2017
08579W103	BERRY PLASTICS GROUP INC			2,494.000	146,323	58.670	146,323	121,435				24,790		24,790		L	12/02/2016
086516101	BEST BUY CO INC			290.000	19,856	68.470	19,856	12,404		401		7,482		7,482		L	12/29/2016
09062X103	BIOGEN INC			232.000	73,908	318.570	73,908	61,408				13,241		13,241		L	12/29/2016
09247X101	BLACKROCK INC			132.000	67,810	513.710	67,810	50,428		1,346		17,476		17,476		L	12/29/2016
05591B109	BMC STOCK HOLDINGS INC			2,568.000	64,970	25.300	64,970	47,827				14,894		14,894		L	12/02/2016
097023105	BOEING CO/THE			615.000	181,370	294.910	181,370	95,560		3,493		85,626		85,626		L	12/29/2016
099724106	BORGWARNER INC			230.000	11,751	51.090	11,751	9,091		136		2,680		2,680		L	12/29/2016
101121101	BOSTON PROPERTIES INC			170.000	22,105	130.030	22,105	21,027	136	368		764		764		L	12/29/2016
101137107	BOSTON SCIENTIFIC CORP			1,470.000	36,441	24.790	36,441	31,985				4,645		4,645		L	12/29/2016
10921T101	BRIGHTCOVE INC			6,416.000	45,554	7.100	45,554	50,147				(5,133)		(5,133)		L	05/30/2017
10922N103	BRIGHTHOUSE FINANCIAL INC			116.000	6,802	58.640	6,802	7,100				(298)		(298)		L	08/07/2017
110122108	BRISTOL-MYERS SQUIBB CO			1,820.000	111,530	61.280	111,530	107,626		2,839		5,169		5,169		L	12/29/2016
Y09827109	BROADCOM LTD		C	445.000	114,321	256.900	114,321	81,332		2,166		34,038		34,038		L	03/20/2017
115637209	BROWN-FORMAN CORP			200.000	13,734	68.670	13,734	9,031	40	110		4,750		4,750		L	12/29/2016
12673P105	CA INC			330.000	10,982	33.280	10,982	10,618		337		498		498		L	12/29/2016
127097103	CABOT OIL & GAS CORP			530.000	15,158	28.600	15,158	12,038		90		2,777		2,777		L	12/29/2016
127387108	CADENCE DESIGN SYSTEMS INC			220.000	9,200	41.820	9,200	8,991				209		209		L	09/18/2017
M20598104	CAESARSTONE LTD		C	1,400.000	30,800	22.000	30,800	38,775				(9,310)		(9,310)		L	12/02/2016
134429109	CAMPBELL SOUP CO			220.000	10,584	48.110	10,584	13,404		308		(2,719)		(2,719)		L	12/29/2016
14040H105	CAPITAL ONE FINANCIAL CORP			530.000	52,777	99.580	52,777	46,177		848		6,540		6,540		L	12/29/2016
14149Y108	CARDINAL HEALTH INC			350.000	21,445	61.270	21,445	25,367	162	481		(3,745)		(3,745)		L	12/29/2016
141619106	CARDIOVASCULAR SYSTEMS INC			1,951.000	46,219	23.690	46,219	45,695				(1,015)		(1,015)		L	12/02/2016
141665109	CAREER EDUCATION CORP			5,797.000	70,028	12.080	70,028	58,424				11,536		11,536		L	12/02/2016
143130102	CARMAX INC			210.000	13,467	64.130	13,467	13,386				(55)		(55)		L	12/29/2016
143658300	CARNIVAL CORP		C	460.000	30,530	66.370	30,530	24,025		736		6,583		6,583		L	12/29/2016
144285103	CARPENTER TECHNOLOGY CORP			383.000	19,529	50.990	19,529	14,329		168		4,886		4,886		L	09/12/2017
144577103	CARRIZO OIL & GAS INC			3,423.000	72,841	21.280	72,841	103,377				(22,681)		(22,681)		L	06/15/2017
149123101	CATERPILLAR INC			650.000	102,427	157.580	102,427	60,692		2,000		41,994		41,994		L	12/29/2016
14964U108	CAVIUM INC			313.000	26,239	83.830	26,239	17,438				6,651		6,651		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			120.000	14,951	124.590	14,951	10,432		79		4,519		4,519		L	03/20/2017
12504L109	CBRE GROUP INC			330.000	14,292	43.310	14,292	10,305				3,901		3,901		L	12/29/2016
124857202	CBS CORP			410.000	24,190	59.000	24,190	26,516	83	221		(1,894)		(1,894)		L	12/29/2016
151020104	CELGENE CORP			870.000	90,793	104.360	90,793	101,803				(10,245)		(10,245)		L	12/29/2016
15135B101	CENTENE CORP			190.000	19,167	100.880	19,167	10,853				8,430		8,430		L	12/29/2016
15189T107	CENTERPOINT ENERGY INC			390.000	11,060	28.360	11,060	9,640		417		1,451		1,451		L	12/29/2016
156700106	CENTURYLINK INC			1,105.000	18,431	16.680	18,431	25,219		1,600		(6,620)		(6,620)		L	12/29/2016
156782104	CERNER CORP			350.000	23,587	67.390	23,587	16,787				7,007		7,007		L	12/29/2016
125269100	CF INDUSTRIES HOLDINGS INC			270.000	11,486	42.540	11,486	8,516		324		2,986		2,986		L	12/29/2016
12541W209	CH ROBINSON WORLDWIDE INC			160.000	14,254	89.090	14,254	11,791		290		2,533		2,533		L	12/29/2016
808513105	CHARLES SCHWAB CORP/THE			1,330.000	68,322	51.370	68,322	52,521		426		15,827		15,827		L	12/29/2016
16119P108	CHARTER COMMUNICATIONS INC			211.000	70,888	335.960	70,888	61,868				9,700		9,700		L	12/29/2016
165167107	CHESAPEAKE ENERGY CORP			790.000	3,128	3.960	3,128	5,622				(2,417)		(2,417)		L	12/29/2016
166764100	CHEVRON CORP			2,090.000	261,647	125.190	261,647	245,130		8,910		16,182		16,182		L	03/20/2017
169656105	CHIPOTLE MEXICAN GRILL INC			27.000	7,804	289.030	7,804	10,243				(2,407)		(2,407)		L	12/29/2016
H1467J104	CHUBB LTD		C	510.000	74,526	146.130	74,526	67,522	362	1,069		6,988		6,988		L	06/19/2017
171340102	CHURCH & DWIGHT CO INC			290.000	14,549	50.170	14,549	12,996		220		1,734		1,734		L	12/29/2016
125509109	CIGNA CORP			270.000	54,834	203.090	54,834	36,667		11		18,819		18,819		L	12/29/2016
171798101	CIMAREX ENERGY CO			100.000	12,201	122.010	12,201	13,007		30		(804)		(804)		L	12/29/2016
172062101	CINCINNATI FINANCIAL CORP			170.000	12,745	74.970	12,745	12,930	85	340		(133)		(133)		L	12/29/2016
172908105	CINTAS CORP			90.000	14,025	155.830	14,025	10,565		146		3,475		3,475		L	12/29/2016
17275R102	CISCO SYSTEMS INC			5,540.000	212,182	38.300	212,182	168,522		6,260		44,763		44,763		L	12/29/2016
172967424	CITIGROUP INC			2,920.000	217,277	74.410	217,277	172,190		2,803		43,742		43,742		L	12/29/2016
174610105	CITIZENS FINANCIAL GROUP INC			590.000	24,768	41.980	24,768	20,847		378		3,747		3,747		L	12/29/2016
177376100	CITRIX SYSTEMS INC			160.000	14,080	88.000	14,080	11,563				2,666		2,666		L	12/29/2016
189054109	CLOROX CO/THE			140.000	20,824	148.740	20,824	17,098		459		4,021		4,021		L	12/29/2016
12572Q105	CME GROUP INC			370.000	54,039	146.050	54,039	42,824	1,295	991		11,246		11,246		L	12/29/2016
125896100	CMS ENERGY CORP			290.000	13,717	47.300	13,717	12,119		386		1,647		1,647		L	12/29/2016
191216100	COCA-COLA CO/THE			4,340.000	199,119	45.880	199,119	180,721		6,423		19,183		19,183		L	12/29/2016
192108504	COEUR MINING INC			6,488.000	48,660	7.500	48,660	66,418				(10,316)		(10,316)		L	12/02/2016
19239V302	COGENT COMMUNICATIONS HOLDINGS			2,627.000	119,003	45.300	119,003	95,093		4,743		10,377		10,377		L	12/02/2016
192446102	COGNIZANT TECHNOLOGY SOLUTIONS			660.000	46,873	71.020	46,873	37,094		297		9,893		9,893		L	12/29/2016
194162103	COLGATE-PALMOLIVE CO			980.000	73,941	75.450	73,941	64,489		1,558		9,810		9,810		L	12/29/2016
20030N101	COMCAST CORP			5,180.000	207,459	40.050	207,459	181,901		3,160		28,620		28,620		L	12/29/2016
200340107	COMERICA INC			200.000	17,362	86.810	17,362	13,507	63	158		3,740		3,740		L	12/29/2016
205887102	CONAGRA BRANDS INC			460.000	17,328	37.670	17,328	18,331		380		(865)		(865)		L	12/29/2016
20605P101	CONCHO RESOURCES INC			160.000	24,035	150.220	24,035	21,486				2,875		2,875		L	12/29/2016
20825C104	CONOCOPHILLIPS			1,330.000	73,004	54.890	73,004	66,898		1,410		6,318		6,318		L	12/29/2016
209115104	CONSOLIDATED EDISON INC			370.000	31,432	84.950	31,432	27,336		1,021		4,170		4,170		L	12/29/2016
21036P108	CONSTELLATION BRANDS INC			187.000	42,743	228.570	42,743	28,821		364		13,973		13,973		L	12/29/2016
21240D107	CONTROL4 CORP			1,083.000	32,230	29.760	32,230	12,076				21,183		21,183		L	12/02/2016
21240E105	CONTROLADORA VUELA CIA DE AVIA		C	10,070.000	80,761	8.020	80,761	127,537				(55,301)		(55,301)		L	11/01/2017
216648402	COOPER COS INC/THE			639.000	139,225	217.880	139,225	104,502		38		27,234		27,234		L	12/02/2016
219350105	CORNING INC			1,040.000	33,270	31.990	33,270	25,454		645		8,029		8,029		L	12/29/2016
22160K105	COSTCO WHOLESALE CORP			477.000	88,779	186.120	88,779	76,922		4,190		12,365		12,365		L	12/29/2016
222070203	COTY INC			520.000	10,343	19.890	10,343	9,596		260		822		822		L	12/29/2016
22282E102	COVANTA HOLDING CORP			1,913.000	32,330	16.900	32,330	29,814	478			2,516		2,516		L	11/15/2017
225447101	CREE INC			1,548.000	57,493	37.140	57,493	38,863				16,641		16,641		L	12/02/2016
22822V101	CROWN CASTLE INTERNATIONAL COR			450.000	49,955	111.010	49,955	40,320		1,629		9,816		9,816		L	12/29/2016
12650T104	CSRA INC			160.000	4,787	29.920	4,787	5,102		48		(307)		(307)		L	12/29/2016
126408103	CSX CORP			1,000.000	55,010	55.010	55,010	36,246		780		19,080		19,080		L	12/29/2016
229669106	CUBIC CORP			317.000	18,687	58.950	18,687	14,528		86		3,487		3,487		L	12/02/2016
231021106	CUMMINS INC			168.000	29,676	176.640	29,676	23,116		697		6,536		6,536		L	12/29/2016
126650100	CVS HEALTH CORP			1,120.000	81,200	72.500	81,200	88,741		2,240		(7,179)		(7,179)		L	12/29/2016
232806109	CYPRESS SEMICONDUCTOR CORP			3,716.000	56,632	15.240	56,632	40,022	409	1,698		14,121		14,121		L	12/02/2016
235825205	DANA INC			1,119.000	35,819	32.010	35,819	19,346		269		14,581		14,581		L	12/02/2016
235851102	DANAHER CORP			680.000	63,118	92.820	63,118	53,274	95	286		10,186		10,186		L	12/29/2016
237194105	DARDEN RESTAURANTS INC			140.000	13,443	96.020	13,443	10,333		333		3,262		3,262		L	12/29/2016
237266101	DARLING INGREDIENTS INC			996.000	18,057	18.130	18,057	13,163				5,199		5,199		L	12/02/2016

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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
23918K108	DAVITA INC			170.000	12,283	72.250	12,283	10,954				1,369		1,369		L	12/29/2016
244199105	DEERE & CO			350.000	54,779	156.510	54,779	36,959	210	588		17,972		17,972		L	12/29/2016
247361702	DELTA AIR LINES INC			740.000	41,440	56.000	41,440	36,662		751		5,039		5,039		L	12/29/2016
24906P109	DENTSPLY SIRONA INC			260.000	17,116	65.830	17,116	15,197	23	68		2,106		2,106		L	12/29/2016
25179M103	DEVON ENERGY CORP			600.000	24,840	41.400	24,840	27,421		145		(2,562)		(2,562)		L	12/29/2016
252131107	DEXCOM INC			1,098.000	63,014	57.390	63,014	65,475				1,295		1,295		L	09/28/2017
253868103	DIGITAL REALTY TRUST INC			230.000	26,197	113.900	26,197	23,812	233	479		2,444		2,444		L	12/29/2016
25456K101	DIPLOMAT PHARMACY INC			4,587.000	92,061	20.070	92,061	65,895				26,166		26,166		L	02/03/2017
254709108	DISCOVER FINANCIAL SERVICES			400.000	30,768	76.920	30,768	28,668		520		1,932		1,932		L	12/29/2016
25470F104	DISCOVERY COMMUNICATIONS INC			200.000	4,476	22.380	4,476	5,551				(1,006)		(1,006)		L	12/29/2016
25470F302	DISCOVERY COMMUNICATIONS INC			220.000	4,657	21.170	4,657	5,963				(1,234)		(1,234)		L	12/29/2016
25470M109	DISH NETWORK CORP			250.000	11,938	47.750	11,938	15,779				(3,841)		(3,841)		L	03/20/2017
256677105	DOLLAR GENERAL CORP			290.000	26,973	93.010	26,973	21,526		226		5,493		5,493		L	12/29/2016
256746108	DOLLAR TREE INC			260.000	27,901	107.310	27,901	19,998				7,834		7,834		L	12/29/2016
25746U109	DOMINION RESOURCES INC/VA			730.000	59,174	81.060	59,174	56,394		2,201		3,236		3,236		L	12/29/2016
260003108	DOVER CORP			170.000	17,168	100.990	17,168	12,747		309		4,430		4,430		L	12/29/2016
26078J100	DOWDUPONT INC			2,584.000	184,032	71.220	184,032	149,427		982		34,606		34,606		L	09/01/2017
23331A109	DR HORTON INC			360.000	18,385	51.070	18,385	9,924		153		8,546		8,546		L	12/29/2016
26138E109	DR PEPPER SNAPPLE GROUP INC			200.000	19,412	97.060	19,412	18,216	128	348		1,278		1,278		L	12/29/2016
262037104	DRIL-QUIP INC			401.000	19,128	47.700	19,128	21,743				(3,384)		(3,384)		L	08/07/2017
233331107	DTE ENERGY CO			210.000	22,987	109.460	22,987	20,946	212	481		2,050		2,050		L	12/29/2016
26441C204	DUKE ENERGY CORP			800.000	67,288	84.110	67,288	62,436		2,766		5,097		5,097		L	12/29/2016
23355L106	DXC TECHNOLOGY CO			314.000	29,799	94.900	29,799	23,250	58	113		6,549		6,549		L	04/03/2017
233377407	DXP ENTERPRISES INC/TX			1,047.000	30,960	29.570	30,960	35,062				(3,973)		(3,973)		L	11/07/2017
269246401	E*TRADE FINANCIAL CORP			938.000	46,497	49.570	46,497	32,594				13,995		13,995		L	12/02/2016
26969P108	EAGLE MATERIALS INC			705.000	79,877	113.300	79,877	70,081	71	282		10,413		10,413		L	12/02/2016
277432100	EASTMAN CHEMICAL CO			160.000	14,822	92.640	14,822	12,075	101	245		2,789		2,789		L	12/29/2016
G29183103	EATON CORP PLC		C	490.000	38,715	79.010	38,715	33,007		941		5,841		5,841		L	12/29/2016
278642103	EBAY INC			1,110.000	41,891	37.740	41,891	33,207				8,936		8,936		L	12/29/2016
278865100	ECOLAB INC			280.000	37,570	134.180	37,570	33,120	131	304		4,577		4,577		L	12/29/2016
281020107	EDISON INTERNATIONAL			380.000	24,031	63.240	24,031	27,420	230	618		(3,325)		(3,325)		L	12/29/2016
28176E108	EDWARDS LIFESCIENCES CORP			926.000	104,369	112.710	104,369	79,830				17,603		17,603		L	12/02/2016
285512109	ELECTRONIC ARTS INC			552.000	57,993	105.060	57,993	43,971				13,998		13,998		L	12/29/2016
532457108	ELI LILLY & CO			1,070.000	90,372	84.460	90,372	78,811		2,226		11,674		11,674		L	12/29/2016
28849P100	ELLIE MAE INC			629.000	56,233	89.400	56,233	51,020				3,598		3,598		L	12/02/2016
291011104	EMERSON ELECTRIC CO			720.000	50,177	69.690	50,177	40,390		1,386		10,037		10,037		L	12/29/2016
292562105	ENCORE WIRE CORP			648.000	31,525	48.650	31,525	27,260		52		3,434		3,434		L	12/02/2016
29364G103	ENTERGY CORP			230.000	18,720	81.390	18,720	16,804		805		1,822		1,822		L	12/29/2016
29414D100	ENVISION HEALTHCARE CORP			140.000	4,838	34.560	4,838	8,997				(4,022)		(4,022)		L	12/29/2016
26875P101	EOG RESOURCES INC			630.000	67,983	107.910	67,983	63,153		412		4,547		4,547		L	03/20/2017
26884L109	EQT CORP			240.000	13,661	56.920	13,661	15,298		24		(1,597)		(1,597)		L	12/29/2016
294429105	EQUIFAX INC			130.000	15,330	117.920	15,330	15,716		195		(289)		(289)		L	12/29/2016
29444U700	EQUINIX INC			86.000	38,977	453.220	38,977	31,597		652		7,462		7,462		L	03/20/2017
29476L107	EQUITY RESIDENTIAL			420.000	26,783	63.770	26,783	26,788	212	635		(248)		(248)		L	12/29/2016
297178105	ESSEX PROPERTY TRUST INC			72.000	17,379	241.370	17,379	16,731	126	361		487		487		L	12/29/2016
518439104	ESTEE LAUDER COS INC/THE			240.000	30,538	127.240	30,538	18,525		336		12,180		12,180		L	12/29/2016
B38564108	EURONAV NV		C	1,841.000	17,029	9.250	17,029	14,597		72		2,432		2,432		L	07/19/2017
298736109	EURONET WORLDWIDE INC			385.000	32,444	84.270	32,444	28,158				4,558		4,558		L	12/23/2016
G3223R108	EVEREST RE GROUP LTD		C	334.000	73,901	221.260	73,901	73,107		1,539		(930)		(930)		L	06/19/2017
30040W108	EVERSOURCE ENERGY			370.000	23,377	63.180	23,377	20,453		703		2,942		2,942		L	12/29/2016
30161N101	EXELON CORP			1,050.000	41,381	39.410	41,381	37,479		1,376		4,116		4,116		L	12/29/2016
30212P303	EXPEDIA INC			130.000	15,570	119.770	15,570	15,074		145		491		491		L	12/29/2016
302130109	EXPEDITORS INTERNATIONAL OF WA			200.000	12,938	64.690	12,938	10,593		168		2,346		2,346		L	12/29/2016
30219G108	EXPRESS SCRIPTS HOLDING CO			630.000	47,023	74.640	47,023	43,757				3,686		3,686		L	12/29/2016
30225T102	EXTRA SPACE STORAGE INC			150.000	13,118	87.450	13,118	11,375		468		1,532		1,532		L	12/29/2016
30231G102	EXXON MOBIL CORP			4,670.000	390,599	83.640	390,599	420,559		14,001		(29,485)		(29,485)		L	03/20/2017
315616102	F5 NETWORKS INC			70.000	9,185	131.220	9,185	10,131				(945)		(945)		L	12/29/2016
30303M102	FACEBOOK INC			2,623.000	462,855	176.460	462,855	309,125				157,634		157,634		L	03/20/2017
311900104	FASTENAL CO			330.000	18,048	54.690	18,048	15,600		422		2,544		2,544		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	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
313747206	FEDERAL REALTY INVESTMENT TRUS			80.000	10,625	132.810	10,625	10,903	80	217		(395)		(395)		L	12/29/2016
31428X106	FEDEX CORP			266.000	66,378	249.540	66,378	49,945	151	368		16,645		16,645		L	12/29/2016
G33856108	FERROGLOBE PLC		C	9,638.000	156,136	16.200	156,136	108,951				52,672		52,672		L	12/02/2016
31620M106	FIDELITY NATIONAL INFORMATION			370.000	34,813	94.090	34,813	28,484		432		6,827		6,827		L	12/29/2016
316773100	FIFTH THIRD BANCORP			820.000	24,879	30.340	24,879	21,964	131	361		2,763		2,763		L	12/29/2016
318672706	FIRST BANCORP/PUERTO RICO		C	5,743.000	29,289	5.100	29,289	31,296				(2,007)		(2,007)		L	06/30/2017
320517105	FIRST HORIZON NATIONAL CORP			1,344.000	26,867	19.990	26,867	27,619				(752)		(752)		L	12/19/2017
337932107	FIRSTENERGY CORP			470.000	14,391	30.620	14,391	14,615		677		(165)		(165)		L	12/29/2016
337738108	FISERV INC			230.000	30,160	131.130	30,160	24,655				5,716		5,716		L	12/29/2016
Y2573F102	FLEX LTD		C	4,504.000	81,027	17.990	81,027	64,746				16,304		16,304		L	12/02/2016
302445101	FLIR SYSTEMS INC			150.000	6,993	46.620	6,993	5,455		90		1,565		1,565		L	12/29/2016
34354P105	FLOWSERVE CORP			160.000	6,741	42.130	6,741	7,669		91		(947)		(947)		L	12/29/2016
343412102	FLUOR CORP			170.000	8,781	51.650	8,781	8,960	36	107		(148)		(148)		L	12/29/2016
302491303	FMC CORP			1,378.000	130,441	94.660	130,441	77,801	227	885		52,502		52,502		L	12/02/2016
344849104	FOOT LOCKER INC			140.000	6,563	46.880	6,563	9,935		169		(3,361)		(3,361)		L	12/29/2016
345370860	FORD MOTOR CO			4,170.000	52,083	12.490	52,083	51,265		2,711		1,501		1,501		L	12/29/2016
34960W106	FORTERRA INC			5,928.000	65,801	11.100	65,801	31,233				34,567		34,567		L	08/03/2017
34959J108	FORTIVE CORP			340.000	24,599	72.350	24,599	18,287		95		6,365		6,365		L	12/29/2016
34964C106	FORTUNE BRANDS HOME & SECURITY			180.000	12,319	68.440	12,319	9,721		130		2,696		2,696		L	12/29/2016
354613101	FRANKLIN RESOURCES INC			400.000	17,332	43.330	17,332	15,748	92	240		1,500		1,500		L	12/29/2016
35671D857	FREEPORT-MCMORAN INC			1,420.000	26,923	18.960	26,923	18,978				8,193		8,193		L	12/29/2016
364760108	GAP INC/THE			230.000	7,834	34.060	7,834	5,213		212		2,673		2,673		L	12/29/2016
H2906T109	GARMIN LTD		C	130.000	7,744	59.570	7,744	6,358		265		1,440		1,440		L	12/29/2016
366651107	GARTNER INC			100.000	12,315	123.150	12,315	11,492				823		823		L	05/09/2017
G37585109	GASLOG LTD		C	3,472.000	77,252	22.250	77,252	52,951		1,319		24,301		24,301		L	03/09/2017
369550108	GENERAL DYNAMICS CORP			300.000	61,035	203.450	61,035	52,144		969		8,907		8,907		L	12/29/2016
369604103	GENERAL ELECTRIC CO			9,850.000	171,883	17.450	171,883	313,181	1,182	7,092		(139,378)		(139,378)		L	12/29/2016
36174X101	GENERAL GROWTH PROPERTIES INC			620.000	14,502	23.390	14,502	15,276	136	409		(986)		(986)		L	12/29/2016
370334104	GENERAL MILLS INC			650.000	38,539	59.290	38,539	40,532		1,261		(1,612)		(1,612)		L	12/29/2016
37045V100	GENERAL MOTORS CO			1,450.000	59,436	40.990	59,436	51,098		2,261		8,918		8,918		L	12/29/2016
372460105	GENUINE PARTS CO			160.000	15,202	95.010	15,202	15,379	122	324		(85)		(85)		L	12/29/2016
375558103	GILEAD SCIENCES INC			1,440.000	103,162	71.640	103,162	104,099		3,027		(76)		(76)		L	12/29/2016
37951D102	GLOBAL EAGLE ENTERTAINMENT INC			15,484.000	35,458	2.290	35,458	86,902				(52,174)		(52,174)		L	03/15/2017
37940X102	GLOBAL PAYMENTS INC			681.000	68,263	100.240	68,263	46,660		30		20,995		20,995		L	12/02/2016
38046C109	GOGO INC			3,993.000	45,041	11.280	45,041	36,717				8,245		8,245		L	11/07/2017
G9456A100	GOLAR LNG LTD		C	798.000	23,788	29.810	23,788	17,077	45	40		6,711		6,711		L	08/04/2017
38141G104	GOLDMAN SACHS GROUP INC/THE			381.000	97,064	254.760	97,064	90,336		1,147		5,831		5,831		L	12/29/2016
382550101	GOODYEAR TIRE & RUBBER CO/THE			300.000	9,693	32.310	9,693	9,338		132		432		432		L	12/29/2016
387328107	GRANITE CONSTRUCTION INC			790.000	50,110	63.430	50,110	42,579	103	304		9,240		9,240		L	06/27/2017
388689101	GRAPHIC PACKAGING HOLDING CO			3,102.000	47,926	15.450	47,926	39,078	261	694		8,959		8,959		L	12/30/2016
39304D102	GREEN DOT CORP			1,267.000	76,349	60.260	76,349	30,243				46,512		46,512		L	12/02/2016
395259104	GREENHILL & CO INC			1,641.000	32,000	19.500	32,000	39,990		1,858		(7,617)		(7,617)		L	09/13/2017
093671105	H&R BLOCK INC			220.000	5,768	26.220	5,768	5,123	53	154		711		711		L	12/29/2016
406216101	HALLIBURTON CO			990.000	48,381	48.870	48,381	53,386		715		(5,168)		(5,168)		L	12/29/2016
410345102	HANESBRANDS INC			410.000	8,573	20.910	8,573	8,797		246		(271)		(271)		L	12/29/2016
412822108	HARLEY-DAVIDSON INC			190.000	9,667	50.880	9,667	11,030		285		(1,417)		(1,417)		L	12/29/2016
413875105	HARRIS CORP			130.000	18,415	141.650	18,415	13,385		286		5,093		5,093		L	12/29/2016
416515104	HARTFORD FINANCIAL SERVICES GR			430.000	24,200	56.280	24,200	20,467	108	297		3,711		3,711		L	12/29/2016
418056107	HASBRO INC			130.000	11,816	90.890	11,816	10,109		289		1,703		1,703		L	12/29/2016
419879101	HAWAIIAN HOLDINGS INC			445.000	17,733	39.850	17,733	22,787		53		(7,632)		(7,632)		L	12/02/2016
40412C101	HCA HOLDINGS INC			310.000	27,230	87.840	27,230	22,887				4,284		4,284		L	12/29/2016
40414L109	HCP INC			530.000	13,822	26.080	13,822	15,599		784		(1,929)		(1,929)		L	12/29/2016
423452101	HELMERICH & PAYNE INC			120.000	7,757	64.640	7,757	9,331		336		(1,531)		(1,531)		L	12/29/2016
806407102	HENRY SCHEIN INC			140.000	9,783	69.880	9,783	10,560				(707)		(707)		L	12/29/2016
427866108	HERSHEY CO/THE			150.000	17,027	113.510	17,027	15,643		363		1,440		1,440		L	09/18/2017
42809H107	HESS CORP			310.000	14,716	47.470	14,716	19,398		313		(4,594)		(4,594)		L	12/29/2016
42824C109	HEWLETT PACKARD ENTERPRISE CO			1,910.000	27,428	14.360	27,428	25,581	143	372		1,945		1,945		L	12/29/2016
43300A203	HILTON WORLDWIDE HOLDINGS INC			200.000	15,972	79.860	15,972	13,333		60		2,639		2,639		L	06/19/2017
436440101	HOLOGIC INC			310.000	13,253	42.750	13,253	12,471				815		815		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
437076102	HOME DEPOT INC/THE			1,280.000	242,598	189.530	242,598	172,486		4,557		70,976		70,976		L	12/29/2016
438516106	HONEYWELL INTERNATIONAL INC			830.000	127,289	153.360	127,289	96,456		2,261		30,938		30,938		L	12/29/2016
440452100	HORMEL FOODS CORP			290.000	10,553	36.390	10,553	10,227		197		458		458		L	12/29/2016
44107P104	HOST HOTELS & RESORTS INC			800.000	15,880	19.850	15,880	14,964	200	480		808		808		L	12/29/2016
40434L105	HP INC			1,870.000	39,289	21.010	39,289	27,962	260	744		11,538		11,538		L	12/29/2016
444859102	HUMANA INC			156.000	38,699	248.070	38,699	31,729	62	232		6,832		6,832		L	03/20/2017
446150104	HUNTINGTON BANCSHARES INC/OH			890.000	12,958	14.560	12,958	11,650	98	214		1,193		1,193		L	12/29/2016
45168D104	IDEXX LABORATORIES INC			90.000	14,074	156.380	14,074	13,768				306		306		L	03/20/2017
G47567105	IHS MARKIT LTD		C	320.000	14,448	45.150	14,448	15,247				(799)		(799)		L	06/19/2017
452308109	ILLINOIS TOOL WORKS INC			330.000	55,061	166.850	55,061	40,595	257	680		14,377		14,377		L	06/19/2017
452327109	ILLUMINA INC			427.000	93,295	218.490	93,295	54,953				38,373		38,373		L	12/02/2016
45245E109	IMAX CORP		A	1,871.000	43,314	23.150	43,314	56,055				(13,240)		(13,240)		L	06/30/2017
45337C102	INCYTE CORP			190.000	17,995	94.710	17,995	28,007				(10,012)		(10,012)		L	03/20/2017
45667G103	INFINERA CORP			3,426.000	21,687	6.330	21,687	30,342				(8,168)		(8,168)		L	12/12/2016
G47791101	INGERSOLL-RAND PLC			280.000	24,973	89.190	24,973	21,109		388		3,962		3,962		L	12/29/2016
45774N108	INNOPHOS HOLDINGS INC			424.000	19,814	46.730	19,814	22,620		814		(2,345)		(2,345)		L	12/02/2016
45784P101	INSULET CORP			2,640.000	182,160	69.000	182,160	87,967				82,685		82,685		L	12/02/2016
458118106	INTEGRATED DEVICE TECHNOLOGY I			2,036.000	60,530	29.730	60,530	45,829				12,570		12,570		L	12/02/2016
458140100	INTEL CORP			5,180.000	239,109	46.160	239,109	189,920		5,581		51,230		51,230		L	12/29/2016
45866F104	INTERCONTINENTAL EXCHANGE INC			650.000	45,864	70.560	45,864	36,759		528		9,191		9,191		L	12/29/2016
458665304	INTERFACE INC			1,746.000	43,912	25.150	43,912	29,873		437		11,669		11,669		L	12/02/2016
459200101	INTERNATIONAL BUSINESS MACHINE			940.000	144,215	153.420	144,215	156,245		5,473		(11,502)		(11,502)		L	06/19/2017
459506101	INTERNATIONAL FLAVORS & FRAGRA			90.000	13,735	152.610	13,735	10,701	62	177		3,130		3,130		L	12/29/2016
460146103	INTERNATIONAL PAPER CO			470.000	27,232	57.940	27,232	25,091		875		2,294		2,294		L	12/29/2016
460690100	INTERPUBLIC GROUP OF COS INC/T			400.000	8,064	20.160	8,064	9,478		288		(1,300)		(1,300)		L	12/29/2016
461202103	INTUIT INC			270.000	42,601	157.780	42,601	31,344		371		11,377		11,377		L	12/29/2016
46120E602	INTUITIVE SURGICAL INC			122.000	44,523	364.940	44,523	26,319				18,328		18,328		L	09/18/2017
G491BT108	INVESCO LTD		C	460.000	16,808	36.540	16,808	13,860		529		2,852		2,852		L	12/29/2016
46266C105	IQVIA HOLDINGS INC			160.000	15,664	97.900	15,664	15,228				436		436		L	11/15/2017
46284V101	IRON MOUNTAIN INC			280.000	10,564	37.730	10,564	9,099	165	462		1,470		1,470		L	12/29/2016
465741106	ITRON INC			1,185.000	80,817	68.200	80,817	74,982				6,340		6,340		L	12/02/2016
466313103	JABIL CIRCUIT INC			2,968.000	77,910	26.250	77,910	60,872		950		7,657		7,657		L	12/02/2016
469814107	JACOBS ENGINEERING GROUP INC			140.000	9,234	65.960	9,234	8,019		84		1,254		1,254		L	12/29/2016
445658107	JB HUNT TRANSPORT SERVICES INC			90.000	10,348	114.980	10,348	8,762		83		1,612		1,612		L	12/29/2016
477143101	JETBLUE AIRWAYS CORP			2,595.000	57,972	22.340	57,972	54,532				(208)		(208)		L	12/02/2016
832696405	JM SMUCKER CO/THE			120.000	14,909	124.240	14,909	15,418		352		(417)		(417)		L	06/19/2017
478160104	JOHNSON & JOHNSON			2,960.000	413,571	139.720	413,571	343,195		9,794		72,227		72,227		L	12/29/2016
G51502105	JOHNSON CONTROLS INTERNATIONAL		C	1,050.000	40,016	38.110	40,016	43,592	278	630		(3,234)		(3,234)		L	12/29/2016
46625H100	JPMORGAN CHASE & CO			3,820.000	408,511	106.940	408,511	326,151		7,793		78,883		78,883		L	12/29/2016
48203R104	JUNIPER NETWORKS INC			420.000	11,970	28.500	11,970	11,882		168		101		101		L	12/29/2016
485170302	KANSAS CITY SOUTHERN			110.000	11,574	105.220	11,574	9,275	40	112		2,241		2,241		L	12/29/2016
48242W106	KBR INC			1,334.000	26,453	19.830	26,453	19,934	120	182		6,520		6,520		L	06/07/2017
487836108	KELLOGG CO			280.000	19,034	67.980	19,034	20,697		594		(1,604)		(1,604)		L	12/29/2016
493267108	KEYCORP			1,110.000	22,389	20.170	22,389	20,013		422		2,109		2,109		L	12/29/2016
494368103	KIMBERLY-CLARK CORP			380.000	45,851	120.660	45,851	43,716	417	1,078		2,414		2,414		L	09/18/2017
49446R109	KIMCO REALTY CORP			410.000	7,442	18.150	7,442	10,195	115	332		(2,874)		(2,874)		L	12/29/2016
49456B101	KINDER MORGAN INC/DE			2,200.000	39,754	18.070	39,754	45,837		1,100		(5,808)		(5,808)		L	12/29/2016
497266106	KIRBY CORP			577.000	38,544	66.800	38,544	37,591				173		173		L	12/02/2016
482480100	KLA-TENCOR CORP			170.000	17,862	105.070	17,862	13,592		373		4,274		4,274		L	06/19/2017
499049104	KNIGHT-SWIFT TRANSPORTATION HO			1,128.000	49,316	43.720	49,316	40,277		77		9,039		9,039		L	09/11/2017
500255104	KOHL'S CORP			190.000	10,304	54.230	10,304	9,444		429		922		922		L	12/29/2016
500754106	KRAFT HEINZ CO/THE			660.000	51,322	77.760	51,322	58,129		1,617		(6,310)		(6,310)		L	12/29/2016
50077C106	KRATON CORP			2,990.000	144,028	48.170	144,028	92,843				58,873		58,873		L	12/02/2016
501044101	KROGER CO/THE			1,040.000	28,548	27.450	28,548	36,124		510		(7,342)		(7,342)		L	12/29/2016
501797104	L BRANDS INC			270.000	16,259	60.220	16,259	17,865		648		(1,517)		(1,517)		L	12/29/2016
502413107	L3 TECHNOLOGIES INC			85.000	16,817	197.850	16,817	13,105		240		3,730		3,730		L	12/29/2016
50540R409	LABORATORY CORP OF AMERICA HOL			110.000	17,546	159.510	17,546	14,069				3,424		3,424		L	12/29/2016
512807108	LAM RESEARCH CORP			177.000	32,580	184.070	32,580	19,167	102	234		13,583		13,583		L	12/29/2016
524660107	LEGGETT & PLATT INC			150.000	7,160	47.730	7,160	7,452	54	159		(173)		(173)		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			240.000	15,178	63.240	15,178	10,170		38		5,086		5,086		L	12/29/2016
527288104	LEUCADIA NATIONAL CORP			2,733.000	72,397	26.490	72,397	61,897		940		8,855		8,855		L	12/02/2016
534187109	LINCOLN NATIONAL CORP			250.000	19,218	76.870	19,218	16,458		290		2,650		2,650		L	12/29/2016
535919500	LIONS GATE ENTERTAINMENT CORP		A	2,028.000	64,369	31.740	64,369	50,399				11,891		11,891		L	08/07/2017
501889208	LKQ CORP			340.000	13,828	40.670	13,828	10,494				3,407		3,407		L	12/29/2016
539830109	LOCKHEED MARTIN CORP			270.000	86,684	321.050	86,684	67,877		2,051		18,807		18,807		L	09/18/2017
540424108	LOEWS CORP			310.000	15,509	50.030	15,509	14,594		78		992		992		L	12/29/2016
546347105	LOUISIANA-PACIFIC CORP			1,187.000	31,171	26.260	31,171	23,292				8,701		8,701		L	12/02/2016
548661107	LOWE'S COS INC			920.000	85,505	92.940	85,505	65,787		1,398		20,074		20,074		L	12/29/2016
50212V100	LPL FINANCIAL HOLDINGS INC			879.000	50,226	57.140	50,226	39,955		582		13,285		13,285		L	10/27/2017
50216C108	LSI INDUSTRIES INC			2,353.000	16,189	6.880	16,189	22,362		471		(6,730)		(6,730)		L	12/02/2016
N53745100	LYONDELLBASELL INDUSTRIES NV		C	350.000	38,612	110.320	38,612	30,044		1,243		8,589		8,589		L	12/29/2016
55261F104	M&T BANK CORP			160.000	27,358	170.990	27,358	24,879		503		2,286		2,286		L	12/29/2016
554382101	MACERICH CO/THE			130.000	8,538	65.680	8,538	9,056		373		(671)		(671)		L	12/29/2016
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL			2,469.000	80,341	32.540	80,341	95,093				(14,751)		(14,751)		L	05/10/2017
55608B105	MACQUARIE INFRASTRUCTURE CORP			1,521.000	97,648	64.200	97,648	108,126		2,670		(10,478)		(10,478)		L	08/14/2017
55616P104	MACY'S INC			350.000	8,817	25.190	8,817	12,589	132	396		(3,717)		(3,717)		L	12/29/2016
565849106	MARATHON OIL CORP			960.000	16,253	16.930	16,253	16,814		192		(365)		(365)		L	12/29/2016
56585A102	MARATHON PETROLEUM CORP			540.000	35,629	65.980	35,629	27,110		821		8,440		8,440		L	12/29/2016
567908108	MARINEMAX INC			943.000	17,823	18.900	17,823	17,884				(424)		(424)		L	12/02/2016
571903202	MARRIOTT INTERNATIONAL INC/MD			340.000	46,148	135.730	46,148	28,329		449		18,037		18,037		L	12/29/2016
571748102	MARSH & MCLENNAN COS INC			580.000	47,206	81.390	47,206	39,324		829		8,004		8,004		L	12/29/2016
573284106	MARTIN MARIETTA MATERIALS INC			293.000	64,765	221.040	64,765	64,985		498		281		281		L	12/01/2017
574599106	MASCO CORP			360.000	15,818	43.940	15,818	11,485		146		4,435		4,435		L	12/29/2016
576323109	MASTEC INC			2,891.000	141,514	48.950	141,514	107,939				30,934		30,934		L	12/02/2016
57636Q104	MASTERCARD INC			1,020.000	154,387	151.360	154,387	105,744		898		49,072		49,072		L	12/29/2016
577081102	MATTEL INC			380.000	5,844	15.380	5,844	10,465		346		(4,625)		(4,625)		L	12/29/2016
57772K101	MAXIM INTEGRATED PRODUCTS INC			1,146.000	59,913	52.280	59,913	43,374		1,581		15,712		15,712		L	12/02/2016
579780206	MCCORMICK & CO INC/MD			130.000	13,248	101.910	13,248	12,180	68	183		1,115		1,115		L	12/29/2016
580135101	MCDONALD'S CORP			876.000	150,777	172.120	150,777	107,943		3,355		44,150		44,150		L	12/29/2016
58155Q103	MCKESSON CORP			230.000	35,869	155.950	35,869	32,767	92	207		3,565		3,565		L	12/29/2016
G5960L103	MEDTRONIC PLC		C	1,500.000	121,125	80.750	121,125	107,541	690	1,620		14,280		14,280		L	12/29/2016
58933Y105	MERCK & CO INC			3,030.000	170,498	56.270	170,498	179,321	1,526	4,272		(7,878)		(7,878)		L	12/29/2016
59001K100	MERITOR INC			3,182.000	74,650	23.460	74,650	40,083				35,129		35,129		L	12/02/2016
59156R108	METLIFE INC			1,190.000	60,166	50.560	60,166	57,097		1,904		2,831		2,831		L	12/29/2016
592688105	METTLER-TOLEDO INTERNATIONAL I			27.000	16,727	619.520	16,727	11,477				5,297		5,297		L	03/20/2017
552953101	MGM RESORTS INTERNATIONAL			480.000	16,027	33.390	16,027	15,624		46		403		403		L	09/18/2017
G60754101	MICHAEL KORS HOLDINGS LTD		C	170.000	10,702	62.950	10,702	7,279				3,395		3,395		L	12/29/2016
595017104	MICROCHIP TECHNOLOGY INC			260.000	22,849	87.880	22,849	17,261		358		5,718		5,718		L	12/29/2016
595112103	MICRON TECHNOLOGY INC			1,240.000	50,989	41.120	50,989	28,288				23,136		23,136		L	09/18/2017
594918104	MICROSOFT CORP			8,510.000	727,945	85.540	727,945	536,379		13,480		198,561		198,561		L	06/19/2017
59522J103	MID-AMERICA APARTMENT COMMUNIT			130.000	13,073	100.560	13,073	12,618		452		343		343		L	12/29/2016
607828100	MODINE MANUFACTURING CO			1,525.000	30,805	20.200	30,805	20,920				8,083		8,083		L	12/02/2016
608190104	MOHAWK INDUSTRIES INC			67.000	18,485	275.900	18,485	13,744				4,854		4,854		L	06/19/2017
60871R209	MOLSON COORS BREWING CO			200.000	16,414	82.070	16,414	19,571		328		(3,048)		(3,048)		L	12/29/2016
609207105	MONDELEZ INTERNATIONAL			1,690.000	72,332	42.800	72,332	75,725	372	1,014		(2,586)		(2,586)		L	12/29/2016
609839105	MONOLITHIC POWER SYSTEMS			1,135.000	127,529	112.360	127,529	86,736	227	908		34,538		34,538		L	12/02/2016
61166W101	MONSANTO CO			480.000	56,054	116.780	56,054	50,645		1,037		5,554		5,554		L	12/29/2016
61174X109	MONSTER BEVERAGE CORP			460.000	29,113	63.290	29,113	20,720				8,717		8,717		L	12/29/2016
615369105	MOODY'S CORP			180.000	26,570	147.610	26,570	17,047		274		9,601		9,601		L	12/29/2016
617446448	MORGAN STANLEY			1,560.000	81,853	52.470	81,853	65,483		1,404		15,943		15,943		L	12/29/2016
61945C103	MOSAIC CO/THE			400.000	10,264	25.660	10,264	11,638		240		(1,468)		(1,468)		L	12/29/2016
620076307	MOTOROLA SOLUTIONS INC			180.000	16,261	90.340	16,261	14,902	99	254		1,341		1,341		L	12/29/2016
55345K103	MRC GLOBAL INC			1,720.000	29,102	16.920	29,102	35,659				(5,745)		(5,745)		L	12/02/2016
N59465109	MYLAN NV		C	560.000	23,694	42.310	23,694	21,167				2,236		2,236		L	12/19/2017
62855J104	MYRIAD GENETICS INC			1,963.000	67,419	34.345	67,419	32,915				34,696		34,696		L	12/23/2016
631103108	NASDAQ INC			130.000	9,988	76.830	9,988	8,740		190		1,262		1,262		L	12/29/2016
637071101	NATIONAL OILWELL VARCO INC			440.000	15,849	36.020	15,849	16,643		88		(625)		(625)		L	12/29/2016
63938C108	NAVIENT CORP			320.000	4,262	13.320	4,262	5,231		205		(995)		(995)		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	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
Y62132108	NAVIGATOR HOLDINGS LTD		C	1,704.000	16,784	9.850	16,784	17,918				(1,133)		(1,133)		L	09/12/2017
64110D104	NETAPP INC			310.000	17,149	55.320	17,149	11,037		242		6,216		6,216		L	12/29/2016
64110L106	NETFLIX INC			476.000	91,373	191.960	91,373	59,649				32,138		32,138		L	12/29/2016
651229106	NEWELL BRANDS INC			560.000	17,304	30.900	17,304	25,291		493		(7,700)		(7,700)		L	12/29/2016
651290108	NEWFIELD EXPLORATION CO			230.000	7,252	31.530	7,252	9,470				(2,063)		(2,063)		L	12/29/2016
651639106	NEWMONT MINING CORP			610.000	22,887	37.520	22,887	21,115		153		2,105		2,105		L	12/29/2016
65249B109	NEWS CORP			350.000	5,674	16.210	5,674	4,066		70		1,663		1,663		L	12/29/2016
65339F101	NEXTERA ENERGY INC			520.000	81,219	156.190	81,219	63,195		1,955		18,161		18,161		L	06/19/2017
G6518L108	NIELSEN HOLDINGS PLC		C	380.000	13,832	36.400	13,832	15,991		505		(2,109)		(2,109)		L	12/29/2016
654106103	NIKE INC			1,460.000	91,323	62.550	91,323	74,636	308	788		17,111		17,111		L	12/29/2016
65473P105	NISOURCE INC			250.000	6,418	25.670	6,418	5,546		175		883		883		L	12/29/2016
655044105	NOBLE ENERGY INC			500.000	14,570	29.140	14,570	19,147		200		(4,460)		(4,460)		L	12/29/2016
655664100	NORDSTROM INC			140.000	6,633	47.380	6,633	6,735		207		(77)		(77)		L	12/29/2016
655844108	NORFOLK SOUTHERN CORP			310.000	44,919	144.900	44,919	33,586		744		11,304		11,304		L	06/19/2017
665859104	NORTHERN TRUST CORP			240.000	23,974	99.890	23,974	21,216	105	283		2,602		2,602		L	12/29/2016
666807102	NORTHROP GRUMMAN CORP			188.000	57,699	306.910	57,699	43,856		749		13,815		13,815		L	12/29/2016
G66721104	NORWEGIAN CRUISE LINE HOLDINGS		C	170.000	9,053	53.250	9,053	9,456				(404)		(404)		L	12/19/2017
629377508	NRG ENERGY INC			320.000	9,114	28.480	9,114	3,997		38		5,190		5,190		L	12/29/2016
67020Y100	NUANCE COMMUNICATIONS INC			4,466.000	73,019	16.350	73,019	69,079				6,638		6,638		L	12/21/2016
670346105	NUCOR CORP			350.000	22,253	63.580	22,253	21,183	133	396		1,421		1,421		L	12/29/2016
67066G104	NVIDIA CORP			668.000	129,258	193.500	129,258	72,338		365		56,562		56,562		L	09/18/2017
674599105	OCCIDENTAL PETROLEUM CORP			850.000	62,611	73.660	62,611	60,697	685	1,947		2,066		2,066		L	12/29/2016
681919106	OMNICOM GROUP INC			260.000	18,936	72.830	18,936	22,312	168	429		(3,193)		(3,193)		L	12/29/2016
682189105	ON SEMICONDUCTOR CORP			2,759.000	57,773	20.940	57,773	30,655				22,569		22,569		L	12/02/2016
682680103	ONEOK INC			430.000	22,984	53.450	22,984	24,607		814		(1,536)		(1,536)		L	09/18/2017
68389X105	ORACLE CORP			3,390.000	160,279	47.280	160,279	131,749		2,436		29,832		29,832		L	09/18/2017
67103H107	O'REILLY AUTOMOTIVE INC			92.000	22,130	240.540	22,130	25,880				(3,455)		(3,455)		L	05/09/2017
693718108	PACCAR INC			400.000	28,432	71.080	28,432	25,801	492	396		2,872		2,872		L	12/29/2016
69404D108	PACIFIC BIOSCIENCES OF CALIFOR			3,641.000	9,612	2.640	9,612	11,289				(1,676)		(1,676)		L	06/15/2017
695156109	PACKAGING CORP OF AMERICA			100.000	12,055	120.550	12,055	11,704	63			351		351		L	09/18/2017
695263103	PACWEST BANCORP			413.000	20,815	50.400	20,815	21,416		826		(1,669)		(1,669)		L	12/02/2016
701094104	PARKER-HANNIFIN CORP			141.000	28,141	199.580	28,141	19,917		366		8,216		8,216		L	03/20/2017
704326107	PAYCHEX INC			370.000	25,190	68.080	25,190	22,714		710		2,664		2,664		L	12/29/2016
70450Y103	PAYPAL HOLDINGS INC			1,250.000	92,025	73.620	92,025	49,920				42,688		42,688		L	12/29/2016
G7S00T104	PENTAIR PLC		C	190.000	13,418	70.620	13,418	10,722		262		2,765		2,765		L	12/29/2016
713448108	PEPSICO INC			1,560.000	187,075	119.920	187,075	163,858	1,360	3,639		23,640		23,640		L	12/29/2016
714046109	PERKINELMER INC			120.000	8,774	73.120	8,774	6,270		34		2,516		2,516		L	12/29/2016
G97822103	PERRIGO CO PLC		C	140.000	12,202	87.160	12,202	11,606		72		550		550		L	12/29/2016
717081103	PFIZER INC			6,700.000	242,674	36.220	242,674	217,956		8,576		25,058		25,058		L	12/29/2016
69331C108	PG&E CORP			580.000	26,001	44.830	26,001	35,353		899		(9,245)		(9,245)		L	12/29/2016
718172109	PHILIP MORRIS INTERNATIONAL IN			1,700.000	179,605	105.650	179,605	157,221	1,819	5,303		22,910		22,910		L	12/29/2016
718546104	PHILLIPS 66			480.000	48,552	101.150	48,552	41,557		1,310		7,075		7,075		L	12/29/2016
723787107	PIONEER NATURAL RESOURCES CO			186.000	32,150	172.850	32,150	33,561		14		(1,156)		(1,156)		L	03/20/2017
72703H101	PLANET FITNESS INC			1,246.000	43,149	34.630	43,149	25,221				17,927		17,927		L	01/03/2017
72766Q105	PLATFORM SPECIALTY PRODUCTS CO			1,520.000	15,078	9.920	15,078	15,715				(637)		(637)		L	01/09/2017
693475105	PNC FINANCIAL SERVICES GROUP I			520.000	75,031	144.290	75,031	60,247		1,341		14,142		14,142		L	06/19/2017
733174700	POPULAR INC		C	1,537.000	54,548	35.490	54,548	63,542	440	1,245		(12,803)		(12,803)		L	12/02/2016
693506107	PPG INDUSTRIES INC			280.000	32,710	116.820	32,710	26,553		476		6,177		6,177		L	12/29/2016
69351T106	PPL CORP			750.000	23,213	30.950	23,213	25,681	296	889		(2,325)		(2,325)		L	12/29/2016
69354N106	PRA GROUP INC			713.000	23,672	33.200	23,672	25,160				(1,489)		(1,489)		L	12/04/2017
74005P104	PRAXAIR INC			310.000	47,951	154.680	47,951	36,624		961		11,430		11,430		L	06/19/2017
741503403	PRICELINE GROUP INC/THE			53.000	92,100	1,737.740	92,100	78,594				14,034		14,034		L	06/19/2017
74251V102	PRINCIPAL FINANCIAL GROUP INC			310.000	21,874	70.560	21,874	17,898		580		3,937		3,937		L	12/29/2016
742718109	PROCTER & GAMBLE CO/THE			2,800.000	257,264	91.880	257,264	236,226		7,667		21,840		21,840		L	12/29/2016
743315103	PROGRESSIVE CORP/THE			620.000	34,918	56.320	34,918	22,017		422		12,908		12,908		L	12/29/2016
74340W103	PROLOGIS INC			610.000	39,351	64.510	39,351	31,902		1,074		7,149		7,149		L	12/29/2016
744320102	PRUDENTIAL FINANCIAL INC			460.000	52,891	114.980	52,891	47,726		1,380		5,023		5,023		L	12/29/2016
744573106	PUBLIC SERVICE ENTERPRISE GROU			580.000	29,870	51.500	29,870	25,519		998		4,420		4,420		L	12/29/2016
74460D109	PUBLIC STORAGE			163.000	34,067	209.000	34,067	35,991		1,312		(2,281)		(2,281)		L	09/18/2017

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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	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			240.000	7,980	33.250	7,980	4,455	22	65		3,569		3,569		L	12/29/2016
693656100	PVH CORP			80.000	10,977	137.210	10,977	7,256		13		3,758		3,758		L	12/29/2016
N72482123	QIAGEN NV		C	1,420.000	43,921	30.930	43,921	38,737				4,311		4,311		L	12/02/2016
74736K101	QORVO INC			2,028.000	135,065	66.600	135,065	103,195				28,128		28,128		L	12/29/2016
747525103	QUALCOMM INC			1,630.000	104,353	64.020	104,353	107,326		3,651		(1,923)		(1,923)		L	12/29/2016
74762E102	QUANTA SERVICES INC			160.000	6,258	39.110	6,258	5,522				682		682		L	12/29/2016
74834L100	QUEST DIAGNOSTICS INC			150.000	14,774	98.490	14,774	13,766		270		989		989		L	12/29/2016
74837P108	QUICKLOGIC CORP			16,379.000	28,499	1.740	28,499	24,396				4,104		4,104		L	01/31/2017
751212101	RALPH LAUREN CORP			60.000	6,221	103.690	6,221	5,445	30	90		802		802		L	12/29/2016
75281A109	RANGE RESOURCES CORP			220.000	3,753	17.060	3,753	7,483		18		(3,806)		(3,806)		L	12/29/2016
753422104	RAPID7 INC			672.000	12,540	18.660	12,540	10,125				2,415		2,415		L	08/02/2017
754730109	RAYMOND JAMES FINANCIAL INC			872.000	77,870	89.300	77,870	64,309		734		16,262		16,262		L	12/02/2016
755111507	RAYTHEON CO			314.000	58,985	187.850	58,985	45,099		966		14,184		14,184		L	06/19/2017
756109104	REALTY INCOME CORP			300.000	17,106	57.020	17,106	17,045	64	697		(138)		(138)		L	12/29/2016
756577102	RED HAT INC			200.000	24,020	120.100	24,020	14,033				10,080		10,080		L	12/29/2016
758849103	REGENCY CENTERS CORP			130.000	8,993	69.180	8,993	8,623		191		371		371		L	03/20/2017
75886F107	REGENERON PHARMACEUTICALS INC			84.000	31,581	375.960	31,581	31,610				634		634		L	09/18/2017
7591EP100	REGIONS FINANCIAL CORP			1,100.000	19,008	17.280	19,008	15,631	99	248		3,212		3,212		L	12/29/2016
760759100	REPUBLIC SERVICES INC			260.000	17,579	67.610	17,579	14,858	90	256		2,746		2,746		L	12/29/2016
761152107	RESMED INC			150.000	12,704	84.690	12,704	11,964		53		739		739		L	09/18/2017
770323103	ROBERT HALF INTERNATIONAL INC			150.000	8,331	55.540	8,331	7,317		144		1,014		1,014		L	12/29/2016
773903109	ROCKWELL AUTOMATION INC			139.000	27,293	196.350	27,293	18,917		425		8,397		8,397		L	12/29/2016
774341101	ROCKWELL COLLINS INC			180.000	24,412	135.620	24,412	17,577		218		6,958		6,958		L	12/29/2016
775133101	ROGERS CORP			867.000	140,385	161.920	140,385	63,098				73,790		73,790		L	12/02/2016
776696106	ROPER TECHNOLOGIES INC			108.000	27,972	259.000	27,972	20,271		145		7,731		7,731		L	03/20/2017
778296103	ROSS STORES INC			430.000	34,508	80.250	34,508	28,553		278		6,300		6,300		L	12/29/2016
V7780T103	ROYAL CARIBBEAN CRUISES LTD		C	190.000	22,663	119.280	22,663	15,741	114	296		7,076		7,076		L	12/29/2016
78409V104	S&P GLOBAL INC			278.000	47,093	169.400	47,093	30,751		448		16,781		16,781		L	06/19/2017
79466L302	SALESFORCE.COM INC			760.000	77,695	102.230	77,695	54,028				24,337		24,337		L	06/19/2017
800677106	SANGAMO THERAPEUTICS INC			1,175.000	19,270	16.400	19,270	3,715				15,686		15,686		L	12/02/2016
78410G104	SBA COMMUNICATIONS CORP			130.000	21,237	163.360	21,237	19,617				1,620		1,620		L	09/18/2017
80589M102	SCANA CORP			180.000	7,160	39.780	7,160	13,208	110	331		(6,030)		(6,030)		L	12/29/2016
806857108	SCHLUMBERGER LTD		C	1,520.000	102,433	67.390	102,433	127,552	815	2,266		(24,969)		(24,969)		L	06/19/2017
811065101	SCRIPPS NETWORKS INTERACTIVE I			110.000	9,392	85.380	9,392	7,911		132		1,541		1,541		L	12/29/2016
G7945M107	SEAGATE TECHNOLOGY PLC		C	330.000	13,807	41.840	13,807	12,558	214	499		1,211		1,211		L	12/29/2016
81211K100	SEALED AIR CORP			220.000	10,846	49.300	10,846	9,996		141		871		871		L	12/29/2016
816851109	SEMPRA ENERGY			280.000	29,938	106.920	29,938	28,640	230	666		1,418		1,418		L	09/18/2017
816850101	SEMTECH CORP			1,695.000	57,969	34.200	57,969	57,070				38		38		L	08/10/2017
824348106	SHERWIN-WILLIAMS CO/THE			88.000	36,084	410.040	36,084	24,310		286		11,904		11,904		L	03/20/2017
82669G104	SIGNATURE BANK/NEW YORK NY			547.000	75,081	137.260	75,081	74,718				430		430		L	12/02/2016
G81276100	SIGNET JEWELERS LTD		C	70.000	3,959	56.550	3,959	6,561		83		(2,640)		(2,640)		L	12/29/2016
826919102	SILICON LABORATORIES INC			335.000	29,581	88.300	29,581	21,250				7,806		7,806		L	12/02/2016
828806109	SIMON PROPERTY GROUP INC			340.000	58,392	171.740	58,392	59,718		2,396		(1,827)		(1,827)		L	03/20/2017
83088M102	SKYWORKS SOLUTIONS INC			1,317.000	125,049	94.950	125,049	97,070		1,580		26,722		26,722		L	12/29/2016
78440X101	SL GREEN REALTY CORP			110.000	11,102	100.930	11,102	11,620	89	256		(728)		(728)		L	12/29/2016
78454L100	SM ENERGY CO			1,679.000	37,072	22.080	37,072	44,697		149		(7,625)		(7,625)		L	01/31/2017
833034101	SNAP-ON INC			60.000	10,458	174.300	10,458	10,307		174		177		177		L	03/20/2017
842587107	SOUTHERN CO/THE			1,110.000	53,380	48.090	53,380	54,688		2,553		(1,221)		(1,221)		L	12/29/2016
844741108	SOUTHWEST AIRLINES CO			610.000	39,925	65.450	39,925	30,673	89	214		9,522		9,522		L	12/29/2016
854502101	STANLEY BLACK & DECKER INC			160.000	27,150	169.690	27,150	18,679		377		8,533		8,533		L	12/29/2016
855244109	STARBUCKS CORP			1,590.000	91,314	57.430	91,314	89,683		1,670		3,037		3,037		L	12/29/2016
857477103	STATE STREET CORP			410.000	40,020	97.610	40,020	31,708	172	484		8,155		8,155		L	12/29/2016
858119100	STEEL DYNAMICS INC			598.000	25,792	43.130	25,792	21,868	93	362		4,515		4,515		L	12/02/2016
858912108	STERICYCLE INC			90.000	6,119	67.990	6,119	6,925				(815)		(815)		L	12/29/2016
G84720104	STERIS PLC		C	562.000	49,158	87.470	49,158	36,592		663		11,285		11,285		L	12/02/2016
863667101	STRYKER CORP			350.000	54,194	154.840	54,194	42,674	165	434		11,788		11,788		L	12/29/2016
867914103	SUNTRUST BANKS INC			550.000	35,525	64.590	35,525	29,975		726		5,357		5,357		L	12/29/2016
871503108	SYMANTEC CORP			690.000	19,361	28.060	19,361	16,653		207		2,877		2,877		L	12/29/2016
87165B103	SYNCHRONY FINANCIAL			840.000	32,432	38.610	32,432	30,260		470		1,966		1,966		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
871607107	SYNOPSYS INC			150.000	12,786	85.240	12,786	10,850				1,936		1,936		L	03/20/2017
871829107	SYSCO CORP			540.000	32,794	60.730	32,794	30,251		713		2,894		2,894		L	12/29/2016
74144T108	T ROWE PRICE GROUP INC			270.000	28,331	104.930	28,331	20,403		627		8,011		8,011		L	12/29/2016
87403A107	TAILORED BRANDS INC			2,838.000	61,954	21.830	61,954	47,956		1,738		5,300		5,300		L	03/10/2017
875372203	TANDEM DIABETES CARE INC			1,176.000	2,775	2.360	2,775	9,346				1,145	7,716	(6,571)		L	11/17/2017
876030107	TAPESTRY INC			320.000	14,154	44.230	14,154	11,179	108			2,975		2,975		L	10/31/2017
87612E106	TARGET CORP			610.000	39,803	65.250	39,803	44,363		1,488		(4,258)		(4,258)		L	12/29/2016
H84989104	TE CONNECTIVITY LTD		C	390.000	37,066	95.040	37,066	27,262		612		10,046		10,046		L	12/29/2016
G87110105	TECHNIPFMC PLC		C	1,070.000	33,502	31.310	33,502	31,818		139		1,684		1,684		L	06/15/2017
882508104	TEXAS INSTRUMENTS INC			1,090.000	113,840	104.440	113,840	80,873		2,311		34,302		34,302		L	12/29/2016
883203101	TEXTRON INC			310.000	17,543	56.590	17,543	15,009	6	19		2,489		2,489		L	12/29/2016
883556102	THERMO FISHER SCIENTIFIC INC			440.000	83,547	189.880	83,547	63,072	71	191		20,660		20,660		L	09/18/2017
886547108	TIFFANY & CO			110.000	11,435	103.950	11,435	8,468	65	160		2,917		2,917		L	12/29/2016
887317303	TIME WARNER INC			860.000	78,664	91.470	78,664	82,981		1,377		(4,380)		(4,380)		L	12/29/2016
88870P106	TIVO CORP			9,127.000	142,381	15.600	142,381	179,639		6,571		(48,373)		(48,373)		L	12/02/2016
872540109	TJX COS INC/THE			700.000	53,522	76.460	53,522	53,034		838		931		931		L	12/29/2016
891906109	TOTAL SYSTEM SERVICES INC			190.000	15,027	79.090	15,027	9,382	25	63		5,711		5,711		L	12/29/2016
892356106	TRACTOR SUPPLY CO			140.000	10,465	74.750	10,465	10,606		147		(148)		(148)		L	12/29/2016
893641100	TRANSDIGM GROUP INC			52.000	14,280	274.620	14,280	13,005		1,144		1,343		1,343		L	03/20/2017
89417E109	TRAVELERS COS INC/THE			300.000	40,692	135.640	40,692	36,741		878		3,966		3,966		L	12/29/2016
89531P105	TREX CO INC			693.000	75,114	108.390	75,114	47,125				30,485		30,485		L	12/02/2016
896945201	TRIPADVISOR INC			130.000	4,480	34.460	4,480	6,077				(1,548)		(1,548)		L	12/29/2016
Q9235V101	TRONOX LTD		C	3,657.000	75,005	20.510	75,005	39,748		658		37,301		37,301		L	12/02/2016
901109108	TUTOR PERINI CORP			3,555.000	90,119	25.350	90,119	91,416				(7,276)		(7,276)		L	08/07/2017
90130A200	TWENTY-FIRST CENTURY FOX INC			500.000	17,060	34.120	17,060	13,767		180		3,435		3,435		L	12/29/2016
90130A101	TWENTY-FIRST CENTURY FOX INC			1,200.000	41,436	34.530	41,436	33,974		432		7,788		7,788		L	12/29/2016
902494103	TYSON FOODS INC			330.000	26,753	81.070	26,753	20,537		322		6,399		6,399		L	12/29/2016
902653104	UDR INC			280.000	10,786	38.520	10,786	10,049		343		571		571		L	12/29/2016
90384S303	ULTA BEAUTY INC			62.000	13,867	223.660	13,867	15,947				(2,003)		(2,003)		L	03/20/2017
904311206	UNDER ARMOUR INC			50.000	666	13.320	666	707				(41)		(41)		L	12/19/2017
904311107	UNDER ARMOUR INC			220.000	3,175	14.430	3,175	6,453				(3,216)		(3,216)		L	12/29/2016
907818108	UNION PACIFIC CORP			860.000	115,326	134.100	115,326	89,579		2,199		26,161		26,161		L	12/29/2016
910047109	UNITED CONTINENTAL HOLDINGS IN			4,658.000	313,949	67.400	313,949	324,119				(25,526)		(25,526)		L	12/02/2016
911312106	UNITED PARCEL SERVICE INC			750.000	89,363	119.150	89,363	86,174		2,473		3,424		3,424		L	06/19/2017
911363109	UNITED RENTALS INC			90.000	15,472	171.910	15,472	9,546				5,970		5,970		L	12/29/2016
913017109	UNITED TECHNOLOGIES CORP			810.000	103,332	127.570	103,332	89,276		2,203		14,540		14,540		L	12/29/2016
91324P102	UNITEDHEALTH GROUP INC			1,064.000	234,569	220.460	234,569	171,684		3,009		63,403		63,403		L	05/09/2017
91347P105	UNIVERSAL DISPLAY CORP			681.000	117,575	172.650	117,575	36,733		88		79,234		79,234		L	12/02/2016
913483103	UNIVERSAL ELECTRONICS INC			1,275.000	60,244	47.250	60,244	71,218				(11,381)		(11,381)		L	11/06/2017
913903100	UNIVERSAL HEALTH SERVICES INC			100.000	11,335	113.350	11,335	10,673		40		697		697		L	12/29/2016
91529Y106	UNUM GROUP			260.000	14,271	54.890	14,271	11,385		224		2,850		2,850		L	12/29/2016
902973304	US BANCORP			1,790.000	95,908	53.580	95,908	91,748	537	1,539		3,956		3,956		L	12/29/2016
91913Y100	VALERO ENERGY CORP			490.000	45,036	91.910	45,036	33,520		1,372		11,559		11,559		L	12/29/2016
92220P105	VARIAN MEDICAL SYSTEMS INC			110.000	12,227	111.150	12,227	8,782				3,661		3,661		L	12/29/2016
922417100	VEECO INSTRUMENTS INC			4,036.000	59,935	14.850	59,935	108,637				(56,908)		(56,908)		L	12/05/2017
92276F100	VENTAS INC			420.000	25,204	60.010	25,204	25,920	332	977		(1,054)		(1,054)		L	12/29/2016
92343E102	VERISIGN INC			100.000	11,444	114.440	11,444	7,621				3,837		3,837		L	12/29/2016
92345Y106	VERISK ANALYTICS INC			170.000	16,320	96.000	16,320	13,906				2,521		2,521		L	12/29/2016
92343V104	VERIZON COMMUNICATIONS INC			4,520.000	239,244	52.930	239,244	243,359		10,498		(2,034)		(2,034)		L	12/29/2016
92532F100	VERTEX PHARMACEUTICALS INC			280.000	41,961	149.860	41,961	21,598				20,536		20,536		L	09/18/2017
918204108	VF CORP			370.000	27,380	74.000	27,380	19,865		636		7,641		7,641		L	12/29/2016
92553P201	VIACOM INC			400.000	12,324	30.810	12,324	14,149	80	240		(1,716)		(1,716)		L	12/29/2016
92826C839	VISA INC			2,000.000	228,040	114.020	228,040	157,197		1,380		72,000		72,000		L	12/29/2016
928377100	VISTA OUTDOOR INC			3,535.000	51,505	14.570	51,505	61,572				(10,067)		(10,067)		L	03/03/2017
929042109	VORNADO REALTY TRUST			200.000	15,636	78.180	15,636	16,729		524		(5,238)		(5,238)		L	12/29/2016
929160109	VULCAN MATERIALS CO			140.000	17,972	128.370	17,972	17,774		140		451		451		L	12/29/2016
92927K102	WABCO HOLDINGS INC			202.000	28,987	143.500	28,987	20,649				7,545		7,545		L	12/02/2016
931427108	WALGREENS BOOTS ALLIANCE INC			960.000	69,715	72.620	69,715	80,203		1,408		(9,787)		(9,787)		L	12/29/2016
931142103	WAL-MART STORES INC			1,620.000	159,975	98.750	159,975	112,430	887	2,479		48,001		48,001		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			1,660.000	178,467	107.510	178,467	172,748	1,529	1,209		6,080		6,080		L	12/29/2016
93627C101	WARRIOR MET COAL INC			793.000	19,944	25.150	19,944	12,884		8,969		7,060		7,060		L	06/15/2017
94106L109	WASTE MANAGEMENT INC			450.000	38,835	86.300	38,835	32,017		765		6,926		6,926		L	12/29/2016
941848103	WATERS CORP			88.000	17,001	193.190	17,001	12,101				4,917		4,917		L	12/29/2016
942622200	WATSCO INC			369.000	62,745	170.040	62,745	55,431		1,697		8,088		8,088		L	12/02/2016
94733A104	WEB.COM GROUP INC			711.000	15,500	21.800	15,500	11,121				462		462		L	12/02/2016
947890109	WEBSTER FINANCIAL CORP			814.000	45,714	56.160	45,714	41,424		753		2,101		2,101		L	08/10/2017
92939U106	WEC ENERGY GROUP INC			370.000	24,579	66.430	24,579	21,703		770		2,879		2,879		L	12/29/2016
949746101	WELLS FARGO & CO			4,900.000	297,283	60.670	297,283	267,464		7,546		27,244		27,244		L	12/29/2016
95040Q104	WELLTOWER INC			430.000	27,421	63.770	27,421	28,434		1,496		(1,359)		(1,359)		L	12/29/2016
958102105	WESTERN DIGITAL CORP			330.000	26,245	79.530	26,245	22,756	165	485		3,531		3,531		L	12/29/2016
959802109	WESTERN UNION CO/THE			480.000	9,125	19.010	9,125	10,480		336		(1,301)		(1,301)		L	12/29/2016
96145D105	WESTROCK CO			290.000	18,331	63.210	18,331	14,876		473		3,608		3,608		L	12/29/2016
962166104	WEYERHAEUSER CO			850.000	29,971	35.260	29,971	25,810		1,063		4,395		4,395		L	12/29/2016
963320106	WHIRLPOOL CORP			82.000	13,828	168.640	13,828	15,033		351		(1,070)		(1,070)		L	05/09/2017
969457100	WILLIAMS COS INC/THE			890.000	27,136	30.490	27,136	27,358		1,038		(344)		(344)		L	03/20/2017
G96629103	WILLIS TOWERS WATSON PLC		C	140.000	21,097	150.690	21,097	17,082	74	178		3,977		3,977		L	12/29/2016
084423102	WR BERKLEY CORP			641.000	45,928	71.650	45,928	39,975		994		3,295		3,295		L	12/02/2016
384802104	WW GRAINGER INC			55.000	12,994	236.250	12,994	12,586		260		424		424		L	12/29/2016
98310W108	WYNDHAM WORLDWIDE CORP			110.000	12,746	115.870	12,746	8,435		255		4,345		4,345		L	12/29/2016
983134107	WYNN RESORTS LTD			90.000	15,173	168.590	15,173	8,333		170		6,878		6,878		L	12/29/2016
98389B100	XCEL ENERGY INC			550.000	26,461	48.110	26,461	22,487	198	594		4,076		4,076		L	12/29/2016
984121608	XEROX CORP			150.000	4,373	29.150	4,373	3,691	38	113		617		617		L	12/29/2016
983919101	XILINX INC			290.000	19,552	67.420	19,552	17,556		400		2,045		2,045		L	12/29/2016
G98294104	XL GROUP LTD		C	300.000	10,548	35.160	10,548	11,242	66	198		(630)		(630)		L	12/29/2016
98421B100	XPERI CORP			2,127.000	51,899	24.400	51,899	78,609		1,532		(26,710)		(26,710)		L	03/03/2017
98419M100	XYLEM INC/NY			200.000	13,640	68.200	13,640	9,957		144		3,736		3,736		L	12/29/2016
988498101	YUM! BRANDS INC			380.000	31,012	81.610	31,012	24,235		456		6,946		6,946		L	12/29/2016
98956P102	ZIMMER BIOMET HOLDINGS INC			220.000	26,547	120.670	26,547	22,744	53	158		3,843		3,843		L	12/29/2016
989701107	ZIONS BANCORPORATION			240.000	12,199	50.830	12,199	10,258		106		1,870		1,870		L	12/29/2016
98978V103	ZOETIS INC			550.000	39,622	72.040	39,622	29,466		231		10,181		10,181		L	12/29/2016
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					33,187,597	XXX	33,187,597	28,045,975	29,026	489,564		5,117,718	41,509	5,076,210		XXX	XXX
Mutual Funds																	
411511306	HARBOR INTERNATIONAL-INST			61,052.338	4,122,254	67.520	4,122,254	3,591,790		243,372		520,773		520,773		L	12/29/2016
411511801	HARBOR INTL GROWTH-INST			266,457.631	4,212,695	15.810	4,212,695	3,260,193		46,862		949,873		949,873		L	12/29/2016
9299999 Subtotal - Mutual Funds					8,334,949	XXX	8,334,949	6,851,983		290,233		1,470,645		1,470,645		XXX	XXX
9799999 Total Common Stocks					41,522,546	XXX	41,522,546	34,897,958	29,026	779,798		6,588,364	41,509	6,546,855		XXX	XXX
9899999 Total Preferred and Common Stocks					41,522,546	XXX	41,522,546	34,897,958	29,026	779,798		6,588,364	41,509	6,546,855		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		12/28/2017	MORGAN STANLEY & CO INC, NY	X X X	500,255	549,000	3,271
912810FT0	U S TREASURY BOND 4.5% 2/15/36		07/05/2017	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	1,100,221	863,000	16,659
912810PX0	U S TREASURY BOND 4.5% 5/15/38		12/22/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	903,862	705,000	3,577
9128282B5	U S TREASURY NOTE 0.75% 8/15/19		09/28/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	2,557,815	2,591,000	2,264
912828WD8	U S TREASURY NOTE 1.25% 10/31/18		01/24/2017	MORGAN STANLEY & CO INC, NY	X X X	668,172	667,000	2,027
912828VF4	U S TREASURY NOTE 1.375% 5/31/20		12/22/2017	MORGAN STANLEY & CO INC, NY	X X X	1,162,927	1,179,000	1,158
9128282V1	U S TREASURY NOTE 1.375% 9/15/20		10/30/2017	BMO CAPITAL MARKETS CORP, CHICAGO	X X X	10,326,921	10,401,000	9,600
912828XU9	U S TREASURY NOTE 1.5% 6/15/20		08/30/2017	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	7,714,388	7,704,000	19,640
912828N48	U S TREASURY NOTE 1.75% 12/31/20		12/28/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	7,718,895	7,762,000	33,755
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		12/28/2017	RBS/EQUITY FINANCE, NEW YORK	X X X	5,514,139	5,581,000	14,998
9128283F5	U S TREASURY NOTE 2.25% 11/15/27		12/28/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	1,450,302	1,475,000	3,354
912828V98	U S TREASURY NOTE 2.25% 2/15/27		10/30/2017	NOMURA SECS, NEW YORK	X X X	2,877,486	2,892,000	16,559
912828U40	US TREASURY NOTE 1% 11/30/18		06/21/2017	FIFTH THIRD	X X X	3,386,301	3,400,000	2,044
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47		08/02/2017	FIRST UNION CAP MKTS, NEW YORK	X X X	2,142,241	2,044,794	3,976
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		05/04/2017	NOMURA SECS, NEW YORK	X X X	1,666,168	1,570,005	2,966
36182UZ83	GNMA POOL #0AJ0767 3.5% 8/15/45		08/02/2017	CREDIT SUISSE, NEW YORK (CSUS)	X X X	405,821	386,899	752
0599999 Subtotal - Bonds - U.S. Governments						50,095,916	49,770,698	136,599
Bonds - U.S. Special Revenue, Special Assessment								
31335AWT1	FHLMC POOL #G6-0658 3.5% 7/1/46		12/28/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	554,771	536,902	522
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		01/17/2017	BNY MELLON	X X X	671,173	656,805	1,090
3137FCJK1	FHLMC POOL #K070 A2 VAR 11/25/27		11/30/2017	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	668,460	649,000	655
3140J5XX2	FNMA POOL #0BM1593 3.5% 11/1/35		08/30/2017	BNY MELLON	X X X	455,131	434,000	1,261
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/23		01/17/2017	STIFEL NICOLAUS	X X X	696,132	683,319	950
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		01/17/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	697,376	675,220	1,373
3138EP2K9	FNMA POOL #0AL7077 4% 7/1/35		11/30/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	1,113,521	1,045,713	1,394
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36		12/06/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	535,800	501,920	669
3138ERD98	FNMA POOL #0AL9127 4% 10/1/44		04/11/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	842,439	795,340	884
3138WK2H7	FNMA POOL #0AS9775 3.5% 6/1/37		08/30/2017	JPMORGAN SECURITIES INC, NEW YORK	X X X	903,295	857,601	1,001
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						7,138,096	6,835,821	9,799
Bonds - Industrial and Miscellaneous (Unaffiliated)								
002824BJ8	ABBOTT LABORATORIES 2% 09/15/18		03/07/2017	EXCHANGE FOR ST JUDES	X X X	350,432	348,000	
00287YAT6	ABBVIE INC 2.5% 5/14/20		11/28/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	420,865	419,000	466
023135BD7	AMAZON.COM INC 144A 3.875% 8/22/37		08/15/2017	JPMORGAN SECURITIES INC, NEW YORK	X X X	454,865	456,000	
035242AN6	ANHEUSER-BUSCH INBEV FIN 4.9% 2/1/46		01/27/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	503,000	466,000	11,354
05523UAK6	BAE SYSTEMS HLDGS 144A 3.8% 10/07/24		02/09/2017	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	76,242	74,000	992
09256BAD9	BLACKSTONE HLDGS 144A 4.750% 02/15/23		01/30/2017	PERSHING LLC, JERSEY CITY	X X X	81,947	76,000	1,675
14042RFH9	CAPITAL ONE NA/MCLEAN 2.35% 1/31/20		09/12/2017	UBS SECURITIES LLC, STAMFORD	X X X	591,580	589,000	1,692
14149YBL1	CARDINAL HEALTH 1.948% 6/14/19		06/01/2017	GOLDMAN SACHS & CO, NY	X X X	393,000	393,000	
14912L6W6	CATERPILLAR FINANCIAL SVCS 1.9% 3/22/19		03/20/2017	BNY MELLON	X X X	592,644	593,000	
20030NCG4	COMCAST CORP 4.049% 11/1/52		12/15/2017	EXCHANGE OF COMCAST	X X X	206,150	199,000	
20030NBA8	COMCAST CORP 5.15% 3/1/20		11/16/2017	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	208,182	195,000	2,204
233851CS1	DAIMLER FINANCE NA 144A 2.85% 1/6/22		01/03/2017	JPMORGAN SECURITIES INC, NEW YORK	X X X	480,466	481,000	
233851CZ5	DAIMLER FINANCE NORTH AME 2.3% 2/12/21		11/09/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	350,266	351,000	
281020AK3	EDISON INTERNATIONAL 2.125% 4/15/20		03/22/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	320,811	321,000	
33616CAA8	FIRST REPUBLIC BANK/CA 2.375% 6/17/19		10/04/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	349,054	347,000	2,495
345397YH0	FORD MOTOR CREDIT CO LLC 2.262% 3/28/19		03/28/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	424,000	424,000	
37045XBS4	GENERAL MOTORS FINANCIAL 3.45% 1/14/22		01/31/2017	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	386,722	386,000	592
38141GWC4	GOLDMAN SACHS GROUP 3% 4/26/22		02/13/2017	GOLDMAN SACHS & CO, NY	X X X	224,350	225,000	375
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20		02/27/2017	GOLDMAN SACHS & CO, NY	X X X	505,483	465,000	11,594
46625HKA7	JPMORGAN CHASE & CO 2.25% 1/23/20		11/28/2017	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	361,408	361,000	2,865

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
585055BG0	MEDTRONIC INC 2.5% 3/15/20		11/28/2017	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	145,354	144,000	750
59217GCE7	MET LIFE GLOB FUNDING 2.05% 6/12/20		06/07/2017	JPMORGAN SECURITIES INC, NEW YORK	XXX	274,992	275,000	
59156RAX6	METLIFE INC 4.75% 2/8/21		12/19/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	202,289	189,000	3,317
594918BV5	MICROSOFT CORP 1.85% 2/6/20		01/30/2017	JP MORGAN CHASE BANK/HSBCI, NEW YORK	XXX	246,835	247,000	
594918CA0	MICROSOFT CORP 4.25% 2/6/47		01/30/2017	JP MORGAN CHASE BANK/HSBCI, NEW YORK	XXX	359,032	360,000	
615369AA3	MOODY'S CORP 5.5% 9/1/20		09/07/2017	JEFFERIES & CO INC, NEW YORK	XXX	346,254	315,000	481
63946BAD2	NBCUNIVERSAL MEDIA LLC 5.15% 4/30/20		11/28/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	280,741	262,000	1,124
655844BU1	NORFOLK SOUTHERN CORP 144A 4.05% 8/15/52		08/14/2017	FROM NORFOLK SOUTHERN	XXX	668,997	656,091	
747525AP8	QUALCOMM INC 2.1% 5/20/20		05/19/2017	GOLDMAN SACHS & CO, NY	XXX	309,981	310,000	
828807CR6	SIMON PROPERTY GR 3.75% 2/1/24		07/27/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	306,516	293,000	
92276MBA2	VENTAS REALTY LP/VENTAS CAPI 2% 2/15/18		01/12/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	606,301	605,000	5,143
92343VDQ4	VERIZON COMMUNICATIONS 2.946% 3/15/22		03/08/2017	GOLDMAN SACHS & CO, NY	XXX	110,928	112,000	367
92343VCC6	VERIZON COMMUNICATIONS INC 3.45% 3/15/21		12/12/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	262,973	255,000	1,912
92343VAX2	VERIZON COMMUNICATIONS INC 4.6% 4/1/21		11/29/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	500,899	469,000	3,596
06650AAC1	BANK 2017-BNK8 3.314% 11/15/50		10/27/2017	MORGAN STANLEY & CO INC, NY	XXX	587,064	570,000	735
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49		12/14/2017	BARCLAYS CAPITAL INC, NEW YORK	XXX	348,920	350,000	397
61763UAX0	MORGAN STANLEY BNK C17 A3 3.53% 8/15/47		09/27/2017	CREDIT SUISSE, NEW YORK (CSUS)	XXX	882,931	847,000	2,325
61767EAC8	MORGAN STANLEY C34 3.354% 6/15/26		10/06/2017	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	354,301	344,000	577
94987MAB7	WF CMBS C1 A2 4.393% 11/15/43		11/17/2017	CREDIT SUISSE, NEW YORK (CSUS)	XXX	1,003,268	950,000	1,544
96221QAC7	WFRBS CMBS C18 A3 3.651% 12/15/46		06/23/2017	MORGAN STANLEY & CO INC, NY	XXX	579,743	553,000	1,514
02587AAJ3	AMERICAN EXPRESS CR 1 A 1.93% 9/15/22		02/13/2017	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	625,852	626,000	
17305EGB5	CITIBANK CREDIT CARD A3 1.92% 4/7/22		04/04/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	889,744	890,000	
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		11/29/2017	BARCLAYS CAPITAL INC, NEW YORK	XXX	346,307	329,801	5,501
210795PZ7	CONTINENTAL AIR 2012-1 CL 4.15% 10/11/25		08/25/2017	BARCLAYS CAPITAL INC, NEW YORK	XXX	359,256	339,722	5,444
233046AE1	DB MASTER FIN 1AA2I 3.629% 11/20/47		09/14/2017	PERSHING LLC, JERSEY CITY	XXX	257,000	257,000	
55315XAC5	MMAF EQUIPMENT FIN AA A3 2.04% 2/16/22		04/25/2017	JPMORGAN SECURITIES INC, NEW YORK	XXX	209,987	210,000	
65477WAD8	NISSAN AUTO REC 2 B A4 1.66% 3/15/21		01/13/2017	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	85,174	85,000	16
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37		02/09/2017	CREDIT SUISSE, NEW YORK (CSUS)	XXX	628,000	628,000	
83162CYG2	SBA GTD PART CTFS 2017-20A 1 2.8% 1/1/37		01/05/2017	CREDIT SUISSE, NEW YORK (CSUS)	XXX	312,000	312,000	
92887KAD2	VOLVO FINANCIAL 1AA4 144A 2.21% 11/15/21		02/13/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	208,995	209,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,582,099	19,161,614	71,044
8399997 Subtotal - Bonds - Part 3						76,816,111	75,768,133	217,443
8399998 Summary item from Part 5 for Bonds						35,385,703	35,407,865	105,362
8399999 Subtotal - Bonds						112,201,814	111,175,998	322,805
8999998 Summary Item from Part 5 for Preferred Stocks							XXX	
8999999 Subtotal - Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
88579Y101	3M CO		09/18/2017	ITG INC, NEW YORK	22.000	4,612	XXX	
002824100	ABBOTT LABS COM		01/05/2017	FROM ST JUDE	287.000	11,262	XXX	
00404A109	ACADIA HEALTHCARE CO INC		11/03/2017	LIQUIDNET INC, NEW YORK	1,206.000	37,581	XXX	
G1151C101	ACCENTURE PLC	C	06/19/2017	ITG INC, NEW YORK	10.000	1,283	XXX	
00507V109	ACTIVISION BLIZZARD INC		09/18/2017	ITG INC, NEW YORK	80.000	5,224	XXX	
00508Y102	ACUITY BRANDS INC		03/20/2017	ITG INC, NEW YORK	3.000	621	XXX	
00724F101	ADOBE SYSTEMS INC		09/18/2017	ITG INC, NEW YORK	10.000	1,552	XXX	
007903107	ADVANCED MICRO DEVICES INC		12/19/2017	ITG INC, NEW YORK	750.000	10,175	XXX	
008252108	AFFILIATED MANAGERS GROUP INC		06/19/2017	ITG INC, NEW YORK	10.000	1,655	XXX	
009158106	AIR PRODUCTS & CHEMICALS INC		09/18/2017	ITG INC, NEW YORK	10.000	1,503	XXX	
00971T101	AKAMAI TECHNOLOGIES INC		08/04/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	307.000	15,420	XXX	
015271109	ALEXANDRIA REAL ESTATE EQUITIE		09/18/2017	ITG INC, NEW YORK	120.000	13,418	XXX	
016255101	ALIGN TECHNOLOGY INC		06/19/2017	ITG INC, NEW YORK	90.000	13,538	XXX	
01741R102	ALLEGHENY TECHNOLOGIES INC		03/27/2017	PIPER JAFFRAY & CO, MINNEAPOLIS	338.000	5,774	XXX	
018581108	ALLIANCE DATA SYSTEMS CORP		11/21/2017	WILLIAM BLAIR & CO, CHICAGO	166.000	36,147	XXX	

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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
02079K305	ALPHABET INC-CL A		09/18/2017	ITG INC, NEW YORK	9.000	8,157	XXX	
02079K107	ALPHABET INC-CL C		09/18/2017	ITG INC, NEW YORK	17.000	15,674	XXX	
023135106	AMAZON.COM INC		09/18/2017	ITG INC, NEW YORK	17.000	15,820	XXX	
03027X100	AMERICAN TOWER CORP		09/18/2017	ITG INC, NEW YORK	20.000	2,914	XXX	
031162100	AMGEN INC		06/19/2017	ITG INC, NEW YORK	10.000	1,631	XXX	
03211L102	AMPLIFY SNACK BRANDS INC		11/30/2017	INSTINET CLEARING SER INC, NEW YORK	4,127.000	25,543	XXX	
032654105	ANALOG DEVICES INC		03/13/2017	CASH STOCK MERGER - LINEAR TECHNOLOGY	62.000	5,148	XXX	
03349M105	ANDEAVOR		08/01/2017	Mellon Bank	180.000	16,011	XXX	
03662Q105	ANSYS INC		06/19/2017	ITG INC, NEW YORK	100.000	12,425	XXX	
036752103	ANTHEM INC		06/19/2017	ITG INC, NEW YORK	5.000	955	XXX	
831865209	AO SMITH CORP		12/19/2017	INVESTMENT TECH GROUP INC, NEW YORK	90.000	5,321	XXX	
G6095L109	APTIV PLC		12/05/2017	Mellon Bank	320.000	17,948	XXX	
03837J101	AQUA METALS INC		08/10/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	2,895.000	40,722	XXX	
04316A108	ARTISAN PARTNERS ASSET MANAGEM		06/28/2017	GOLDMAN SACHS & CO, NY	404.000	11,847	XXX	
G05384105	ASPEN INSURANCE HOLDINGS LTD	C	12/19/2017	BAIRD, ROBERT W & CO INC, MILWAUKEE	958.000	38,814	XXX	
052769106	AUTODESK INC		09/18/2017	ITG INC, NEW YORK	30.000	3,431	XXX	
053332102	AUTOZONE INC		06/19/2017	ITG INC, NEW YORK	5.000	3,376	XXX	
053484101	AVALONBAY COMMUNITIES INC		09/18/2017	ITG INC, NEW YORK	11.000	2,077	XXX	
05722G100	BAKER HUGHES A GE CO		07/03/2017	MERGER	490.000	31,434	XXX	
068323104	BARRACUDA NETWORKS INC		05/18/2017	PERSHING LLC, JERSEY CITY	1,071.000	24,308	XXX	
075887109	BECTON DICKINSON AND CO		12/29/2017	ITG INC, NEW YORK	68.600	14,121	XXX	
08180D106	BENEFITFOCUS INC		12/06/2017	ITG INC, NEW YORK	1,076.000	29,242	XXX	
084670702	BERKSHIRE HATHAWAY INC		09/18/2017	ITG INC, NEW YORK	72.000	12,628	XXX	
09062X103	BIOGEN INC		03/20/2017	ITG INC, NEW YORK	1.000	278	XXX	
09247X101	BLACKROCK INC		09/18/2017	ITG INC, NEW YORK	9.000	3,527	XXX	
101121101	BOSTON PROPERTIES INC		09/18/2017	ITG INC, NEW YORK	10.000	1,216	XXX	
10921T101	BRIGHTCOVE INC		12/28/2017	CANTOR FITZGERALD & CO INC, NEW YORK	725.000	4,874	XXX	
10922N103	BRIGHTHOUSE FINANCIAL INC		08/07/2017	Mellon Bank	116.364	7,122	XXX	
Y09827109	BROADCOM LTD	C	09/18/2017	ITG INC, NEW YORK	28.000	6,570	XXX	
127387108	CADENCE DESIGN SYSTEMS INC		12/19/2017	ITG INC, NEW YORK	220.000	8,991	XXX	
144285103	CARPENTER TECHNOLOGY CORP		09/13/2017	CITIGROUP GBL MKTS INC, NEW YORK	200.000	8,024	XXX	
144577103	CARRIZO OIL & GAS INC		08/07/2017	BARCLAYS CAPITAL INC./LE, NEW JERSEY	1,564.000	26,089	XXX	
149123101	CATERPILLAR INC		06/19/2017	ITG INC, NEW YORK	10.000	1,079	XXX	
14964U108	CAVIUM INC		09/22/2017	CITIGROUP GBL MKTS INC, NEW YORK	11.000	730	XXX	
12503M108	CBOE HOLDINGS INC		09/18/2017	ITG INC, NEW YORK	120.000	10,432	XXX	
151020104	CELGENE CORP		09/18/2017	ITG INC, NEW YORK	20.000	2,651	XXX	
156700106	CENTURYLINK INC		11/01/2017	CASH STOCK MERGER	485.724	10,325	XXX	
16119P108	CHARTER COMMUNICATIONS INC		06/19/2017	ITG INC, NEW YORK	9.000	3,027	XXX	
166764100	CHEVRON CORP		09/18/2017	ITG INC, NEW YORK	60.000	6,534	XXX	
169656105	CHIPOTLE MEXICAN GRILL INC		03/20/2017	ITG INC, NEW YORK	1.000	401	XXX	
H1467J104	CHUBB LTD	C	06/19/2017	ITG INC, NEW YORK	10.000	1,478	XXX	
171798101	CIMAREX ENERGY CO		06/19/2017	ITG INC, NEW YORK	20.000	2,133	XXX	
172908105	CINTAS CORP		06/19/2017	ITG INC, NEW YORK	10.000	1,305	XXX	
12572Q105	CME GROUP INC		06/19/2017	ITG INC, NEW YORK	10.000	1,267	XXX	
20605P101	CONCHO RESOURCES INC		05/09/2017	ITG INC, NEW YORK	20.000	2,597	XXX	
21036P108	CONSTELLATION BRANDS INC		09/18/2017	ITG INC, NEW YORK	2.000	407	XXX	
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	12/20/2017	LIQUIDNET INC, NEW YORK	2,897.000	28,180	XXX	
216648402	COOPER COS INC/THE		09/18/2017	ITG INC, NEW YORK	3.000	736	XXX	
22160K105	COSTCO WHOLESALE CORP		06/19/2017	ITG INC, NEW YORK	10.000	1,643	XXX	
22282E102	COVANTA HOLDING CORP		12/27/2017	WEEDEN & CO, NEW YORK	1,913.000	29,814	XXX	
22822V101	CROWN CASTLE INTERNATIONAL COR		09/18/2017	ITG INC, NEW YORK	60.000	6,298	XXX	
231021106	CUMMINS INC		03/20/2017	ITG INC, NEW YORK	10.000	1,545	XXX	
244199105	DEERE & CO		09/18/2017	ITG INC, NEW YORK	40.000	4,864	XXX	
252131107	DEXCOM INC		09/28/2017	ITG INC, NEW YORK	244.000	10,736	XXX	

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253868103	DIGITAL REALTY TRUST INC		09/18/2017	ITG INC, NEW YORK	60.000	7,049	XXX	
25456K101	DIPLOMAT PHARMACY INC		11/16/2017	NATIONAL FINL SVCS CORP, NEW YORK	4,721.000	67,663	XXX	
25470M109	DISH NETWORK CORP		03/20/2017	ITG INC, NEW YORK	250.000	15,779	XXX	
25746U109	DOMINION ENERGY INC		09/18/2017	ITG INC, NEW YORK	10.000	793	XXX	
26078J100	DOWDUPONT INC		09/01/2017	MERGER	2,584.820	149,474	XXX	
262037104	DRIL-QUIP INC		08/16/2017	JEFFERIES & CO INC, NEW YORK	78.000	3,116	XXX	
233331107	DTE ENERGY CO		09/18/2017	ITG INC, NEW YORK	20.000	2,220	XXX	
26441C204	DUKE ENERGY CORP		09/18/2017	ITG INC, NEW YORK	10.000	871	XXX	
23355L106	DXC TECHNOLOGY CO		05/09/2017	ITG INC, NEW YORK	324.080	24,050	XXX	
233377407	DXP ENTERPRISES INC/TX		11/14/2017	OPPENHEIMER & CO INC, NEW YORK	171.000	4,500	XXX	
278865100	ECOLAB INC		06/19/2017	ITG INC, NEW YORK	10.000	1,344	XXX	
285512109	ELECTRONIC ARTS INC		09/18/2017	ITG INC, NEW YORK	20.000	2,095	XXX	
26875P101	EOG RESOURCES INC		09/18/2017	ITG INC, NEW YORK	30.000	2,777	XXX	
26884L109	EQT CORP		12/19/2017	INVESTMENT TECH GROUP INC, NEW YORK	40.000	2,178	XXX	
294429105	EQUIFAX INC		06/19/2017	ITG INC, NEW YORK	10.000	1,431	XXX	
29444U700	EQUINIX INC		09/18/2017	ITG INC, NEW YORK	13.000	5,424	XXX	
297178105	ESSEX PROPERTY TRUST INC		09/18/2017	ITG INC, NEW YORK	10.000	2,476	XXX	
B38564108	EURONAV NV	C	10/02/2017	BARCLAYS CAPITAL INC./LE, NEW JERSEY	1,924.000	15,224	XXX	
G3223R108	EVEREST RE GROUP LTD	C	06/19/2017	ITG INC, NEW YORK	59.000	15,321	XXX	
30212P303	EXPEDIA INC		06/19/2017	ITG INC, NEW YORK	10.000	1,485	XXX	
30231G102	EXXON MOBIL CORP		09/18/2017	ITG INC, NEW YORK	190.000	15,719	XXX	
30303M102	FACEBOOK INC		09/18/2017	ITG INC, NEW YORK	93.000	14,144	XXX	
313747206	FEDERAL REALTY INVESTMENT TRUS		06/19/2017	ITG INC, NEW YORK	20.000	2,493	XXX	
31428X106	FEDEX CORP		06/19/2017	ITG INC, NEW YORK	11.000	2,252	XXX	
G33856108	FERROGLOBE PLC	C	01/18/2017	GOLDMAN SACHS & CO, NY	819.000	7,954	XXX	
318672706	FIRST BANCORP/PUERTO RICO	C	12/11/2017	BARCLAYS CAPITAL INC./LE, NEW JERSEY	5,890.000	32,133	XXX	
320517105	FIRST HORIZON NATIONAL CORP		12/20/2017	BMO CAPITAL MARKETS CORP, NEW YORK	1,344.000	27,619	XXX	
34960W106	FORTERRA INC		11/07/2017	CANTOR FITZGERALD & CO INC, NEW YORK	5,932.000	31,270	XXX	
366651107	GARTNER INC		06/19/2017	ITG INC, NEW YORK	110.000	12,632	XXX	
G37585109	GASLOG LTD	C	09/13/2017	PIPER JAFFRAY & CO, MINNEAPOLIS	3,616.000	55,151	XXX	
369550108	GENERAL DYNAMICS CORP		06/19/2017	ITG INC, NEW YORK	13.000	2,574	XXX	
375558103	GILEAD SCIENCES INC		09/18/2017	ITG INC, NEW YORK	10.000	835	XXX	
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		10/31/2017	GOLDMAN SACHS & CO, NY	3,615.000	10,958	XXX	
38046C109	GOGO INC		11/08/2017	LIQUIDNET INC, NEW YORK	160.000	1,455	XXX	
G9456A100	GOLAR LNG LTD	C	08/22/2017	INSTINET CORP, NEW YORK	804.000	17,210	XXX	
38141G104	GOLDMAN SACHS GROUP INC/THE		05/09/2017	ITG INC, NEW YORK	10.000	2,397	XXX	
387328107	GRANITE CONSTRUCTION INC		06/28/2017	GOLDMAN SACHS & CO, NY	380.000	18,320	XXX	
388689101	GRAPHIC PACKAGING HOLDING CO		03/27/2017	INSTINET CORP, NEW YORK	1,011.000	12,871	XXX	
395259104	GREENHILL & CO INC		10/04/2017	WILLIAM BLAIR & CO, CHICAGO	493.000	7,817	XXX	
806407102	HENRY SCHEIN INC		12/19/2017	INVESTMENT TECH GROUP INC, NEW YORK	30.000	2,146	XXX	
427866108	HERSHEY CO/THE		09/18/2017	ITG INC, NEW YORK	10.000	1,106	XXX	
43300A203	HILTON WORLDWIDE HOLDINGS INC		06/19/2017	ITG INC, NEW YORK	200.000	13,333	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	3.000	650	XXX	
45168D104	IDEXX LABORATORIES INC		06/19/2017	ITG INC, NEW YORK	110.000	16,803	XXX	
G47567105	IHS MARKIT LTD	C	12/19/2017	ITG INC, NEW YORK	320.000	15,247	XXX	
452308109	ILLINOIS TOOL WORKS INC		06/19/2017	ITG INC, NEW YORK	10.000	1,496	XXX	
452327109	ILLUMINA INC		09/18/2017	ITG INC, NEW YORK	3.000	634	XXX	
45245E109	IMAX CORP		06/30/2017	GOLDMAN SACHS & CO, NY	404.000	10,490	XXX	
45337C102	INCYTE CORP		03/20/2017	ITG INC, NEW YORK	210.000	30,955	XXX	
45667G103	INFINERA CORP		10/02/2017	CREDIT SUISSE, NEW YORK (CSUS)	1,620.000	14,521	XXX	
458118106	INTEGRATED DEVICE TECHNOLOGY I		04/07/2017	J.P. MORGAN CLEARING CORP, NEW YORK	51.000	1,194	XXX	
458665304	INTERFACE INC		02/08/2017	J.P. MORGAN CLEARING CORP, NEW YORK	137.000	2,396	XXX	
459200101	INTERNATIONAL BUSINESS MACHINE		09/18/2017	ITG INC, NEW YORK	20.000	3,006	XXX	

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461202103	INTUIT INC		09/18/2017	ITG INC, NEW YORK	10.000	1,425	XXX	
46120E602	INTUITIVE SURGICAL INC		09/18/2017	ITG INC, NEW YORK	1.000	1,040	XXX	
46266C105	IQVIA HOLDINGS INC		11/15/2017	MERGER	160.000	15,228	XXX	
832696405	JM SMUCKER CO/THE		06/19/2017	ITG INC, NEW YORK	10.000	1,239	XXX	
478160104	JOHNSON & JOHNSON		09/18/2017	ITG INC, NEW YORK	20.000	2,627	XXX	
48242W106	KBR INC		08/21/2017	INSTINET CORP, NEW YORK	1,423.000	21,224	XXX	
494368103	KIMBERLY-CLARK CORP		09/18/2017	ITG INC, NEW YORK	10.000	1,212	XXX	
482480100	KLA-TENCOR CORP		06/19/2017	ITG INC, NEW YORK	10.000	999	XXX	
499049104	KNIGHT-SWIFT TRANSPORTATION HO		09/11/2017	MERGER	1,288.800	46,019	XXX	
502413107	L3 TECHNOLOGIES INC		06/19/2017	ITG INC, NEW YORK	10.000	1,679	XXX	
512807108	LAM RESEARCH CORP		09/18/2017	ITG INC, NEW YORK	4.000	707	XXX	
535919500	LIONS GATE ENTERTAINMENT CORP		08/14/2017	CITIGROUP GBL MKTS INC, NEW YORK	1,100.000	29,725	XXX	
539830109	LOCKHEED MARTIN CORP		09/18/2017	ITG INC, NEW YORK	12.000	3,392	XXX	
50212V100	LPL FINANCIAL HOLDINGS INC		12/08/2017	WILLIAM BLAIR & CO, CHICAGO	362.000	18,737	XXX	
55261F104	M&T BANK CORP		05/09/2017	ITG INC, NEW YORK	10.000	1,607	XXX	
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		12/05/2017	WILLIAM BLAIR & CO, CHICAGO	2,769.000	109,679	XXX	
55608B105	MACQUARIE INFRASTRUCTURE CORP		12/05/2017	SUNTRUST CAPITAL MARKETS INC, NEW YORK	1,529.000	108,738	XXX	
573284106	MARTIN MARIETTA MATERIALS INC		12/01/2017	J.P MORGAN SECURITIES INC, NEW YORK	31.000	6,442	XXX	
592688105	METTLER-TOLEDO INTERNATIONAL I		03/20/2017	ITG INC, NEW YORK	2.000	966	XXX	
552953101	MGM RESORTS INTERNATIONAL		12/19/2017	INVESTMENT TECH GROUP INC, NEW YORK	480.000	15,624	XXX	
595017104	MICROCHIP TECHNOLOGY INC		09/18/2017	ITG INC, NEW YORK	20.000	1,735	XXX	
595112103	MICRON TECHNOLOGY INC		09/18/2017	ITG INC, NEW YORK	50.000	1,768	XXX	
594918104	MICROSOFT CORP		09/18/2017	ITG INC, NEW YORK	50.000	3,680	XXX	
608190104	MOHAWK INDUSTRIES INC		06/19/2017	ITG INC, NEW YORK	7.000	1,650	XXX	
N59465109	MYLAN NV	C	12/19/2017	INVESTMENT TECH GROUP INC, NEW YORK	30.000	1,238	XXX	
Y62132108	NAVIGATOR HOLDINGS LTD	C	11/14/2017	GOLDMAN SACHS & CO, NY	1,712.000	18,005	XXX	
64110L106	NETFLIX INC		06/19/2017	ITG INC, NEW YORK	10.000	1,544	XXX	
65339F101	NEXTERA ENERGY INC		09/18/2017	ITG INC, NEW YORK	40.000	5,717	XXX	
655844108	NORFOLK SOUTHERN CORP		06/19/2017	ITG INC, NEW YORK	10.000	1,194	XXX	
666807102	NORTHROP GRUMMAN CORP		06/19/2017	ITG INC, NEW YORK	8.000	2,019	XXX	
G66721104	NORWEGIAN CRUISE LINE HOLDINGS	C	12/19/2017	INVESTMENT TECH GROUP INC, NEW YORK	170.000	9,456	XXX	
67020Y100	NUANCE COMMUNICATIONS INC		11/15/2017	BAIRD, ROBERT W & CO INC, MILWAUKEE	1,411.000	20,862	XXX	
67066G104	NVIDIA CORP		09/18/2017	ITG INC, NEW YORK	81.000	10,040	XXX	
682680103	ONEOK INC		09/18/2017	ITG INC, NEW YORK	180.000	10,167	XXX	
68389X105	ORACLE CORP		09/18/2017	ITG INC, NEW YORK	10.000	487	XXX	
67103H107	O'REILLY AUTOMOTIVE INC		05/09/2017	ITG INC, NEW YORK	2.000	528	XXX	
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		06/15/2017	CANTOR FITZGERALD & CO INC, NEW YORK	4,088.000	12,674	XXX	
695156109	PACKAGING CORP OF AMERICA		09/18/2017	ITG INC, NEW YORK	110.000	12,874	XXX	
701094104	PARKER-HANNIFIN CORP		03/20/2017	ITG INC, NEW YORK	10.000	1,585	XXX	
713448108	PEPSICO INC		09/18/2017	ITG INC, NEW YORK	20.000	2,305	XXX	
718172109	PHILIP MORRIS INTERNATIONAL IN		09/18/2017	ITG INC, NEW YORK	40.000	4,821	XXX	
723787107	PIONEER NATURAL RESOURCES CO		06/19/2017	ITG INC, NEW YORK	16.000	2,695	XXX	
72703H101	PLANET FITNESS INC		03/14/2017	J.P. MORGAN CLEARING CORP, NEW YORK	1,233.000	24,960	XXX	
72766Q105	PLATFORM SPECIALTY PRODUCTS CO		01/11/2017	ITG INC, NEW YORK	1,520.000	15,715	XXX	
693475105	PNC FINANCIAL SERVICES GROUP I		06/19/2017	ITG INC, NEW YORK	10.000	1,239	XXX	
69354N106	PRA GROUP INC		12/11/2017	BARCLAYS CAPITAL LE, NEW YORK	731.000	25,790	XXX	
74005P104	PRAXAIR INC		06/19/2017	ITG INC, NEW YORK	10.000	1,364	XXX	
741503403	PRICELINE GROUP INC/THE		06/19/2017	ITG INC, NEW YORK	1.000	1,831	XXX	
74460D109	PUBLIC STORAGE		09/18/2017	ITG INC, NEW YORK	13.000	2,823	XXX	
N72482123	QIAGEN NV	C	04/11/2017	BNY CONVERGEX, NEW YORK	64.000	1,781	XXX	
74837P108	QUICKLOGIC CORP		03/23/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	16,387.000	24,407	XXX	
753422104	RAPID7 INC		08/11/2017	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	692.000	10,425	XXX	
754730109	RAYMOND JAMES FINANCIAL INC		06/19/2017	ITG INC, NEW YORK	140.000	10,902	XXX	
755111507	RAYTHEON CO		06/19/2017	ITG INC, NEW YORK	10.000	1,633	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		09/18/2017	ITG INC, NEW YORK	130.000	8,623	XXX	
75886F107	REGENERON PHARMACEUTICALS INC		09/18/2017	ITG INC, NEW YORK	4.000	1,580	XXX	
761152107	RESMED INC		09/18/2017	ITG INC, NEW YORK	150.000	11,964	XXX	
773903109	ROCKWELL AUTOMATION INC		03/20/2017	ITG INC, NEW YORK	10.000	1,558	XXX	
774341101	ROCKWELL COLLINS INC		09/18/2017	ITG INC, NEW YORK	40.000	4,468	XXX	
776696106	ROPER TECHNOLOGIES INC		06/19/2017	ITG INC, NEW YORK	13.000	2,848	XXX	
78409V104	S&P GLOBAL INC		06/19/2017	ITG INC, NEW YORK	10.000	1,492	XXX	
79466L302	SALESFORCE.COM INC		09/18/2017	ITG INC, NEW YORK	60.000	5,436	XXX	
78410G104	SBA COMMUNICATIONS CORP		09/18/2017	ITG INC, NEW YORK	150.000	22,634	XXX	
806857108	SCHLUMBERGER LTD	C	06/19/2017	ITG INC, NEW YORK	20.000	1,476	XXX	
816851109	SEMPRA ENERGY		09/18/2017	ITG INC, NEW YORK	20.000	2,353	XXX	
816850101	SEMTECH CORP		12/28/2017	WELLS FARGO SECURITIES, LLC, NEW YORK	1,090.000	38,843	XXX	
824348106	SHERWIN-WILLIAMS CO/THE		09/18/2017	ITG INC, NEW YORK	8.000	2,680	XXX	
82669G104	SIGNATURE BANK/NEW YORK NY		10/19/2017	INSTINET CORP, NEW YORK	330.000	42,058	XXX	
828806109	SIMON PROPERTY GROUP INC		03/20/2017	ITG INC, NEW YORK	20.000	3,364	XXX	
78454L100	SM ENERGY CO		06/07/2017	J.P. MORGAN CLEARING CORP, NEW YORK	1,802.000	48,571	XXX	
833034101	SNAP-ON INC		03/20/2017	ITG INC, NEW YORK	4.000	690	XXX	
854502101	STANLEY BLACK & DECKER INC		06/19/2017	ITG INC, NEW YORK	10.000	1,414	XXX	
863667101	STRYKER CORP		09/18/2017	ITG INC, NEW YORK	20.000	2,869	XXX	
871607107	SYNOPSYS INC		09/18/2017	ITG INC, NEW YORK	150.000	10,850	XXX	
87403A107	TAILORED BRANDS INC		10/27/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	1,442.000	20,986	XXX	
875372203	TANDEM DIABETES CARE INC		11/17/2017	FRACTIONS	1,320.000	10,492	XXX	
876030107	TAPESTRY INC		10/31/2017	MERGER-COACH INC	320.000	11,179	XXX	
G87110105	TECHNIPFMC PLC	C	06/20/2017	GOLDMAN SACHS & CO, NY	1,150.000	34,325	XXX	
883556102	THERMO FISHER SCIENTIFIC INC		09/18/2017	ITG INC, NEW YORK	16.000	3,061	XXX	
887317303	TIME WARNER INC		06/19/2017	ITG INC, NEW YORK	10.000	993	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	691.000	17,204	XXX	
90384S303	ULTA BEAUTY INC		03/20/2017	ITG INC, NEW YORK	2.000	574	XXX	
904311206	UNDER ARMOUR INC		12/19/2017	INVESTMENT TECH GROUP INC, NEW YORK	50.000	707	XXX	
911312106	UNITED PARCEL SERVICE INC		06/19/2017	ITG INC, NEW YORK	10.000	1,105	XXX	
91324P102	UNITEDHEALTH GROUP INC		09/18/2017	ITG INC, NEW YORK	42.000	7,606	XXX	
913483103	UNIVERSAL ELECTRONICS INC		12/29/2017	LIQUIDNET INC, NEW YORK	800.000	40,964	XXX	
922417100	VEECO INSTRUMENTS INC		12/05/2017	LIQUIDNET INC, NEW YORK	1,198.280	34,123	XXX	
92532F100	VERTEX PHARMACEUTICALS INC		09/18/2017	ITG INC, NEW YORK	10.000	1,534	XXX	
928377100	VISTA OUTDOOR INC		12/29/2017	KEYBANC CAPITAL MARKETS INC, NEW YORK	3,939.000	69,787	XXX	
931427108	WALGREENS BOOTS ALLIANCE INC		09/18/2017	ITG INC, NEW YORK	70.000	5,846	XXX	
254687106	WALT DISNEY CO/THE		09/18/2017	ITG INC, NEW YORK	120.000	11,888	XXX	
93627C101	WARRIOR MET COAL INC		06/16/2017	GOLDMAN SACHS & CO, NY	906.000	14,792	XXX	
941848103	WATERS CORP		09/18/2017	ITG INC, NEW YORK	5.000	930	XXX	
947890109	WEBSTER FINANCIAL CORP		08/10/2017	GOLDMAN SACHS & CO, NY	115.000	5,672	XXX	
958102105	WESTERN DIGITAL CORP		09/18/2017	ITG INC, NEW YORK	20.000	1,649	XXX	
963320106	WHIRLPOOL CORP		05/09/2017	ITG INC, NEW YORK	2.000	356	XXX	
969457100	WILLIAMS COS INC/THE		03/20/2017	ITG INC, NEW YORK	100.000	2,880	XXX	
384802104	WW GRAINGER INC		06/19/2017	ITG INC, NEW YORK	10.000	2,119	XXX	
983134107	WYNN RESORTS LTD		06/19/2017	ITG INC, NEW YORK	10.000	1,375	XXX	
98421B100	XPERI CORP		06/28/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	3,147.000	118,773	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,685,738	XXX	
Common Stocks - Mutual Funds								
411511306	HARBOR INTERNATIONAL-INST		12/18/2017	NON-BROKER TRADE	4,065.530	272,878	XXX	
411511801	HARBOR INTL GROWTH-INST		12/18/2017	NON-BROKER TRADE	3,499.770	54,736	XXX	
9299999 Subtotal - Common Stocks - Mutual Funds						327,615	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
9799997 Subtotal - Common Stocks - Part 3						3,013,353	X X X	
9799998 Summary Item from Part 5 for Common Stocks						277,042	X X X	
9799999 Subtotal - Common Stocks						3,290,395	X X X	
9899999 Subtotal - Preferred and Common Stocks						3,290,395	X X X	
9999999 Totals						115,492,209	X X X	322,805

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
Bonds - U.S. Governments																				
912810RM2	U S TREASURY BOND 3% 5/15/45		04/27/2017	CITIGROUP GBL MKTS/SALOMO	XXX	344,994	350,000	389,416	388,825		(107)		(107)		388,718		(43,724)	(43,724)	2,510	05/15/2045
912810FT0	U S TREASURY BOND 4.5% 2/15/36		08/15/2017	CITADEL SECURITIES LLCC,	XXX	465,202	360,000	497,222	495,074		(3,625)		(3,625)		491,449		(26,247)	(26,247)	16,244	02/15/2036
912828S43	U S TREASURY NOTE 0.750% 07/15/2019		02/13/2017	MERRILL LYNCH PIERCE FENN	XXX	2,907,970	2,949,000	2,916,472	2,917,584		4,502		4,502		2,922,086		(14,116)	(14,116)	11,809	07/15/2019
9128282B5	U S TREASURY NOTE 0.750% 08/15/2019		05/31/2017	RBC CAPITAL MARKETS LLC,	XXX	1,242,123	1,259,000	1,253,574	1,254,216		378		378		1,254,594		(12,471)	(12,471)	5,450	08/15/2019
9128282G4	U S TREASURY NOTE 0.875% 9/15/19		08/30/2017	RBC CAPITAL MARKETS LLC,	XXX	8,265,446	8,349,000	8,267,453	8,270,430		16,396		16,396		8,286,826		(21,380)	(21,380)	62,842	09/15/2019
912828T34	U S TREASURY NOTE 1.125% 09/30/2021		01/31/2017	CITIGROUP GBL MKTS/SALOMO	XXX	1,019,533	1,057,000	1,013,015	1,014,044		1,127		1,127		1,015,171		4,362	4,362	3,630	09/30/2021
912828WD8	U S TREASURY NOTE 1.25% 10/31/18		03/20/2017	MORGAN STANLEY & CO INC,	XXX	1,048,991	1,048,000	1,055,942	1,053,830		(555)		(555)		1,053,275		(4,284)	(4,284)	4,519	10/31/2018
912828XU9	U S TREASURY NOTE 1.5% 6/15/20		12/28/2017	BARCLAYS CAPITAL INC, NEW	XXX	22,760	23,000	23,009			(1)		(1)		23,008		(248)	(248)	186	06/15/2020
912828P46	U S TREASURY NOTE 1.625% 2/15/26		08/02/2017	CREDIT AGRICOLE USA, NEW	XXX	2,177,409	2,300,000	2,280,232	2,280,886		659		659		2,281,545		(104,136)	(104,136)	26,145	02/15/2026
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		12/06/2017	SG AMERICAS SECURITIES LL	XXX	787,175	799,000	796,909			142		142		797,051		(9,876)	(9,876)	7,814	05/31/2022
912828V98	U S TREASURY NOTE 2.25% 2/15/27		11/30/2017	DEUTSCHE BK SECS INC, NY	XXX	85,804	87,000	86,643			11		11		86,654		(851)	(851)	1,222	02/15/2027
912828TB6	US TREASURY NOTE 0.75% 06/30/2017		06/30/2017	Maturity	XXX	3,400,000	3,400,000	3,403,852	3,401,537		(1,537)		(1,537)		3,400,000				25,500	06/30/2017
36179SEH6	GNMA II #0MA3736 3.5% 6/20/46		08/21/2017	Redemption	XXX	1,258,229	1,212,984	1,288,464	1,288,149		(7,628)		(7,628)		1,280,522		(22,293)	(22,293)	27,388	06/20/2046
36179SJT5	GNMA II #0MA3874 3.5% 04/20/46		08/21/2017	Redemption	XXX	837,685	807,329	856,400	856,290		(4,597)		(4,597)		851,694		(14,008)	(14,008)	18,335	04/20/2046
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47		12/20/2017	Redemption	XXX	15,088	15,088	15,807			(6)		(6)		15,088				109	07/20/2047
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		12/15/2017	Redemption	XXX	173,329	173,329	183,945			(804)		(804)		173,329				2,516	01/15/2041
36182UZ83	GNMA POOL #0AJ0767 3.5% 8/15/45		12/15/2017	Redemption	XXX	13,189	13,189	13,834			(17)		(17)		13,189				87	08/15/2045
0599999 Subtotal - Bonds - U.S. Governments						24,064,926	24,202,919	24,342,188	23,220,865		4,339		4,339		24,334,198		(269,272)	(269,272)	216,304	XXX
Bonds - All Other Governments																				
11070TAA6	PROV OF BRITISH COL 1.2% 04/25/2017	A	02/13/2017	SCOTIA CAPITAL (USA) INC,	XXX	750,390	750,000	756,300	750,651		(257)		(257)		750,394		(4)	(4)	3,075	04/25/2017
1099999 Subtotal - Bonds - All Other Governments						750,390	750,000	756,300	750,651		(257)		(257)		750,394		(4)	(4)	3,075	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
13066YTZ2	CA ST DEPT WTR RESO 2% 5/01/22		07/06/2017	RAYMOND JAMES/FI,SAINT PE	XXX	751,495	760,000	762,614	762,531		(200)		(200)		762,332		(10,836)	(10,836)	11,298	05/01/2022
3130A8Y72	FHLB CONS BD 0.875% 08/05/2019		01/18/2017	NOMURA SECS, NEW YORK	XXX	838,355	850,000	848,368	848,556		23		23		848,579		(10,224)	(10,224)	3,409	08/05/2019
3137EACA5	FHLMC 3.750% 03/27/2019		01/18/2017	BK OF NEW YORK MELLON/TOR	XXX	2,193,791	2,085,000	2,250,584	2,202,440		(2,732)		(2,732)		2,199,708		(5,917)	(5,917)	24,325	03/27/2019
3135G0ZL0	FNMA 1.000% 09/27/2017		01/18/2017	MORGAN STANLEY & CO INC,	XXX	585,831	585,000	582,912	584,494		34		34		584,528		1,302	1,302	1,820	09/27/2017
3135G0E58	FNMA 1.125% 10/19/2018		01/18/2017	GOLDMAN SACHS & CO, NY	XXX	983,985	985,000	983,404	984,076		25		25		984,101		(116)	(116)	2,770	10/19/2018
3135G0H63	FNMA 1.375% 01/28/2019		01/18/2017	MORGAN STANLEY & CO INC,	XXX	345,659	345,000	344,786	344,854		3		3		344,857		802	802	2,253	01/28/2019
31398ADM1	FNMA 5.375% 06/12/2017		01/18/2017	MORGAN STANLEY & CO INC,	XXX	550,141	540,000	612,646	550,523		(1,176)		(1,176)		549,346		795	795	2,983	06/12/2017
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		12/15/2017	Redemption	XXX	127,791	127,791	130,587			(372)		(372)		127,791				1,001	08/01/2043
312944Y54	FHLMC POOL #A9-6132 4.5% 1/01/41		12/15/2017	Redemption	XXX	125,164	125,164	137,680	126,472		(1,308)		(1,308)		125,164				3,256	01/01/2041
3132J4GA1	FHLMC POOL #G3-0892 5.5% 4/01/30		12/15/2017	Redemption	XXX	214,777	214,777	241,926	218,621		(3,844)		(3,844)		214,777				6,211	04/01/2030
31335AX52	FHLMC POOL #G6-0700 4.5% 9/01/2045		12/15/2017	Redemption	XXX	380,148	380,148	418,757	384,880		(4,732)		(4,732)		380,148				8,368	09/01/2045
3140J5XX2	FNMA POOL #0BM1593 3.5% 11/1/35		12/26/2017	Redemption	XXX	17,586	19,190	20,124			(31)		(31)		19,268		(1,682)	(1,682)	132	11/01/2035

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
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19		12/26/2017	Redemption	XXX	49,205	49,205	49,826	49,382		(177)		(177)		49,205				762	09/25/2019
31416BS58	FNMA POOL #0995240 4.500% 8/01/37		12/26/2017	Redemption	XXX	117,422	117,422	129,164	118,887		(1,465)		(1,465)		117,422				2,645	08/01/2037
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/23		12/26/2017	Redemption	XXX	119,868	119,868	122,116			(263)		(263)		119,868				1,336	04/01/2043
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		12/26/2017	Redemption	XXX	160,806	160,806	166,082			(812)		(812)		160,806				2,174	04/01/2043
3138ERD98	FNMA POOL #0AL9127 4% 10/1/44		12/26/2017	Redemption	XXX	73,467	73,467	77,817			(267)		(267)		73,467				1,011	10/01/2044
3138ERMP2	FNMA POOL #0AL9365 4.5% 11/1/45		09/25/2017	Redemption	XXX	715,420	665,006	719,453	719,453		(8,274)		(8,274)		711,180		4,241	4,241	20,028	11/01/2045
3138WHF49	FNMA POOL #0AS7386 3.5% 06/01/46		09/25/2017	Redemption	XXX	2,090,394	2,024,303	2,133,741	2,133,458		(9,512)		(9,512)		2,123,946		(33,553)	(33,553)	52,775	06/01/2046
3138WK2H7	FNMA POOL #0AS9775 3.5% 6/1/37		12/26/2017	Redemption	XXX	14,906	14,906	15,700			(15)		(15)		14,906				107	06/01/2037
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						10,456,210	10,242,051	10,748,288	10,028,626		(35,093)		(35,093)		10,511,397		(55,187)	(55,187)	148,665	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00287YAN9	ABBVIE INC 1.800% 05/14/18		11/28/2017	BARCLAYS CAPITAL INC, NEW	XXX	486,995	487,000	486,760	486,886		75		75		486,962		33	33	9,156	05/14/2018
00817YAT5	AETNA INC 1.900% 06/07/2019		03/16/2017	Call	XXX	202,000	200,000	199,850	199,877		10		10		199,888		2,112	2,112	1,045	06/07/2019
009090AA9	AIR CANADA 2015-1 CL A144A 3.6% 3/25/15	A	09/15/2017	Redemption	XXX	20,554	20,554	20,477	20,550		4		4		20,554				555	09/15/2028
023135BD7	AMAZON.COM INC 144A 3.875% 8/22/37		12/27/2017	JPMORGAN SECURITIES INC,	XXX	366,471	349,000	348,131			10		10		348,141		18,330	18,330	4,280	08/22/2037
035229DD2	ANHEUSER-BUSCH COS LLC 5.5% 01/15/18		11/10/2017	Call	XXX	312,294	310,000	345,328	323,487		(11,135)		(11,135)		312,352		(58)	(58)	22,497	01/15/2018
035242AP1	ANHEUSER-BUSCH INBEV FIN 3.65% 2/01/2026		01/27/2017	Mellon Bank	XXX	983,056	978,000	1,044,971	1,043,630		(545)		(545)		1,043,086		(60,030)	(60,030)	17,749	02/01/2026
037833AJ9	APPLE INC 1.000% 05/03/2018		03/27/2017	BAIRD, ROBERT W & CO INC,	XXX	129,570	130,000	123,110	127,944		375		375		128,319		1,251	1,251	531	05/03/2018
037833BF6	APPLE INC 2.700% 05/13/2022		05/04/2017	GOLDMAN SACHS & CO, NY	XXX	507,325	500,000	504,195	504,137		(256)		(256)		503,881		3,444	3,444	6,600	05/13/2022
59562VAR8	BERKSHIRE HATH ENERGY 6.500% 09/15/37		12/21/2017	BNY MELLON	XXX	700,898	510,000	697,049	696,084		(5,938)		(5,938)		690,146		10,752	10,752	58,027	09/15/2037
09256BAA5	BLACKSTONE HLDGS 144A 6.625% 08/15/19		10/02/2017	BNY MELLON	XXX	325,545	300,000	335,886	334,342		(9,661)		(9,661)		324,681		864	864	22,470	08/15/2019
11575TAA6	BROWN UNIV PROVIDENCE 4.57% 9/01/19		02/02/2017	Call	XXX	169,302	158,000	173,356	170,619		(399)		(399)		170,220		(918)	(918)	3,430	09/01/2019
14042E3Z1	CAPITAL ONE NA/MCLEAN VA 1.5% 9/05/17		08/07/2017	Call	XXX	250,000	250,000	249,730	249,938		55		55		249,993		7	7	3,438	09/05/2017
14149YAX6	CARDINAL HEALTH INC 1.700% 03/15/18		07/03/2017	Call	XXX	205,523	205,000	206,015	205,436		(182)		(182)		205,254		268	268	2,769	03/15/2018
14912L5J6	CATERPILLAR FINANCE SVCS 1.25% 11/06/17		11/06/2017	Maturity	XXX	205,000	205,000	205,402	205,143		(143)		(143)		205,000				2,563	11/06/2017
151020AT1	CELGENE CORP 2.125% 08/15/18		12/11/2017	Call	XXX	205,500	205,000	204,988	204,992		3		3		204,996		504	504	5,760	08/15/2018
166764AA8	CHEVRON CORP 1.104% 12/05/17		12/05/2017	Maturity	XXX	345,000	345,000	343,461	344,388		612		612		345,000				3,809	12/05/2017
20030NAW1	COMCAST CORP 5.700% 05/15/18		11/28/2017	UBS SECURITIES LLC, STAMF	XXX	213,803	210,000	237,366	221,915		(7,884)		(7,884)		214,031		(228)	(228)	12,469	05/15/2018
20030NAX9	COMCAST CORP 6.400% 05/15/38		10/18/2017	US BANCORP INVESTMENTS IN	XXX	198,157	146,000	200,635	200,340		(1,358)		(1,358)		198,983		(826)	(826)	8,669	05/15/2038
20825CAR5	CONOCOPHILLIPS 5.750% 2/01/19		08/01/2017	Call	XXX	191,140	180,000	200,959	193,790		(3,263)		(3,263)		190,527		612	612	9,494	02/01/2019
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/28		12/11/2017	Redemption	XXX	14,147	14,147	16,445	14,292		(145)		(145)		14,147				467	12/10/2028
126650BS8	CVS PASS-THRU 144A 7.507% 01/10/32		12/11/2017	Redemption	XXX	25,456	25,456	32,421	25,744		(287)		(287)		25,456				982	01/10/2032
29379VAV5	ENTERPRISE PRODUCTS OPER 5.7% 02/15/42		07/05/2017	MERRILL LYNCH PIERCE FENN	XXX	444,905	378,000	444,233	443,978		(746)		(746)		443,232		1,673	1,673	19,121	02/15/2042
30161MAE3	EXELON GENERATION CO LLC 6.2% 10/01/17		10/15/2017	Maturity	XXX	175,000	175,000	195,466	180,799		(5,799)		(5,799)		175,000				10,850	10/01/2017
30219GAJ7	EXPRESS SCRIPTS HOLDING 1.25% 6/02/2017		06/02/2017	Maturity	XXX	155,000	155,000	154,696	154,942		58		58		155,000				969	06/02/2017
36962G3H5	GE CAPITAL CORP 5.625% 9/15/17		09/15/2017	Maturity	XXX	140,000	140,000	159,575	144,120		(4,120)		(4,120)		140,000				7,875	09/15/2017
38141GFM1	GOLDMAN SACHS GROUP INC 6.15% 04/01/2018		02/27/2017	GOLDMAN SACHS & CO, NY	XXX	487,520	465,000	491,691	489,741		(3,304)		(3,304)		486,438		1,082	1,082	11,995	04/01/2018
38141EA25	GOLDMAN SACHS GROUP INC 7.5% 02/15/2019		02/13/2017	JPMORGAN SECURITIES INC,	XXX	248,774	225,000	250,947	250,027		(1,428)		(1,428)		248,598		175	175	8,484	02/15/2019
438516BJ4	HONEYWELL INTERNATIONAL 1.4% 10/30/2019		01/24/2017	JEFFERIES & CO INC, NEW Y	XXX	431,703	435,000	434,656	434,675		8		8		434,683		(2,981)	(2,981)	1,472	10/30/2019
452308AX7	ILLINOIS TOOL WORKS INC 2.65% 11/15/2026		02/15/2017	RAYMOND JAMES/FI,SAINT PE	XXX	369,039	386,000	384,784	384,800		15		15		384,815		(15,776)	(15,776)	2,955	11/15/2026
24422ESR1	JOHN DEERE CAPITAL CORP 1.55% 12/15/2017		03/10/2017	GOLDMAN SACHS & CO, NY	XXX	310,394	310,000	309,926	309,977		5		5		309,982		412	412	1,201	12/15/2017
46625HGY0	JPMORGAN CHASE & CO 6.000% 01/15/18		11/28/2017	JPMORGAN SECURITIES INC,	XXX	356,860	355,000	373,971	371,393		(14,411)		(14,411)		356,981		(121)	(121)	29,288	01/15/2018
494550AU0	KINDER MORGAN ENERGY PART 6% 02/01/2017		02/01/2017	Maturity	XXX	115,000	115,000	124,236	115,409		(409)		(409)		115,000				3,450	02/01/2017

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
49456BAD3	KINDER MORGAN INC/DE 2% 12/01/17		12/01/2017	Maturity	XXX	160,000	160,000	160,821	160,279		(279)		(279)		160,000				3,200	12/01/2017
53079EBE3	LIBERTY MUTUAL GRP 144A 4.25% 6/15/23		10/03/2017	GOLDMAN SACHS & CO, NY	XXX	421,777	393,000	424,967	424,171		(3,237)		(3,237)		420,934		844	844	12,900	06/15/2023
585055BQ8	MEDTRONIC INC 3.150% 01/15/26		11/28/2017	BARCLAYS CAPITAL INC, NEW	XXX	175,958	176,000	176,788	176,697		(527)		(527)		176,169		(212)	(212)	3,190	03/15/2018
59156RBE7	METLIFE INC VAR RT 12/15/17		12/15/2017	Maturity	XXX	205,000	205,000	206,878	205,739		(739)		(739)		205,000				3,600	12/15/2017
59156RBK3	METLIFE INC VAR RT 12/15/2017		06/07/2017	GOLDMAN SACHS & CO, NY	XXX	275,572	275,000	276,112	275,896		(418)		(418)		275,478		94	94	2,573	12/15/2017
655844BU1	NORFOLK SOUTHERN CORP 144A 4.05% 8/15/52		08/23/2017	NON-BROKER TRADE	XXX	91	91	93							93		(2)	(2)		08/15/2052
655844BD9	NORFOLK SOUTHERN CORP 6% 05/23/2111		08/14/2017	DELIVER SHARES FOR NORFOL	XXX	668,997	494,000	587,251	587,243		(27)		(27)		587,216		81,781	81,781	21,571	05/23/2111
649322AE4	NY & PRESBYTERIAN HOSP 4.763% 08/01/46		09/15/2017	RAYMOND JAMES/FI,SAINT PE	XXX	197,885	190,000	195,377	195,363		(59)		(59)		195,304		2,581	2,581	10,552	08/01/2046
74432QBC8	PRUDENTIAL FINANCIAL INC 6% 12/01/17		12/15/2017	Maturity	XXX	35,000	35,000	38,667	36,401		(1,401)		(1,401)		35,000				2,100	12/01/2017
828807CD7	SIMON PROPERTY GROUP LP 5.650% 2/01/2020		06/26/2017	Call	XXX	604,097	549,000	613,518	609,307		(11,199)		(11,199)		598,107		5,989	5,989	28,003	02/01/2020
842400GB3	SOUTHERN CA EDISON 1.125% 5/01/2017		03/22/2017	GOLDMAN SACHS & CO, NY	XXX	149,984	150,000	149,952	149,995		4		4		149,998		(15)	(15)	684	05/01/2017
790849AL7	ST JUDE MEDICAL INC 2.000% 09/15/2018		03/07/2017	EXCHANGE FOR ABBOTT LABOR	XXX	350,432	348,000	351,062	350,794		(362)		(362)		350,432				4,350	09/15/2018
85771PAT9	STATOIL ASA 1.250% 11/09/17	C	11/09/2017	Maturity	XXX	185,000	185,000	184,512	184,859		141		141		185,000				2,313	11/09/2017
863667AK7	STRYKER CORP 2.000% 03/08/2019		02/23/2017	KING (CL) & ASSOCIATES, A	XXX	175,770	175,000	174,797	174,851		11		11		174,861		909	909	1,653	03/08/2019
883556BB7	THERMO FISHER SCIENTIFIC 1.85% 1/15/18		03/22/2017	Call	XXX	431,205	429,000	429,800	429,760		(159)		(159)		429,601		1,604	1,604	5,445	01/15/2018
887315BH1	TIME WARNER COS INC 7.570% 02/01/24		12/12/2017	BNY MELLON	XXX	735,167	614,000	775,891	773,170		(19,602)		(19,602)		753,567		(18,401)	(18,401)	95,384	02/01/2024
89837RAA0	TRUSTEES DARTMOUTH COLL 4.75% 6/01/19		11/20/2017	Call	XXX	880,513	845,000	921,892	912,794		(24,598)		(24,598)		888,196		(7,683)	(7,683)	38,911	06/01/2019
911312AP1	UNITED PARCEL SERVICE 1.125% 10/01/2017		10/01/2017	Maturity	XXX	245,000	245,000	244,067	244,834		166		166		245,000				2,756	10/01/2017
92343VDF8	VERIZON COMMUNICATIONS 1.375% 8/15/19		08/16/2017	BNY MELLON	XXX	198,508	205,000	204,982	204,984		3		3		204,987		(6,479)	(6,479)	9,086	08/15/2019
92343VBP8	VERIZON COMMUNICATIONS 3.650% 09/14/18		08/16/2017	BNY MELLON	XXX	456,214	460,000	474,568	473,860		(5,031)		(5,031)		468,829		(12,615)	(12,615)	29,284	09/14/2018
92343VBQ6	VERIZON COMMUNICATIONS 4.500% 09/15/20		11/30/2017	GOLDMAN SACHS & CO, NY	XXX	435,485	410,000	439,799	439,196		(6,141)		(6,141)		433,055		2,430	2,430	33,032	09/15/2020
931142CP6	WAL-MART STORES INC 4.125% 02/01/19		10/16/2017	BNY MELLON	XXX	320,861	320,000	346,858	340,615		(8,005)		(8,005)		332,610		(11,749)	(11,749)	25,843	02/01/2019
98956PAE2	ZIMMER BIOMET HOLDINGS INC 2% 4/01/2018		05/12/2017	MERRILL LYNCH PIERCE FENN	XXX	345,718	345,000	345,075	345,118		(39)		(39)		345,079		639	639	4,332	04/01/2018
07388QAE9	BEAR STEARNS CMBS PW17A4 VAR 6/11/50		07/13/2017	Redemption	XXX	1,053,836	1,053,836	1,078,479	1,078,419		(15,962)		(15,962)		1,062,458		(8,622)	(8,622)	29,010	06/11/2050
20048EAV3	COMM 2013-LC6 MORTG 6A2 1.906% 1/10/46		12/12/2017	Redemption	XXX	821,282	821,282	825,389	824,820		(3,538)		(3,538)		821,282				12,651	01/10/2046
20173VAE0	COMM MORTG TR GG11 A4 5.736% 12/10/49		07/12/2017	Redemption	XXX	847,626	847,626	867,492	867,406		(18,078)		(18,078)		849,328		(1,702)	(1,702)	17,717	12/10/2049
36192KAT4	GS MORTG SEC GCJ7 A4 3.377% 5/10/45		12/12/2017	Redemption	XXX	62,824	62,824	66,034	62,988		(163)		(163)		62,824				1,672	05/10/2045
36192CAB1	GS MRTG SEC GC10A2 1.84% 2/10/46		12/12/2017	Redemption	XXX	646,974	646,974	648,869	648,867		(1,761)		(1,761)		647,106		(132)	(132)	7,554	02/10/2046
46629YAC3	JPMORG CHASE COMM CB18A4 5.44% 6/12/2047		02/13/2017	Redemption	XXX	200,601	200,601	200,883	200,869		(220)		(220)		200,649		(48)	(48)	1,071	06/12/2047
46632HAD3	JPMORG CHASE COMM LD12 A4VAR 02/15/2051		06/15/2017	Redemption	XXX	814,146	814,146	828,775	828,794		(6,616)		(6,616)		822,178		(8,031)	(8,031)	21,740	02/15/2051
61756UAE1	MORGAN STAN CAP IQ16A4 5.809% 12/12/49		08/12/2017	Redemption	XXX	857,409	857,409	870,607	870,604		(12,021)		(12,021)		858,582		(1,173)	(1,173)	22,069	12/12/2049
61762DAT8	MORGAN STANLEY BANK C9A2 1.97% 5/15/46		12/15/2017	Redemption	XXX	1,480,771	1,480,771	1,490,720	1,488,190		(7,419)		(7,419)		1,480,771				18,212	05/15/2046
61761AAX6	MORGAN STANLEY C5 A2 1.972% 08/15/45		07/17/2017	Redemption	XXX	680,001	680,001	681,701	681,696		(1,541)		(1,541)		680,155		(154)	(154)	3,569	08/15/2045
90349DAB8	UBS-BARCLAYS CMBS A2 1.852% 08/10/49		09/12/2017	Redemption	XXX	450,000	450,000	451,160	451,160		(1,151)		(1,151)		450,009		(9)	(9)	3,675	08/10/2049
90349DAC6	UBS-BARCLAYS CMBS C3 A3 2.728% 8/10/49		12/12/2017	Redemption	XXX	53,816	53,816	55,027	53,877		(61)		(61)		53,816				1,332	08/10/2049
92935JBC8	WFRBS CMBS C2 A4 144A VAR 2/15/44		12/15/2017	Redemption	XXX	7,814	7,814	8,672	7,846		(33)		(33)		7,814				380	02/15/2044
02005AER5	ALLY MASTER OWNER TR 5A2 1.6% 10/15/19		10/16/2017	Call	XXX	150,000	150,000	149,997	149,998		0		0		149,999		1	1	2,000	10/15/2019
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		07/17/2017	Redemption	XXX	68,520	68,520	74,772	69,110		(590)		(590)		68,520				2,468	07/15/2024
04364UAB1	ASCENTIUM EQUIP 2AA2144A 1.46% 4/10/19		12/11/2017	Redemption	XXX	224,436	224,436	224,429	224,432		5		5		224,436				2,522	04/10/2019
12505XAC6	CCG REC TRUS 1 A3 144A 1.920% 01/17/23		08/21/2017	BMO CAPITAL MARKETS CORP,	XXX	735,290	734,000	737,957	737,837		(388)		(388)		737,449		(2,159)	(2,159)	9,708	01/17/2023
12592YAD6	CNH EQUIP TR 2015-BA3 1.37% 7/15/20		12/15/2017	Redemption	XXX	311,088	311,088	311,164	311,116		(28)		(28)		311,088				2,166	07/15/2020
210795PZ7	CONTINENTAL AIR 2012-1 CL 4.15% 10/11/25		10/11/2017	Redemption	XXX	10,410	10,410	11,008			(25)		(25)		10,410				216	10/11/2025

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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
36251MAE1	GM FINANCIAL AUTO L3A4 1.780% 05/20/2020		04/05/2017	JPM/INTL FCSTONE FINANCIA	XXX	255,540	256,000	255,950	255,951		4		4		255,955		(415)	(415)	1,342	05/20/2020
43814JAD6	HONDA AUTO REC 20 4 A4 1.460% 10/15/20		06/02/2017	JPM/INTL FCSTONE FINANCIA	XXX	409,064	409,000	410,007	409,987		(109)		(109)		409,878		(814)	(814)	2,820	10/15/2020
58769AAE6	MERCEDES BENZ AUTO LS BA4 1.53% 5/17/21		12/15/2017	Redemption	XXX	92,866	92,866	93,106	92,954		(87)		(87)		92,866				1,421	05/17/2021
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/33		09/01/2017	Redemption	XXX	74,570	74,570	79,434	75,111		(541)		(541)		74,570				1,942	09/01/2033
83162CVX8	SBA GTD PART 2013-20K 1 3.38% 11/01/33		11/01/2017	Redemption	XXX	86,048	86,048	91,440	86,730		(681)		(681)		86,048				2,355	11/01/2033
83162CWN9	SBA GTD PART 2014-20I 1 2.92% 9/01/34		09/01/2017	Redemption	XXX	28,672	28,672	29,736	28,783		(111)		(111)		28,672				629	09/01/2034
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37		08/01/2017	Redemption	XXX	17,794	17,794	17,794							17,794				233	02/01/2037
83162CYG2	SBA GTD PART CTFS 2017-20A 1 2.8% 1/1/37		07/03/2017	Redemption	XXX	7,199	7,199	7,199							7,199				96	01/01/2037
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 5/01/34		11/01/2017	Redemption	XXX	120,625	120,625	125,855	121,336		(711)		(711)		120,625				2,867	05/01/2034
86213CAB1	STORE MASTER FUND 1A A2 4.17% 4/20/45		12/20/2017	Redemption	XXX	3,815	3,815	3,906	3,816		(1)		(1)		3,815				86	04/20/2045
90932PAA6	UNITED AIRLINES 2014-1 CL A 4% 10/11/27		10/11/2017	Redemption	XXX	33,277	33,277	35,427	33,457		(180)		(180)		33,277				998	10/11/2027
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						27,552,477	26,680,669	27,957,430	27,415,473		(223,689)		(223,689)		27,575,436		(22,960)	(22,960)	809,700	XXX
8399997 Subtotal - Bonds - Part 4						62,824,003	61,875,640	63,804,207	61,415,615		(254,700)		(254,700)		63,171,425		(347,422)	(347,422)	1,177,744	XXX
8399998 Summary Item from Part 5 for Bonds						35,305,547	35,407,865	35,385,703			4,782		4,782		35,390,485		(84,938)	(84,938)	285,377	XXX
8399999 Subtotal - Bonds						98,129,550	97,283,505	99,189,910	61,415,615		(249,918)		(249,918)		98,561,910		(432,361)	(432,361)	1,463,121	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
8999999 Subtotal - Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
90214J101	2U INC		12/20/2017	ISI GROUP INC, NEW YORK	437.000	26,896	XXX	13,615	13,176	439			439		13,615		13,281	13,281		XXX
88579Y101	3M CO		12/19/2017	INVESTMENT TECH GROUP INC	70.000	16,684	XXX	12,514	12,500	14			14		12,514		4,170	4,170	329	XXX
002824100	ABBOTT LABORATORIES		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,135	XXX	765	768	(3)			(3)		765		370	370	21	XXX
00287Y109	ABBVIE INC		12/19/2017	INVESTMENT TECH GROUP INC	120.000	11,746	XXX	7,552	7,514	38			38		7,552		4,194	4,194	307	XXX
00404A109	ACADIA HEALTHCARE CO INC		12/20/2017	ISI GROUP INC, NEW YORK	292.000	9,296	XXX	11,113	9,665	1,448			1,448		11,113		(1,817)	(1,817)		XXX
G1151C101	ACCENTURE PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	50.000	7,609	XXX	5,852	5,857	(5)			(5)		5,852		1,758	1,758	102	XXX
00507V109	ACTIVISION BLIZZARD INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,297	XXX	732	722	9			9		732		566	566	6	XXX
00508Y102	ACUITY BRANDS INC		12/19/2017	INVESTMENT TECH GROUP INC	12.000	2,062	XXX	2,777	2,770	6			6		2,777		(715)	(715)	6	XXX
00724F101	ADOBE SYSTEMS INC		12/19/2017	INVESTMENT TECH GROUP INC	50.000	8,747	XXX	5,189	5,148	42			42		5,189		3,557	3,557		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		(704)	(704)	2	XXX
00817Y108	AETNA INC		12/19/2017	INVESTMENT TECH GROUP INC	52.000	9,296	XXX	6,482	6,449	34			34		6,482		2,813	2,813	91	XXX
008252108	AFFILIATED MANAGERS GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	22.000	4,448	XXX	3,159	3,197	(38)			(38)		3,159		1,288	1,288	18	XXX
001055102	AFLAC INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,638	XXX	2,097	2,088	9			9		2,097		541	541	52	XXX
008474108	AGNICO EAGLE MINES LTD		12/20/2017	ISI GROUP INC, NEW YORK	169.000	7,481	XXX	6,952	7,098	(146)			(146)		6,952		529	529	52	XXX
009158106	AIR PRODUCTS & CHEMICALS INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	4,874	XXX	4,332	4,315	18			18		4,332		542	542	86	XXX
00971T101	AKAMAI TECHNOLOGIES INC		12/19/2017	INVESTMENT TECH GROUP INC	96.000	6,437	XXX	6,139	6,401	(263)			(263)		6,139		299	299		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

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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
012653101	ALBEMARLE CORP		12/19/2017	INVESTMENT TECH GROUP INC	95.000	12,567	XXX	8,047	8,178	(131)			(131)		8,047		4,520	4,520	115	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	20.000	2,314	XXX	2,449	2,447	2			2		2,449		(136)	(136)		XXX
016255101	ALIGN TECHNOLOGY INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	2,350	XXX	1,504							1,504		846	846		XXX
G01767105	ALKERMES PLC	C	12/20/2017	ISI GROUP INC, NEW YORK	8.000	417	XXX	449	445	4			4		449		(32)	(32)		XXX
01741R102	ALLEGHENY TECHNOLOGIES INC		12/20/2017	ISI GROUP INC, NEW YORK	843.000	20,704	XXX	14,110	13,429	681			681		14,110		6,594	6,594		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	75.000	15,151	XXX	15,459	15,751	(292)			(292)		15,459		(308)	(308)	89	XXX
018581108	ALLIANCE DATA SYSTEMS CORP		12/19/2017	INVESTMENT TECH GROUP INC	37.000	9,089	XXX	8,485	8,455	31			31		8,485		604	604	75	XXX
020002101	ALLSTATE CORP/THE		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,130	XXX	2,234	2,224	11			11		2,234		896	896	33	XXX
02079K305	ALPHABET INC-CL A		12/19/2017	INVESTMENT TECH GROUP INC	25.000	26,993	XXX	19,999	19,811	188			188		19,999		6,994	6,994		XXX
02079K107	ALPHABET INC-CL C		12/19/2017	INVESTMENT TECH GROUP INC	30.000	32,119	XXX	23,416	23,155	262			262		23,416		8,702	8,702		XXX
02209S103	ALTRIA GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	140.000	10,341	XXX	9,511	9,467	45			45		9,511		829	829	263	XXX
023135106	AMAZON.COM INC		12/19/2017	INVESTMENT TECH GROUP INC	34.000	40,369	XXX	25,944	25,496	448			448		25,944		14,425	14,425		XXX
02376R102	AMERICAN AIRLINES GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	265.000	13,711	XXX	12,231	12,373	(142)			(142)		12,231		1,480	1,480	106	XXX
025816109	AMERICAN EXPRESS CO		12/19/2017	INVESTMENT TECH GROUP INC	90.000	8,920	XXX	6,629	6,667	(38)			(38)		6,629		2,291	2,291	118	XXX
026874784	AMERICAN INTERNATIONAL GROUP I		12/19/2017	INVESTMENT TECH GROUP INC	120.000	7,169	XXX	7,881	7,837	43			43		7,881		(711)	(711)	115	XXX
03027X100	AMERICAN TOWER CORP		12/19/2017	INVESTMENT TECH GROUP INC	50.000	7,091	XXX	5,334	5,284	50			50		5,334		1,757	1,757	96	XXX
03076C106	AMERIPRISE FINANCIAL INC		12/19/2017	INVESTMENT TECH GROUP INC	28.000	4,796	XXX	3,070	3,106	(37)			(37)		3,070		1,726	1,726	91	XXX
03073E105	AMERISOURCEBERGEN CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,875	XXX	1,595	1,564	31			31		1,595		280	280	30	XXX
031162100	AMGEN INC		12/19/2017	INVESTMENT TECH GROUP INC	72.000	12,732	XXX	10,689	10,527	162			162		10,689		2,043	2,043	331	XXX
03211L102	AMPLIFY SNACK BRANDS INC		12/20/2017	ISI GROUP INC, NEW YORK	196.000	2,358	XXX	1,307							1,307		1,051	1,051		XXX
032511107	ANADARKO PETROLEUM CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	1,974	XXX	2,788	2,789	(2)			(2)		2,788		(813)	(813)	6	XXX
032654105	ANALOG DEVICES INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	879	XXX	830							830		49	49	14	XXX
03349M105	ANDEAVOR		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,207	XXX	1,779							1,779		428	428	24	XXX
03662Q105	ANSYS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,476	XXX	1,243							1,243		233	233		XXX
036752103	ANTHEM INC		12/19/2017	INVESTMENT TECH GROUP INC	33.000	7,522	XXX	4,776	4,744	32			32		4,776		2,746	2,746	66	XXX
G0408V102	AON PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	40.000	5,473	XXX	4,469	4,461	8			8		4,469		1,004	1,004	56	XXX
037833100	APPLE INC		12/19/2017	ITG INC, NEW YORK	524.000	90,550	XXX	61,150	60,690	460			460		61,150		29,401	29,401	1,220	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
038222105	APPLIED MATERIALS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	529	XXX	326	323	3			3		326		203	203	4	XXX
G6095L109	APTIV PLC		12/19/2017	BNY MELLON	30.000	2,567	XXX	1,683							1,683		885	885		XXX
03837J101	AQUA METALS INC		12/20/2017	ISI GROUP INC, NEW YORK	44.000	86	XXX	857							857		(772)	(772)		XXX
039483102	ARCHER-DANIELS-MIDLAND CO		12/19/2017	INVESTMENT TECH GROUP INC	20.000	802	XXX	909	913	(4)			(4)		909		(107)	(107)	26	XXX
04247X102	ARMSTRONG WORLD INDUSTRIES INC		12/20/2017	ISI GROUP INC, NEW YORK	97.000	5,781	XXX	4,008	4,055	(47)			(47)		4,008		1,773	1,773		XXX
04316A108	ARTISAN PARTNERS ASSET MANAGEM		12/20/2017	ISI GROUP INC, NEW YORK	192.000	7,673	XXX	5,806	5,712	94			94		5,806		1,867	1,867	500	XXX
G05384105	ASPEN INSURANCE HOLDINGS LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	63.000	2,537	XXX	2,548							2,548		(11)	(11)	15	XXX
04621X108	ASSURANT INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	987	XXX	931	929	2			2		931		56	56	22	XXX
046433108	ASTRONICS CORP		12/20/2017	ISI GROUP INC, NEW YORK	15.000	642	XXX	553	508	45			45		553		89	89		XXX
00206R102	AT&T INC		12/19/2017	INVESTMENT TECH GROUP INC	270.000	10,264	XXX	11,554	11,483	71			71		11,554		(1,291)	(1,291)	529	XXX
052769106	AUTODESK INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,107	XXX	1,495	1,480	15			15		1,495		612	612		XXX
053015103	AUTOMATIC DATA PROCESSING INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	4,732	XXX	4,140	4,111	29			29		4,140		592	592	68	XXX
05329W102	AUTONATION INC		05/09/2017	ITG INC, NEW YORK	80.000	3,227	XXX	3,875	3,892	(17)			(17)		3,875		(648)	(648)		XXX
053332102	AUTOZONE INC		12/19/2017	INVESTMENT TECH GROUP INC	11.000	7,711	XXX	8,813	8,688	126			126		8,813		(1,103)	(1,103)		XXX
053484101	AVALONBAY COMMUNITIES INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	5,330	XXX	5,265	5,315	(50)			(50)		5,265		66	66	128	XXX
053611109	AVERY DENNISON CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,171	XXX	707	702	5			5		707		464	464	13	XXX
057224107	BAKER HUGHES INC		07/03/2017	MERGER	490.000	31,434	XXX	31,434	31,835	(402)			(402)		31,434				8,742	XXX
060505104	BANK OF AMERICA CORP		12/19/2017	INVESTMENT TECH GROUP INC	770.000	22,649	XXX	16,864	17,017	(153)			(153)		16,864		5,785	5,785	208	XXX
064058100	BANK OF NEW YORK MELLON CORP/T		12/19/2017	INVESTMENT TECH GROUP INC	60.000	3,250	XXX	2,832	2,843	(11)			(11)		2,832		418	418	52	XXX
068323104	BARRACUDA NETWORKS INC		12/20/2017	ISI GROUP INC, NEW YORK	117.000	3,211	XXX	2,692							2,692		519	519		XXX
054937107	BB&T CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	500	XXX	467	470	(4)			(4)		467		33	33	13	XXX
073685109	BEACON ROOFING SUPPLY INC		12/20/2017	ISI GROUP INC, NEW YORK	151.000	9,335	XXX	6,886	6,957	(70)			(70)		6,886		2,449	2,449		XXX
075887109	BECTON DICKINSON AND CO		12/19/2017	INVESTMENT TECH GROUP INC	30.000	6,639	XXX	4,982	4,967	16			16		4,982		1,657	1,657	63	XXX
075896100	BED BATH & BEYOND INC		09/18/2017	ITG INC, NEW YORK	180.000	5,104	XXX	7,314	7,315	(2)			(2)		7,314		(2,210)	(2,210)	77	XXX
077454106	BELDEN INC		12/20/2017	JEFFERIES & CO INC, NEW Y	220.000	17,392	XXX	16,328	16,449	(122)			(122)		16,328		1,065	1,065	37	XXX
08180D106	BENEFITFOCUS INC		12/20/2017	ISI GROUP INC, NEW YORK	69.000	1,846	XXX	2,032	2,049	(17)			(17)		2,032		(186)	(186)		XXX
084670702	BERKSHIRE HATHAWAY INC		12/19/2017	INVESTMENT TECH GROUP INC	174.000	34,429	XXX	28,410	28,359	52			52		28,410		6,019	6,019		XXX
08579W103	BERRY PLASTICS GROUP INC		12/20/2017	ISI GROUP INC, NEW YORK	400.000	23,810	XXX	19,476	19,492	(16)			(16)		19,476		4,334	4,334		XXX
086516101	BEST BUY CO INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,315	XXX	855	853	2			2		855		460	460	20	XXX
09062X103	BIOGEN INC		12/19/2017	FOR BIOVERATIV INC	22.000	12,887	XXX	11,495	11,356	139	2		141		11,495		1,392	1,392		XXX
09247X101	BLACKROCK INC		12/19/2017	INVESTMENT TECH GROUP INC	22.000	11,347	XXX	8,389	8,372	17			17		8,389		2,958	2,958	162	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
05591B109	BMC STOCK HOLDINGS INC		12/20/2017	ISI GROUP INC, NEW YORK	317.000	7,671	XXX	5,904	6,182	(278)			(278)		5,904		1,767	1,767		XXX
097023105	BOEING CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	55.000	16,346	XXX	8,546	8,562	(16)			(16)		8,546		7,800	7,800	312	XXX
09739D100	BOISE CASCADE CO		10/02/2017	STIFEL NICOLAUS	1,506.000	48,889	XXX	33,721	33,885	(164)			(164)		33,721		15,169	15,169		XXX
099724106	BORGWARNER INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	522	XXX	395	394	1			1		395		126	126	6	XXX
101121101	BOSTON PROPERTIES INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,864	XXX	3,714	3,773	(59)			(59)		3,714		150	150	68	XXX
10921T101	BRIGHTCOVE INC		12/20/2017	ISI GROUP INC, NEW YORK	745.000	5,237	XXX	5,927	5,997	(71)			(71)		5,927		(689)	(689)		XXX
10922N103	BRIGHTHOUSE FINANCIAL INC		08/16/2017	NON-BROKER TRADE	0.364	21	XXX	22							22		(1)	(1)		XXX
110122108	BRISTOL-MYERS SQUIBB CO		12/19/2017	INVESTMENT TECH GROUP INC	110.000	6,768	XXX	6,505	6,428	76			76		6,505		263	263	172	XXX
Y09827109	BROADCOM LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	43.000	11,337	XXX	7,709	7,601	108			108		7,709		3,628	3,628	129	XXX
M20598104	CAESARSTONE LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	198.000	4,377	XXX	5,484	5,673	(189)			(189)		5,484		(1,107)	(1,107)		XXX
14040H105	CAPITAL ONE FINANCIAL CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	3,948	XXX	3,485	3,490	(5)			(5)		3,485		463	463	64	XXX
14149Y108	CARDINAL HEALTH INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,259	XXX	1,450	1,439	10			10		1,450		(190)	(190)	27	XXX
141619106	CARDIOVASCULAR SYSTEMS INC		12/20/2017	ISI GROUP INC, NEW YORK	312.000	7,405	XXX	7,307	7,554	(246)			(246)		7,307		98	98		XXX
143130102	CARMAX INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,356	XXX	1,275	1,288	(13)			(13)		1,275		81	81		XXX
143658300	CARNIVAL CORP	C	12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,043	XXX	1,567	1,562	5			5		1,567		476	476	48	XXX
144285103	CARPENTER TECHNOLOGY CORP		12/20/2017	ISI GROUP INC, NEW YORK	42.000	2,199	XXX	1,447	1,519	(72)			(72)		1,447		752	752	30	XXX
144577103	CARRIZO OIL & GAS INC		12/20/2017	ISI GROUP INC, NEW YORK	421.000	8,614	XXX	17,503	15,724	1,779			1,779		17,503		(8,889)	(8,889)		XXX
149123101	CATERPILLAR INC		12/19/2017	INVESTMENT TECH GROUP INC	50.000	7,544	XXX	4,657	4,637	20			20		4,657		2,886	2,886	155	XXX
14964U108	CAVIUM INC		12/20/2017	ISI GROUP INC, NEW YORK	38.000	3,257	XXX	2,102	2,373	(270)			(270)		2,102		1,154	1,154		XXX
124857202	CBS CORP		12/19/2017	INVESTMENT TECH GROUP INC	50.000	2,971	XXX	3,234	3,181	53			53		3,234		(262)	(262)	27	XXX
12508E101	CDK GLOBAL INC		12/08/2017	DEUTSCHE BK SECS INC, NY	72.000	5,097	XXX	4,093	4,298	(204)			(204)		4,093		1,003	1,003	44	XXX
151020104	CELGENE CORP		12/19/2017	INVESTMENT TECH GROUP INC	50.000	5,351	XXX	5,832	5,788	45			45		5,832		(481)	(481)		XXX
15117B103	CELLDEX THERAPEUTICS INC		07/27/2017	CITIGROUP GBL MKTS INC, N	2,906.000	6,877	XXX	8,224	10,287	75		2,138	(2,063)		8,224		(1,347)	(1,347)		XXX
15135B101	CENTENE CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,009	XXX	571	565	6			6		571		438	438		XXX
156700106	CENTURYLINK INC		11/07/2017	FRACTIONS	0.724	13	XXX	17	17	0			0		17		(5)	(5)	1	XXX
808513105	CHARLES SCHWAB CORP/THE		12/19/2017	INVESTMENT TECH GROUP INC	50.000	2,589	XXX	1,974	1,974	1			1		1,974		614	614	16	XXX
16119P108	CHARTER COMMUNICATIONS INC		12/19/2017	INVESTMENT TECH GROUP INC	51.000	16,841	XXX	14,856	14,684	172			172		14,856		1,985	1,985		XXX
166764100	CHEVRON CORP		12/19/2017	INVESTMENT TECH GROUP INC	160.000	19,168	XXX	18,806	18,832	(26)			(26)		18,806		363	363	691	XXX
169656105	CHIPOTLE MEXICAN GRILL INC		12/19/2017	INVESTMENT TECH GROUP INC	8.000	2,505	XXX	3,028	3,019	10			10		3,028		(523)	(523)		XXX
H1467J104	CHUBB LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	50.000	7,379	XXX	6,604	6,606	(2)			(2)		6,604		775	775	106	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
125509109	CIGNA CORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	6,217	XXX	4,074	4,002	72			72		4,074		2,142	2,142	1	XXX
171798101	CIMAREX ENERGY CO		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,390	XXX	4,078	4,077	1			1		4,078		(688)	(688)	10	XXX
172908105	CINTAS CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,179	XXX	2,315	2,311	4			4		2,315		864	864	32	XXX
17275R102	CISCO SYSTEMS INC		12/19/2017	INVESTMENT TECH GROUP INC	200.000	7,653	XXX	6,084	6,044	40			40		6,084		1,569	1,569	226	XXX
172967424	CITIGROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	400.000	29,865	XXX	23,588	23,772	(184)			(184)		23,588		6,278	6,278	384	XXX
177376100	CITRIX SYSTEMS INC		12/19/2017	IN LIEU OF FRACTIONS	30.000	6,139	XXX	5,612	5,555	58			58		5,612		526	526		XXX
18538R103	CLEARWATER PAPER CORP		11/01/2017	J.P MORGAN SECURITIES INC	578.000	26,933	XXX	36,234	37,888	(1,654)			(1,654)		36,234		(9,301)	(9,301)		XXX
189054109	CLOROX CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,960	XXX	2,443	2,400	42			42		2,443		518	518	66	XXX
12572Q105	CME GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	6,005	XXX	4,618	4,614	4			4		4,618		1,387	1,387	79	XXX
189754104	COACH INC		10/31/2017	MERGER-TAPESTRY INC	320.000	11,179	XXX	11,179	11,206	(28)			(28)		11,179				324	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	878.000	6,544	XXX	8,988	7,981	1,007			1,007		8,988		(2,445)	(2,445)		XXX
19239V302	COGENT COMMUNICATIONS HOLDINGS		12/20/2017	ISI GROUP INC, NEW YORK	420.000	18,780	XXX	15,203	17,367	(2,164)			(2,164)		15,203		3,577	3,577	688	XXX
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,876	XXX	2,248	2,241	7			7		2,248		628	628	18	XXX
194162103	COLGATE-PALMOLIVE CO		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,993	XXX	2,632	2,618	15			15		2,632		360	360	64	XXX
20030N101	COMCAST CORP		12/19/2017	INVESTMENT TECH GROUP INC	340.000	13,295	XXX	11,939	11,739	201			201		11,939		1,356	1,356	207	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	30.000	4,208	XXX	4,048	3,978	70			70		4,048		160	160		XXX
20717E101	CONFORMIS INC		07/14/2017	GOLDMAN SACHS & CO, NY	989.000	4,506	XXX	5,254	8,011	670		3,428	(2,757)		5,254		(747)	(747)		XXX
20825C104	CONOCOPHILLIPS		12/19/2017	INVESTMENT TECH GROUP INC	110.000	5,791	XXX	5,533	5,515	18			18		5,533		258	258	117	XXX
21036P108	CONSTELLATION BRANDS INC		12/19/2017	INVESTMENT TECH GROUP INC	25.000	5,580	XXX	3,840	3,833	7			7		3,840		1,740	1,740	49	XXX
21240D107	CONTROL4 CORP		12/20/2017	BAIRD, ROBERT W & CO INC,	2,600.000	66,114	XXX	28,992	26,520	2,472			2,472		28,992		37,122	37,122		XXX
216648402	COOPER COS INC/THE		12/19/2017	JEFFERIES & CO INC, NEW Y	123.000	27,611	XXX	19,908	21,516	(1,609)			(1,609)		19,908		7,704	7,704	7	XXX
22160K105	COSTCO WHOLESALE CORP		12/19/2017	INVESTMENT TECH GROUP INC	43.000	8,096	XXX	6,931	6,885	47			47		6,931		1,165	1,165	385	XXX
067383109	CR BARD INC		12/29/2017	INVESTMENT TECH GROUP INC	88.000	20,726	XXX	19,712	19,770	(58)			(58)		19,712		1,014	1,014	92	XXX
225447101	CREE INC		12/20/2017	ISI GROUP INC, NEW YORK	247.000	9,425	XXX	6,201	6,518	(317)			(317)		6,201		3,224	3,224		XXX
22822V101	CROWN CASTLE INTERNATIONAL COR		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,255	XXX	2,617	2,603	14			14		2,617		638	638	82	XXX
126408103	CSX CORP		12/19/2017	INVESTMENT TECH GROUP INC	60.000	3,289	XXX	2,175	2,156	19			19		2,175		1,114	1,114	47	XXX
229669106	CUBIC CORP		12/20/2017	ISI GROUP INC, NEW YORK	45.000	2,688	XXX	2,062	2,158	(95)			(95)		2,062		625	625	12	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
231021106	CUMMINS INC		12/19/2017	INVESTMENT TECH GROUP INC	22.000	3,827	XXX	3,004	3,007	(3)			(3)		3,004		824	824	93	XXX
126650100	CVS HEALTH CORP		12/19/2017	INVESTMENT TECH GROUP INC	120.000	8,673	XXX	9,508	9,469	39			39		9,508		(835)	(835)	240	XXX
232806109	CYPRESS SEMICONDUCTOR CORP		12/20/2017	ISI GROUP INC, NEW YORK	1,980.000	28,446	XXX	21,325	22,651	(1,326)			(1,326)		21,325		7,121	7,121	514	XXX
235825205	DANA INC		12/20/2017	ISI GROUP INC, NEW YORK	177.000	5,767	XXX	3,060	3,359	(299)			(299)		3,060		2,707	2,707	42	XXX
235851102	DANAHER CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,887	XXX	1,567	1,557	10			10		1,567		320	320	8	XXX
237266101	DARLING INGREDIENTS INC		12/20/2017	ISI GROUP INC, NEW YORK	141.000	2,455	XXX	1,863	1,820	43			43		1,863		591	591		XXX
23918K108	DAVITA INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,435	XXX	1,289	1,284	5			5		1,289		147	147		XXX
244199105	DEERE & CO		12/19/2017	INVESTMENT TECH GROUP INC	30.000	4,633	XXX	3,106	3,091	15			15		3,106		1,527	1,527	54	XXX
G27823106	DELPHI AUTOMOTIVE PLC	C	12/05/2017	MERGER-APTIV PLC	320.000	21,544	XXX	21,544	21,552	(8)			(8)		21,544				371	XXX
247361702	DELTA AIR LINES INC		12/19/2017	INVESTMENT TECH GROUP INC	110.000	6,129	XXX	5,450	5,411	39			39		5,450		679	679	112	XXX
24906P109	DENTSPLY SIRONA INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	666	XXX	585	577	7			7		585		81	81	3	XXX
25179M103	DEVON ENERGY CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	387	XXX	457	457	0			0		457		(70)	(70)	2	XXX
252131107	DEXCOM INC		12/20/2017	ISI GROUP INC, NEW YORK	155.000	9,240	XXX	9,935	9,253	682			682		9,935		(695)	(695)		XXX
253868103	DIGITAL REALTY TRUST INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,235	XXX	1,972	1,965	7			7		1,972		263	263	51	XXX
25456K101	DIPLOMAT PHARMACY INC		12/20/2017	ISI GROUP INC, NEW YORK	134.000	2,692	XXX	1,767							1,767		925	925		XXX
254709108	DISCOVER FINANCIAL SERVICES		12/19/2017	INVESTMENT TECH GROUP INC	60.000	4,555	XXX	4,300	4,325	(25)			(25)		4,300		255	255	78	XXX
256677105	DOLLAR GENERAL CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	921	XXX	742	741	2			2		742		178	178	8	XXX
256746108	DOLLAR TREE INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,183	XXX	1,538	1,544	(5)			(5)		1,538		644	644		XXX
257287102	DOMINION DIAMOND CORP		11/01/2017	NON-BROKER TRADE	1,982.000	28,244	XXX	19,153	19,186	(33)			(33)		19,153		9,091	9,091	297	XXX
25746U109	DOMINION RESOURCES INC/VA		12/19/2017	INVESTMENT TECH GROUP INC	10.000	813	XXX	772	766	6			6		772		41	41	23	XXX
260003108	DOVER CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,990	XXX	1,500	1,499	1			1		1,500		490	490	36	XXX
260543103	DOW CHEMICAL CO/THE		09/01/2017	MERGER	1,290.000	74,450	XXX	74,450	73,814	636			636		74,450				1,780	XXX
26078J100	DOWDUPONT INC		12/19/2017	INVESTMENT TECH GROUP INC	0.820	59	XXX	47		0			0		47		11	11	0	XXX
26138E109	DR PEPPER SNAPPLE GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,884	XXX	1,822	1,813	8			8		1,822		62	62	35	XXX
262037104	DRIL-QUIP INC		12/20/2017	ISI GROUP INC, NEW YORK	50.000	2,386	XXX	2,883	3,003	(119)			(119)		2,883		(497)	(497)		XXX
233331107	DTE ENERGY CO		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,269	XXX	2,957	2,955	1			1		2,957		312	312	72	XXX
26441C204	DUKE ENERGY CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,699	XXX	1,559	1,552	6			6		1,559		141	141	70	XXX
26483E100	DUN & BRADSTREET CORP/THE		05/09/2017	ITG INC, NEW YORK	50.000	5,623	XXX	6,101	6,066	35			35		6,101		(478)	(478)	25	XXX
23355L106	DXC TECHNOLOGY CO		12/19/2017	FRACTIONS	10.077	954	XXX	801							801		154	154	4	XXX
233377407	DXP ENTERPRISES INC/TX		12/20/2017	ISI GROUP INC, NEW YORK	128.000	3,717	XXX	4,466	4,447	19			19		4,466		(749)	(749)		XXX
269246401	E*TRADE FINANCIAL CORP		12/08/2017	WILLIAM BLAIR & CO, CHICA	551.000	25,763	XXX	19,243	19,092	151			151		19,243		6,520	6,520		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
26969P108	EAGLE MATERIALS INC		12/20/2017	ISI GROUP INC, NEW YORK	98.000	10,629	XXX	9,742	9,656	86			86		9,742		887	887	39	XXX
277432100	EASTMAN CHEMICAL CO		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,846	XXX	1,509	1,504	5			5		1,509		337	337	31	XXX
G29183103	EATON CORP PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	40.000	3,073	XXX	2,694	2,684	11			11		2,694		379	379	77	XXX
278642103	EBAY INC		12/19/2017	INVESTMENT TECH GROUP INC	70.000	2,643	XXX	2,094	2,078	16			16		2,094		549	549		XXX
278865100	ECOLAB INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	5,402	XXX	4,708	4,689	19			19		4,708		694	694	44	XXX
28176E108	EDWARDS LIFESCIENCES CORP		12/19/2017	INVESTMENT TECH GROUP INC	132.000	15,110	XXX	11,011	12,368	(1,358)			(1,358)		11,011		4,100	4,100		XXX
263534109	EI DU PONT DE NEMOURS & CO		09/01/2017	MERGER	1,010.000	75,024	XXX	75,024	74,134	890			890		75,024				1,151	XXX
285512109	ELECTRONIC ARTS INC		12/19/2017	INVESTMENT TECH GROUP INC	1,072.000	113,805	XXX	81,127	84,431	(3,303)			(3,303)		81,127		32,677	32,677		XXX
532457108	ELI LILLY & CO		12/19/2017	INVESTMENT TECH GROUP INC	50.000	4,334	XXX	3,683	3,678	5			5		3,683		651	651	104	XXX
28849P100	ELLIE MAE INC		12/20/2017	ISI GROUP INC, NEW YORK	84.000	7,906	XXX	6,813	7,029	(216)			(216)		6,813		1,092	1,092		XXX
291011104	EMERSON ELECTRIC CO		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,055	XXX	1,683	1,673	10			10		1,683		372	372	58	XXX
292562105	ENCORE WIRE CORP		12/20/2017	ISI GROUP INC, NEW YORK	92.000	4,401	XXX	3,870	3,988	(118)			(118)		3,870		531	531	7	XXX
G30401106	ENDO INTERNATIONAL PLC	C	03/20/2017	ITG INC, NEW YORK	220.000	2,313	XXX	3,427	3,623	(197)			(197)		3,427		(1,114)	(1,114)		XXX
26875P101	EOG RESOURCES INC		12/19/2017	INVESTMENT TECH GROUP INC	70.000	7,097	XXX	7,044	7,077	(33)			(33)		7,044		54	54	47	XXX
294429105	EQUIFAX INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,388	XXX	2,381	2,365	16			16		2,381		7	7	31	XXX
29444U700	EQUINIX INC		12/19/2017	INVESTMENT TECH GROUP INC	12.000	5,382	XXX	4,302	4,289	13			13		4,302		1,079	1,079	94	XXX
297178105	ESSEX PROPERTY TRUST INC		12/19/2017	INVESTMENT TECH GROUP INC	16.000	3,884	XXX	3,678	3,720	(42)			(42)		3,678		206	206	84	XXX
518439104	ESTEE LAUDER COS INC/THE		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,556	XXX	1,544	1,530	14			14		1,544		1,012	1,012	28	XXX
B38564108	EURONAV NV	C	12/20/2017	ISI GROUP INC, NEW YORK	83.000	669	XXX	627							627		42	42	3	XXX
298736109	EURONET WORLDWIDE INC		12/20/2017	ISI GROUP INC, NEW YORK	45.000	3,953	XXX	3,297	3,259	37			37		3,297		657	657		XXX
G3223R108	EVEREST RE GROUP LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	63.000	13,700	XXX	13,238	13,633	(395)			(395)		13,238		462	462	318	XXX
30212P303	EXPEDIA INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,428	XXX	2,265	2,266	(1)			(1)		2,265		164	164	23	XXX
30219G108	EXPRESS SCRIPTS HOLDING CO		12/19/2017	INVESTMENT TECH GROUP INC	90.000	6,626	XXX	6,251	6,191	60			60		6,251		375	375		XXX
30231G102	EXXON MOBIL CORP		12/19/2017	INVESTMENT TECH GROUP INC	320.000	26,369	XXX	28,917	28,883	34			34		28,917		(2,548)	(2,548)	979	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	180.000	32,305	XXX	20,987	20,709	278			278		20,987		11,318	11,318		XXX
313747206	FEDERAL REALTY INVESTMENT TRUS		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,960	XXX	4,205	4,263	(58)			(58)		4,205		(246)	(246)	89	XXX
31428X106	FEDEX CORP		12/19/2017	INVESTMENT TECH GROUP INC	35.000	8,487	XXX	6,546	6,517	29			29		6,546		1,941	1,941	49	XXX
G33856108	FERROGLOBE PLC	C	12/20/2017	INSTINET CORP, NEW YORK	1,525.000	24,709	XXX	17,465	16,516	949			949		17,465		7,244	7,244		XXX

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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	147.000	734	XXX	837							837		(102)	(102)		XXX
336433107	FIRST SOLAR INC		03/20/2017	ITG INC, NEW YORK	90.000	2,790	XXX	2,932	2,888	44			44		2,932		(142)	(142)		XXX
337738108	FISERV INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,964	XXX	3,216	3,188	27			27		3,216		748	748		XXX
Y2573F102	FLEX LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	721.000	13,339	XXX	10,365	10,361	4			4		10,365		2,974	2,974		XXX
302491303	FMC CORP		12/19/2017	INVESTMENT TECH GROUP INC	110.000	10,459	XXX	6,209	6,222	(12)			(12)		6,209		4,250	4,250	71	XXX
30249U101	FMC TECHNOLOGIES INC		01/17/2017	ITG INC, NEW YORK	250.000	8,851	XXX	8,851	8,883	(32)			(32)		8,851					XXX
344849104	FOOT LOCKER INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	923	XXX	1,419	1,418	1			1		1,419		(496)	(496)	24	XXX
34960W106	FORTERRA INC		12/20/2017	ISI GROUP INC, NEW YORK	4.000	40	XXX	36							36		4	4		XXX
366651107	GARTNER INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,234	XXX	1,140							1,140		94	94		XXX
G37585109	GASLOG LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	144.000	3,019	XXX	2,200							2,200		819	819	60	XXX
368736104	GENERAC HOLDINGS INC		10/02/2017	JEFFERIES & CO INC, NEW Y	1,996.000	80,890	XXX	82,113	81,317	796			796		82,113		(1,223)	(1,223)		XXX
369550108	GENERAL DYNAMICS CORP		12/19/2017	INVESTMENT TECH GROUP INC	43.000	8,591	XXX	7,427	7,424	2			2		7,427		1,164	1,164	141	XXX
369604103	GENERAL ELECTRIC CO		12/19/2017	INVESTMENT TECH GROUP INC	300.000	5,266	XXX	9,539	9,480	59			59		9,539		(4,272)	(4,272)	216	XXX
370334104	GENERAL MILLS INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	1,728	XXX	1,871	1,853	18			18		1,871		(143)	(143)	58	XXX
37045V100	GENERAL MOTORS CO		12/19/2017	INVESTMENT TECH GROUP INC	150.000	6,368	XXX	5,286	5,226	60			60		5,286		1,082	1,082	171	XXX
372460105	GENUINE PARTS CO		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,859	XXX	1,922	1,911	12			12		1,922		(63)	(63)	41	XXX
375558103	GILEAD SCIENCES INC		12/19/2017	INVESTMENT TECH GROUP INC	90.000	6,688	XXX	6,499	6,445	54			54		6,499		189	189	140	XXX
37940X102	GLOBAL PAYMENTS INC		12/20/2017	ISI GROUP INC, NEW YORK	72.000	7,372	XXX	4,899	4,998	(98)			(98)		4,899		2,473	2,473	2	XXX
38046C109	GOGO INC		12/20/2017	ISI GROUP INC, NEW YORK	506.000	5,635	XXX	4,655	4,665	(10)			(10)		4,655		980	980		XXX
G9456A100	GOLAR LNG LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	6.000	175	XXX	132							132		42	42	0	XXX
38141G104	GOLDMAN SACHS GROUP INC/THE		12/19/2017	INVESTMENT TECH GROUP INC	64.000	16,412	XXX	15,170	15,325	(155)			(155)		15,170		1,242	1,242	137	XXX
387328107	GRANITE CONSTRUCTION INC		12/20/2017	ISI GROUP INC, NEW YORK	97.000	6,178	XXX	5,739	5,335	404			404		5,739		438	438	49	XXX
388689101	GRAPHIC PACKAGING HOLDING CO		12/20/2017	ISI GROUP INC, NEW YORK	378.000	5,762	XXX	4,753	4,717	36			36		4,753		1,009	1,009	85	XXX
39304D102	GREEN DOT CORP		12/20/2017	ISI GROUP INC, NEW YORK	1,172.000	62,577	XXX	27,971	27,601	370			370		27,971		34,606	34,606		XXX
395259104	GREENHILL & CO INC		12/20/2017	ISI GROUP INC, NEW YORK	199.000	3,826	XXX	5,577	5,512	65			65		5,577		(1,751)	(1,751)	289	XXX
406216101	HALLIBURTON CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	458	XXX	539	541	(2)			(2)		539		(81)	(81)	5	XXX
412822108	HARLEY-DAVIDSON INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,023	XXX	1,161	1,167	(6)			(6)		1,161		(138)	(138)	22	XXX
413086109	HARMAN INTERNATIONAL INDUSTRIE		03/13/2017	BNY MELLON	714.000	79,968	XXX	78,282	79,368	(1,086)			(1,086)		78,282		1,686	1,686	250	XXX
413875105	HARRIS CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,851	XXX	2,059	2,049	10			10		2,059		791	791	44	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
419879101	HAWAIIAN HOLDINGS INC		12/20/2017	ISI GROUP INC, NEW YORK	48.000	1,896	XXX	2,458	2,736	(278)			(278)		2,458		(562)	(562)	6	XXX
40412C101	HCA HOLDINGS INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,664	XXX	2,215	2,221	(6)			(6)		2,215		449	449		XXX
423452101	HELMERICH & PAYNE INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	596	XXX	778	774	4			4		778		(182)	(182)	28	XXX
806407102	HENRY SCHEIN INC		09/18/2017	ITG INC, NEW YORK	90.000	7,434	XXX	6,885	6,827	58			58		6,885		550	550		XXX
427866108	HERSHEY CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,308	XXX	2,077	2,069	8			8		2,077		232	232	51	XXX
42809H107	HESS CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	433	XXX	626	623	3			3		626		(193)	(193)	8	XXX
42824C109	HEWLETT PACKARD ENTERPRISE CO		09/01/2017	LIQUIDATING DIVIDEND		18,797	XXX	18,797	18,715	82			82		18,797					XXX
437076102	HOME DEPOT INC/THE		12/19/2017	INVESTMENT TECH GROUP INC	140.000	26,032	XXX	18,866	18,771	94			94		18,866		7,166	7,166	498	XXX
438516106	HONEYWELL INTERNATIONAL INC		12/19/2017	INVESTMENT TECH GROUP INC	70.000	10,785	XXX	8,118	8,110	9			9		8,118		2,667	2,667	192	XXX
444859102	HUMANA INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	4,902	XXX	4,063	4,081	(18)			(18)		4,063		840	840	30	XXX
45168D104	IDEXX LABORATORIES INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,147	XXX	3,035							3,035		112	112		XXX
452308109	ILLINOIS TOOL WORKS INC		12/19/2017	INVESTMENT TECH GROUP INC	50.000	8,371	XXX	6,109	6,123	(14)			(14)		6,109		2,262	2,262	104	XXX
452327109	ILLUMINA INC		12/19/2017	INVESTMENT TECH GROUP INC	105.000	22,005	XXX	13,423	13,444	(21)			(21)		13,423		8,582	8,582		XXX
45245E109	IMAX CORP		12/20/2017	ISI GROUP INC, NEW YORK	229.000	5,620	XXX	7,113	7,191	(78)			(78)		7,113		(1,493)	(1,493)		XXX
45337C102	INCYTE CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,900	XXX	2,948							2,948		(1,048)	(1,048)		XXX
45667G103	INFINERA CORP		12/20/2017	ISI GROUP INC, NEW YORK	417.000	2,802	XXX	3,692	3,540	151			151		3,692		(889)	(889)		XXX
G47791101	INGERSOLL-RAND PLC		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	28.000	1,304	XXX	1,494	1,463	30			30		1,494		(189)	(189)	54	XXX
45784P101	INSULET CORP		12/20/2017	PERSHING LLC, JERSEY CITY	442.000	28,418	XXX	14,728	16,655	(1,927)			(1,927)		14,728		13,690	13,690		XXX
458118106	INTEGRATED DEVICE TECHNOLOGY I		12/20/2017	ISI GROUP INC, NEW YORK	249.000	7,675	XXX	5,599	5,866	(267)			(267)		5,599		2,076	2,076		XXX
458140100	INTEL CORP		12/19/2017	INVESTMENT TECH GROUP INC	280.000	13,161	XXX	10,266	10,156	110			110		10,266		2,895	2,895	302	XXX
45866F104	INTERCONTINENTAL EXCHANGE INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,841	XXX	2,262	2,257	5			5		2,262		579	579	24	XXX
459200101	INTERNATIONAL BUSINESS MACHINE		12/19/2017	INVESTMENT TECH GROUP INC	90.000	13,787	XXX	14,991	14,939	52			52		14,991		(1,204)	(1,204)	531	XXX
459506101	INTERNATIONAL FLAVORS & FRAGRA		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,544	XXX	1,189	1,178	11			11		1,189		355	355	20	XXX
461202103	INTUIT INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	4,795	XXX	3,452	3,438	14			14		3,452		1,343	1,343	42	XXX
46120E602	INTUITIVE SURGICAL INC		12/19/2017	INVESTMENT TECH GROUP INC	19.000	6,979	XXX	4,036	4,017	20			20		4,036		2,943	2,943		XXX
466313103	JABIL CIRCUIT INC		12/20/2017	ISI GROUP INC, NEW YORK	220.000	5,952	XXX	4,512	5,207	(695)			(695)		4,512		1,440	1,440	70	XXX
445658107	JB HUNT TRANSPORT SERVICES INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,127	XXX	974	971	3			3		974		153	153	9	XXX
477143101	JETBLUE AIRWAYS CORP		12/20/2017	ISI GROUP INC, NEW YORK	415.000	9,031	XXX	8,721	9,304	(583)			(583)		8,721		310	310		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
832696405	JM SMUCKER CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,643	XXX	3,867	3,842	25			25		3,867		(224)	(224)	92	XXX
478160104	JOHNSON & JOHNSON		12/19/2017	INVESTMENT TECH GROUP INC	210.000	29,766	XXX	24,326	24,194	132			132		24,326		5,439	5,439	697	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	340.000	36,201	XXX	29,029	29,339	(309)			(309)		29,029		7,171	7,171	694	XXX
485170302	KANSAS CITY SOUTHERN		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,241	XXX	1,686	1,697	(11)			(11)		1,686		554	554	20	XXX
48238T109	KAR AUCTION SERVICES INC		08/18/2017	BMO CAPITAL MARKETS CORP.	659.000	28,711	XXX	27,460	28,087	(627)			(627)		27,460		1,251	1,251	599	XXX
48242W106	KBR INC		12/20/2017	ISI GROUP INC, NEW YORK	89.000	1,741	XXX	1,290							1,290		451	451	18	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	50.000	6,027	XXX	5,744	5,706	38			38		5,744		283	283	144	XXX
497266106	KIRBY CORP		12/20/2017	INSTINET CORP, NEW YORK	93.000	6,140	XXX	6,059	6,185	(126)			(126)		6,059		81	81		XXX
482480100	KLA-TENCOR CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,232	XXX	1,574	1,574	0			0		1,574		658	658	45	XXX
499049104	KNIGHT-SWIFT TRANSPORTATION HO		12/20/2017	ISI GROUP INC, NEW YORK	160.800	7,100	XXX	5,742							5,742		1,359	1,359		XXX
500255104	KOHL'S CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,057	XXX	994	988	7			7		994		63	63	33	XXX
500754106	KRAFT HEINZ CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	40.000	3,139	XXX	3,523	3,493	30			30		3,523		(384)	(384)	98	XXX
501044101	KROGER CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	40.000	1,077	XXX	1,389	1,380	9			9		1,389		(313)	(313)	20	XXX
501797104	L BRANDS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	603	XXX	662	658	3			3		662		(59)	(59)	24	XXX
502413107	L3 TECHNOLOGIES INC		12/19/2017	INVESTMENT TECH GROUP INC	15.000	2,894	XXX	2,285	2,282	4			4		2,285		608	608	45	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	27.000	5,024	XXX	2,881	2,855	26			26		2,881		2,143	2,143	36	XXX
526057104	LENNAR CORP		11/09/2017	LIQUIDATING DIVIDEND		173	XXX	173	212	(39)			(39)		173					XXX
527288104	LEUCADIA NATIONAL CORP		12/20/2017	ISI GROUP INC, NEW YORK	63.000	1,668	XXX	1,422	1,465	(43)			(43)		1,422		246	246	15	XXX
52729N308	LEVEL 3 COMMUNICATIONS INC		11/01/2017	CASH STOCK MERGER	340.000	9,010	XXX	19,335	19,162	173			173		19,335		(10,325)	(10,325)		XXX
534187109	LINCOLN NATIONAL CORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,303	XXX	1,975	1,988	(13)			(13)		1,975		328	328	35	XXX
535678106	LINEAR TECHNOLOGY CORP		03/17/2017	CASH STOCK MERGER - ANALO	270.000	12,476	XXX	16,876	16,835	41			41		16,876		(4,400)	(4,400)	89	XXX
535919401	LIONS GATE ENTERTAINMENT CORP		08/04/2017	JEFFERIES & CO INC, NEW Y	1,108.500	30,998	XXX	25,546	29,792	(4,245)			(4,245)		25,546		5,452	5,452		XXX
535919500	LIONS GATE ENTERTAINMENT CORP		12/20/2017	ISI GROUP INC, NEW YORK	180.500	5,518	XXX	4,021	4,425	(404)			(404)		4,021		1,497	1,497		XXX
539830109	LOCKHEED MARTIN CORP		12/19/2017	INVESTMENT TECH GROUP INC	36.000	11,517	XXX	8,998	8,998	0			0		8,998		2,519	2,519	194	XXX
546347105	LOUISIANA-PACIFIC CORP		12/20/2017	MERRILL LYNCH PIERCE FENN	3,511.000	90,186	XXX	68,894	66,463	2,431			2,431		68,894		21,292	21,292		XXX
548661107	LOWE'S COS INC		12/19/2017	INVESTMENT TECH GROUP INC	90.000	7,994	XXX	6,436	6,401	35			35		6,436		1,558	1,558	137	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
50212V100	LPL FINANCIAL HOLDINGS INC		12/20/2017	ISI GROUP INC, NEW YORK	107.000	5,988	XXX	4,391	3,767	624			624		4,391		1,597	1,597	107	XXX
50216C108	LSI INDUSTRIES INC		12/20/2017	ISI GROUP INC, NEW YORK	331.000	2,310	XXX	3,146	3,224	(78)			(78)		3,146		(836)	(836)	66	XXX
N53745100	LYONDELLBASELL INDUSTRIES NV	C	12/19/2017	INVESTMENT TECH GROUP INC	40.000	4,356	XXX	3,434	3,431	2			2		3,434		923	923	142	XXX
55261F104	M&T BANK CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	6,954	XXX	6,206	6,257	(51)			(51)		6,206		749	749	90	XXX
554382101	MACERICH CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,316	XXX	1,393	1,417	(24)			(24)		1,393		(77)	(77)	57	XXX
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		12/20/2017	ISI GROUP INC, NEW YORK	300.000	10,069	XXX	14,587							14,587		(4,518)	(4,518)		XXX
55608B105	MACQUARIE INFRASTRUCTURE CORP		12/20/2017	ISI GROUP INC, NEW YORK	8.000	515	XXX	612							612		(97)	(97)	28	XXX
G5785G107	MALLINCKRODT PLC	C	09/18/2017	ITG INC, NEW YORK	130.000	4,479	XXX	6,418	6,477	(59)			(59)		6,418		(1,939)	(1,939)		XXX
56585A102	MARATHON PETROLEUM CORP		12/19/2017	INVESTMENT TECH GROUP INC	70.000	4,530	XXX	3,514	3,525	(10)			(10)		3,514		1,016	1,016	106	XXX
567908108	MARINEMAX INC		12/20/2017	ISI GROUP INC, NEW YORK	1,003.000	19,722	XXX	19,022	19,408	(386)			(386)		19,022		700	700		XXX
571903202	MARRIOTT INTERNATIONAL INC/MD		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,993	XXX	2,500	2,480	19			19		2,500		1,493	1,493	29	XXX
571748102	MARSH & MCLENNAN COS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	825	XXX	678	676	2			2		678		147	147	14	XXX
573284106	MARTIN MARIETTA MATERIALS INC		12/19/2017	INVESTMENT TECH GROUP INC	50.000	10,182	XXX	11,151	11,077	74			74		11,151		(968)	(968)	63	XXX
576323109	MASTEC INC		12/20/2017	NATIONAL FINL SVCS CORP,	1,146.000	52,893	XXX	42,787	43,835	(1,047)			(1,047)		42,787		10,106	10,106		XXX
57636Q104	MASTERCARD INC		12/19/2017	INVESTMENT TECH GROUP INC	90.000	13,648	XXX	9,330	9,293	38			38		9,330		4,317	4,317	79	XXX
57772K101	MAXIM INTEGRATED PRODUCTS INC		12/20/2017	ISI GROUP INC, NEW YORK	183.000	9,819	XXX	6,926	7,058	(132)			(132)		6,926		2,893	2,893	253	XXX
579780206	MCCORMICK & CO INC/MD		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,015	XXX	937	933	4			4		937		78	78	14	XXX
580135101	MCDONALD'S CORP		12/19/2017	INVESTMENT TECH GROUP INC	84.000	14,561	XXX	10,351	10,224	126			126		10,351		4,211	4,211	322	XXX
58155Q103	MCKESSON CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	6,397	XXX	5,699	5,618	81			81		5,699		699	699	36	XXX
582839106	MEAD JOHNSON NUTRITION CO		06/15/2017	NON-BROKER TRADE	220.000	19,800	XXX	15,611	15,567	44			44		15,611		4,189	4,189	91	XXX
G5960L103	MEDTRONIC PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	90.000	7,380	XXX	6,452	6,411	42			42		6,452		928	928	97	XXX
58933Y105	MERCK & CO INC		12/19/2017	INVESTMENT TECH GROUP INC	150.000	8,429	XXX	8,877	8,831	47			47		8,877		(448)	(448)	212	XXX
59001K100	MERITOR INC		12/20/2017	ISI GROUP INC, NEW YORK	509.000	12,218	XXX	6,412	6,322	90			90		6,412		5,806	5,806		XXX
59156R108	METLIFE INC		12/19/2017	INVESTMENT TECH GROUP INC	90.000	11,690	XXX	11,440	11,644	(204)			(204)		11,440		250	250	144	XXX
592688105	METTLER-TOLEDO INTERNATIONAL I		12/19/2017	INVESTMENT TECH GROUP INC	7.000	4,445	XXX	2,943	2,930	13			13		2,943		1,502	1,502		XXX
G60754101	MICHAEL KORS HOLDINGS LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,266	XXX	856	860	(3)			(3)		856		410	410		XXX
595017104	MICROCHIP TECHNOLOGY INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	896	XXX	647	642	5			5		647		249	249	14	XXX
594918104	MICROSOFT CORP		12/19/2017	INVESTMENT TECH GROUP INC	540.000	46,328	XXX	34,002	33,556	446			446		34,002		12,326	12,326	859	XXX
59522J103	MID-AMERICA APARTMENT COMMUNIT		12/19/2017	INVESTMENT TECH GROUP INC	10.000	995	XXX	971	979	(9)			(9)		971		24	24	35	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
N51488117	MOBILEYE NV	C	12/13/2017	CANTOR FITZGERALD & CO IN	213.000	13,326	XXX	7,706	8,120	(413)			(413)		7,706		5,620	5,620		XXX
607828100	MODINE MANUFACTURING CO		12/20/2017	ISI GROUP INC, NEW YORK	244.000	5,166	XXX	3,347	3,636	(288)			(288)		3,347		1,819	1,819		XXX
608190104	MOHAWK INDUSTRIES INC		12/19/2017	INVESTMENT TECH GROUP INC	18.000	4,977	XXX	3,628	3,594	34			34		3,628		1,349	1,349		XXX
60871R209	MOLSON COORS BREWING CO		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,613	XXX	1,957	1,946	11			11		1,957		(344)	(344)	33	XXX
609207105	MONDELEZ INTERNATIONAL		12/19/2017	INVESTMENT TECH GROUP INC	90.000	3,889	XXX	4,033	3,990	43			43		4,033		(143)	(143)	54	XXX
609839105	MONOLITHIC POWER SYSTEMS		12/20/2017	ISI GROUP INC, NEW YORK	170.000	19,621	XXX	12,991	13,928	(937)			(937)		12,991		6,630	6,630	136	XXX
61166W101	MONSANTO CO		12/19/2017	INVESTMENT TECH GROUP INC	30.000	3,479	XXX	3,165	3,156	9			9		3,165		314	314	65	XXX
61174X109	MONSTER BEVERAGE CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	642	XXX	450	443	7			7		450		191	191		XXX
615369105	MOODY'S CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,002	XXX	1,894	1,885	9			9		1,894		1,108	1,108	30	XXX
617446448	MORGAN STANLEY		12/19/2017	INVESTMENT TECH GROUP INC	110.000	5,818	XXX	4,617	4,648	(30)			(30)		4,617		1,201	1,201	99	XXX
620076307	MOTOROLA SOLUTIONS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	932	XXX	828	829	(1)			(1)		828		105	105	14	XXX
55345K103	MRC GLOBAL INC		12/20/2017	ISI GROUP INC, NEW YORK	275.000	4,483	XXX	5,701	5,572	130			130		5,701		(1,218)	(1,218)		XXX
626717102	MURPHY OIL CORP		09/18/2017	ITG INC, NEW YORK	190.000	4,844	XXX	5,947	5,915	32			32		5,947		(1,103)	(1,103)	143	XXX
62855J104	MYRIAD GENETICS INC		12/20/2017	ISI GROUP INC, NEW YORK	262.000	9,056	XXX	4,379	4,368	11			11		4,379		4,677	4,677		XXX
Y62132108	NAVIGATOR HOLDINGS LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	8.000	80	XXX	87							87		(7)	(7)		XXX
64110L106	NETFLIX INC		12/19/2017	INVESTMENT TECH GROUP INC	34.000	6,357	XXX	4,239	4,209	30			30		4,239		2,118	2,118		XXX
65249B208	NEWS CORP		05/09/2017	ITG INC, NEW YORK	60.000	787	XXX	716	708	8			8		716		71	71	6	XXX
65339F101	NEXTERA ENERGY INC		12/19/2017	INVESTMENT TECH GROUP INC	70.000	10,784	XXX	8,382	8,362	20			20		8,382		2,402	2,402	275	XXX
654106103	NIKE INC		12/19/2017	INVESTMENT TECH GROUP INC	80.000	5,136	XXX	4,090	4,066	23			23		4,090		1,047	1,047	43	XXX
655844108	NORFOLK SOUTHERN CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	5,747	XXX	4,319	4,323	(4)			(4)		4,319		1,428	1,428	98	XXX
665859104	NORTHERN TRUST CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	980	XXX	884	891	(7)			(7)		884		96	96	12	XXX
666807102	NORTHROP GRUMMAN CORP		12/19/2017	INVESTMENT TECH GROUP INC	26.000	7,984	XXX	6,043	6,047	(4)			(4)		6,043		1,941	1,941	74	XXX
67020Y100	NUANCE COMMUNICATIONS INC		12/20/2017	ISI GROUP INC, NEW YORK	543.000	8,952	XXX	8,693	8,091	602			602		8,693		259	259		XXX
670346105	NUCOR CORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	1,872	XXX	1,816	1,786	30			30		1,816		56	56	34	XXX
67066G104	NVIDIA CORP		12/19/2017	INVESTMENT TECH GROUP INC	43.000	8,431	XXX	4,564	4,590	(26)			(26)		4,564		3,867	3,867	24	XXX
674599105	OCCIDENTAL PETROLEUM CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,835	XXX	2,856	2,849	7			7		2,856		(22)	(22)	92	XXX
681919106	OMNICOM GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,477	XXX	1,716	1,702	14			14		1,716		(240)	(240)	33	XXX
682189105	ON SEMICONDUCTOR CORP		12/20/2017	ISI GROUP INC, NEW YORK	442.000	9,320	XXX	4,911	5,640	(729)			(729)		4,911		4,409	4,409		XXX
68389X105	ORACLE CORP		12/19/2017	INVESTMENT TECH GROUP INC	60.000	2,867	XXX	2,330	2,307	23			23		2,330		537	537	43	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
67103H107	O'REILLY AUTOMOTIVE INC		12/19/2017	INVESTMENT TECH GROUP INC	22.000	5,346	XXX	6,197	6,125	72			72		6,197		(851)	(851)		XXX
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	447.000	1,272	XXX	1,386							1,386		(113)	(113)		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	UBS SECURITIES LLC, STAMF	1,487.000	71,276	XXX	77,108	80,952	(3,844)			(3,844)		77,108		(5,832)	(5,832)	2,033	XXX
701094104	PARKER-HANNIFIN CORP		12/19/2017	INVESTMENT TECH GROUP INC	29.000	5,743	XXX	4,058	4,060	(2)			(2)		4,058		1,685	1,685	77	XXX
703395103	PATTERSON COS INC		05/09/2017	ITG INC, NEW YORK	90.000	3,998	XXX	3,686	3,693	(7)			(7)		3,686		313	313	45	XXX
70450Y103	PAYPAL HOLDINGS INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,979	XXX	1,597	1,579	19			19		1,597		1,381	1,381		XXX
G7S00T104	PENTAIR PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	10.000	692	XXX	564	561	4			4		564		127	127	14	XXX
712704105	PEOPLE'S UNITED FINANCIAL INC		05/09/2017	ITG INC, NEW YORK	150.000	2,620	XXX	2,911	2,904	7			7		2,911		(291)	(291)	51	XXX
713448108	PEPSICO INC		12/19/2017	INVESTMENT TECH GROUP INC	130.000	15,414	XXX	13,638	13,602	36			36		13,638		1,777	1,777	306	XXX
G97822103	PERRIGO CO PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,576	XXX	2,487	2,497	(10)			(10)		2,487		89	89	15	XXX
717081103	PFIZER INC		12/19/2017	INVESTMENT TECH GROUP INC	280.000	10,333	XXX	9,109	9,094	14			14		9,109		1,225	1,225	358	XXX
718172109	PHILIP MORRIS INTERNATIONAL IN		12/19/2017	INVESTMENT TECH GROUP INC	140.000	15,132	XXX	12,853	12,809	44			44		12,853		2,279	2,279	441	XXX
718546104	PHILLIPS 66		12/19/2017	INVESTMENT TECH GROUP INC	40.000	3,964	XXX	3,463	3,456	7			7		3,463		501	501	109	XXX
723484101	PINNACLE WEST CAPITAL CORP		12/19/2017	INVESTMENT TECH GROUP INC	140.000	12,117	XXX	10,924	10,924	(1)			(1)		10,924		1,194	1,194	372	XXX
723787107	PIONEER NATURAL RESOURCES CO		12/19/2017	INVESTMENT TECH GROUP INC	30.000	4,805	XXX	5,447	5,402	45			45		5,447		(642)	(642)	2	XXX
724479100	PITNEY BOWES INC		03/20/2017	ITG INC, NEW YORK	110.000	1,418	XXX	1,682	1,671	12			12		1,682		(265)	(265)	21	XXX
72703H101	PLANET FITNESS INC		12/20/2017	ISI GROUP INC, NEW YORK	152.000	5,215	XXX	3,053	3,055	(2)			(2)		3,053		2,161	2,161		XXX
693475105	PNC FINANCIAL SERVICES GROUP I		12/19/2017	INVESTMENT TECH GROUP INC	70.000	10,154	XXX	8,099	8,187	(88)			(88)		8,099		2,055	2,055	182	XXX
733174700	POPULAR INC	C	12/20/2017	ISI GROUP INC, NEW YORK	224.000	7,838	XXX	9,260	9,816	(555)			(555)		9,260		(1,422)	(1,422)	181	XXX
693506107	PPG INDUSTRIES INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	4,651	XXX	3,793	3,790	3			3		3,793		858	858	68	XXX
69354N106	PRA GROUP INC		12/20/2017	ISI GROUP INC, NEW YORK	18.000	599	XXX	630							630		(31)	(31)		XXX
74005P104	PRAXAIR INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	6,165	XXX	4,701	4,688	14			14		4,701		1,464	1,464	126	XXX
741503403	PRICELINE GROUP INC/THE		12/19/2017	INVESTMENT TECH GROUP INC	6.000	10,683	XXX	8,857	8,796	61			61		8,857		1,826	1,826		XXX
742718109	PROCTER & GAMBLE CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	300.000	27,493	XXX	25,310	25,224	86			86		25,310		2,183	2,183	821	XXX
744320102	PRUDENTIAL FINANCIAL INC		12/19/2017	INVESTMENT TECH GROUP INC	60.000	7,009	XXX	6,225	6,244	(19)			(19)		6,225		784	784	180	XXX
74460D109	PUBLIC STORAGE		12/19/2017	INVESTMENT TECH GROUP INC	26.000	5,412	XXX	5,749	5,811	(62)			(62)		5,749		(337)	(337)	152	XXX
693656100	PVH CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,731	XXX	1,814	1,805	9			9		1,814		917	917	2	XXX
N72482123	QIAGEN NV	C	12/20/2017	ISI GROUP INC, NEW YORK	230.000	9,098	XXX	7,981	8,321	(340)			(340)		7,981		1,117	1,117		XXX

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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
74736K101	QORVO INC		12/19/2017	J.P. MORGAN CLEARING CORP	278.000	18,712	XXX	14,092	14,659	(567)			(567)		14,092		4,620	4,620		XXX
747525103	QUALCOMM INC		12/19/2017	INVESTMENT TECH GROUP INC	80.000	5,157	XXX	5,268	5,216	52			52		5,268		(110)	(110)	179	XXX
74834L100	QUEST DIAGNOSTICS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	994	XXX	918	919	(1)			(1)		918		77	77	18	XXX
74837P108	QUICKLOGIC CORP		12/20/2017	ISI GROUP INC, NEW YORK	8.000	13	XXX	11							11		2	2		XXX
751212101	RALPH LAUREN CORP		12/19/2017	INVESTMENT TECH GROUP INC	10.000	973	XXX	908	903	4			4		908		65	65	15	XXX
753422104	RAPID7 INC		12/20/2017	ISI GROUP INC, NEW YORK	20.000	377	XXX	301							301		76	76		XXX
754730109	RAYMOND JAMES FINANCIAL INC		12/20/2017	WILLIAM BLAIR & CO, CHICA	137.000	11,732	XXX	9,995	9,490	505			505		9,995		1,736	1,736	99	XXX
755111507	RAYTHEON CO		12/19/2017	INVESTMENT TECH GROUP INC	36.000	6,746	XXX	5,147	5,112	35			35		5,147		1,599	1,599	113	XXX
756577102	RED HAT INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,288	XXX	702	697	5			5		702		587	587		XXX
75886F107	REGENERON PHARMACEUTICALS INC		12/19/2017	INVESTMENT TECH GROUP INC	9.000	3,471	XXX	3,378	3,304	75			75		3,378		93	93		XXX
761713106	REYNOLDS AMERICAN INC		07/25/2017	CASH & STOCK MERGER	950.000	62,532	XXX	53,395	53,238	157			157		53,395		9,137	9,137	969	XXX
773903109	ROCKWELL AUTOMATION INC		12/19/2017	INVESTMENT TECH GROUP INC	21.000	4,070	XXX	2,826	2,822	3			3		2,826		1,244	1,244	65	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	ISI GROUP INC, NEW YORK	228.000	26,727	XXX	16,593	17,513	(920)			(920)		16,593		10,133	10,133		XXX
776696106	ROPER TECHNOLOGIES INC		12/19/2017	INVESTMENT TECH GROUP INC	25.000	6,477	XXX	4,585	4,577	8			8		4,585		1,892	1,892	35	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
V7780T103	ROYAL CARIBBEAN CRUISES LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,265	XXX	828	820	8			8		828		437	437	16	XXX
783549108	RYDER SYSTEM INC		06/19/2017	ITG INC, NEW YORK	70.000	4,695	XXX	5,271	5,211	61			61		5,271		(576)	(576)	62	XXX
78409V104	S&P GLOBAL INC		12/19/2017	INVESTMENT TECH GROUP INC	32.000	5,503	XXX	3,494	3,441	52			52		3,494		2,009	2,009	52	XXX
79466L302	SALESFORCE.COM INC		12/19/2017	INVESTMENT TECH GROUP INC	40.000	4,169	XXX	2,777	2,738	38			38		2,777		1,392	1,392		XXX
800677106	SANGAMO THERAPEUTICS INC		12/20/2017	ISI GROUP INC, NEW YORK	187.000	2,950	XXX	591	570	21			21		591		2,359	2,359		XXX
78410G104	SBA COMMUNICATIONS CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,159	XXX	3,018							3,018		141	141		XXX
806857108	SCHLUMBERGER LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	110.000	7,079	XXX	9,246	9,235	11			11		9,246		(2,167)	(2,167)	164	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
G7945M107	SEAGATE TECHNOLOGY PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	10.000	421	XXX	381	382	(1)			(1)		381		41	41	15	XXX
816851109	SEMPRA ENERGY		12/19/2017	INVESTMENT TECH GROUP INC	40.000	4,486	XXX	4,044	4,026	19			19		4,044		442	442	99	XXX
816850101	SEMTECH CORP		12/20/2017	ISI GROUP INC, NEW YORK	191.000	6,499	XXX	5,754	6,026	(272)			(272)		5,754		744	744		XXX
824348106	SHERWIN-WILLIAMS CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	16.000	6,589	XXX	4,326	4,300	26			26		4,326		2,263	2,263	54	XXX
82669G104	SIGNATURE BANK/NEW YORK NY		12/20/2017	ISI GROUP INC, NEW YORK	67.000	9,168	XXX	10,084	10,063	21			21		10,084		(916)	(916)		XXX

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G81276100	SIGNET JEWELERS LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	10.000	532	XXX	937	943	(5)			(5)		937		(405)	(405)	12	XXX
826919102	SILICON LABORATORIES INC		12/20/2017	ISI GROUP INC, NEW YORK	54.000	4,884	XXX	3,425	3,510	(85)			(85)		3,425		1,458	1,458		XXX
828806109	SIMON PROPERTY GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	50.000	8,419	XXX	8,805	8,884	(78)			(78)		8,805		(386)	(386)	358	XXX
83088M102	SKYWORKS SOLUTIONS INC		12/19/2017	INVESTMENT TECH GROUP INC	199.000	19,414	XXX	14,572	14,857	(285)			(285)		14,572		4,842	4,842	239	XXX
78440X101	SL GREEN REALTY CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,032	XXX	2,113	2,151	(38)			(38)		2,113		(81)	(81)	47	XXX
78454L100	SM ENERGY CO		12/20/2017	ISI GROUP INC, NEW YORK	123.000	2,567	XXX	3,874							3,874		(1,306)	(1,306)	12	XXX
833034101	SNAP-ON INC		12/19/2017	INVESTMENT TECH GROUP INC	14.000	2,412	XXX	2,404	2,398	7			7		2,404		8	8	41	XXX
844741108	SOUTHWEST AIRLINES CO		12/19/2017	INVESTMENT TECH GROUP INC	100.000	6,588	XXX	5,028	4,984	44			44		5,028		1,560	1,560	35	XXX
845467109	SOUTHWESTERN ENERGY CO		05/09/2017	ITG INC, NEW YORK	530.000	3,792	XXX	5,670	5,735	(65)			(65)		5,670		(1,878)	(1,878)		XXX
847560109	SPECTRA ENERGY CORP		02/27/2017	MERGER - ENBRIDGE	810.000	33,410	XXX	33,408	33,283	125			125		33,408		2	2	356	XXX
790849103	ST JUDE MEDICAL INC		01/05/2017	MERGER - ABBOTT LABORATOR	330.000	15,443	XXX	26,344	26,463	(119)			(119)		26,344		(10,901)	(10,901)		XXX
854502101	STANLEY BLACK & DECKER INC		12/19/2017	INVESTMENT TECH GROUP INC	30.000	5,058	XXX	3,453	3,441	12			12		3,453		1,605	1,605	72	XXX
855030102	STAPLES INC		09/13/2017	BNY MELLON	550.000	5,638	XXX	5,001	4,978	24			24		5,001		636	636	132	XXX
855244109	STARBUCKS CORP		12/19/2017	INVESTMENT TECH GROUP INC	80.000	4,638	XXX	4,512	4,442	71			71		4,512		126	126	84	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	22.000	951	XXX	804	783	22			22		804		147	147	13	XXX
858912108	STERICYCLE INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,355	XXX	1,539	1,541	(2)			(2)		1,539		(184)	(184)		XXX
G84720104	STERIS PLC	C	12/20/2017	ISI GROUP INC, NEW YORK	80.000	7,157	XXX	5,209	5,391	(182)			(182)		5,209		1,948	1,948	94	XXX
863667101	STRYKER CORP		12/19/2017	INVESTMENT TECH GROUP INC	30.000	4,657	XXX	3,619	3,594	24			24		3,619		1,038	1,038	38	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	1,288.800	46,019	XXX	46,019	43,604	2,415			2,415		46,019					XXX
87165B103	SYNCHRONY FINANCIAL		12/19/2017	INVESTMENT TECH GROUP INC	60.000	2,289	XXX	2,161	2,176	(15)			(15)		2,161		127	127	34	XXX
871829107	SYSCO CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,439	XXX	2,241	2,215	26			26		2,241		199	199	53	XXX
74144T108	T ROWE PRICE GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,062	XXX	1,511	1,505	6			6		1,511		551	551	34	XXX
87403A107	TAILORED BRANDS INC		12/20/2017	ISI GROUP INC, NEW YORK	347.000	7,498	XXX	6,704	8,866	(2,162)			(2,162)		6,704		794	794	192	XXX
875372203	TANDEM DIABETES CARE INC		12/20/2017	ISI GROUP INC, NEW YORK	144.000	360	XXX	1,145							1,145		(785)	(785)		XXX
87612E106	TARGET CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	2,561	XXX	2,909	2,889	20			20		2,909		(348)	(348)	98	XXX
H84989104	TE CONNECTIVITY LTD	C	12/19/2017	INVESTMENT TECH GROUP INC	30.000	2,876	XXX	2,097	2,078	19			19		2,097		779	779	47	XXX
G87110105	TECHNIPFMC PLC	C	12/20/2017	ISI GROUP INC, NEW YORK	80.000	2,369	XXX	2,507							2,507		(138)	(138)	10	XXX
87901J105	TEGNA INC		06/19/2017	LIQUIDATING DIVIDEND	230.000	5,305	XXX	6,811	7,082	(270)			(270)		6,811		(1,507)	(1,507)	64	XXX
880349105	TENNECO INC		04/06/2017	WILLIAM BLAIR & CO, CHICA	235.000	14,006	XXX	13,863	14,680	(818)			(818)		13,863		144	144	59	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
88076W103	TERADATA CORP		05/09/2017	ITG INC, NEW YORK	140.000	4,045	XXX	3,806	3,804	3			3		3,806		239	239		XXX
881609101	TESORO CORP		08/01/2017	MERGER - ANDEAVOR	140.000	12,453	XXX	12,294	12,243	51			51		12,294		159	159	154	XXX
88166T101	TESSERA HOLDING CORP		02/23/2017	MERGER - XPERI CORP	2,316.000	91,197	XXX	91,197	102,367	(11,170)			(11,170)		91,197					XXX
882508104	TEXAS INSTRUMENTS INC		12/19/2017	INVESTMENT TECH GROUP INC	70.000	7,284	XXX	5,194	5,108	86			86		5,194		2,091	2,091	148	XXX
883556102	THERMO FISHER SCIENTIFIC INC		12/19/2017	INVESTMENT TECH GROUP INC	36.000	6,979	XXX	5,095	5,080	16			16		5,095		1,883	1,883	16	XXX
886547108	TIFFANY & CO		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,008	XXX	1,540	1,549	(9)			(9)		1,540		468	468	29	XXX
887317303	TIME WARNER INC		12/19/2017	INVESTMENT TECH GROUP INC	50.000	4,492	XXX	4,823	4,827	(4)			(4)		4,823		(331)	(331)	80	XXX
88870P106	TIVO CORP		12/20/2017	ISI GROUP INC, NEW YORK	1,287.000	18,385	XXX	25,331	26,898	(1,567)			(1,567)		25,331		(6,946)	(6,946)	927	XXX
872540109	TJX COS INC/THE		12/19/2017	INVESTMENT TECH GROUP INC	50.000	3,801	XXX	3,788	3,757	32			32		3,788		13	13	60	XXX
891027104	TORCHMARK CORP		12/19/2017	INVESTMENT TECH GROUP INC	130.000	11,713	XXX	9,567	9,589	(22)			(22)		9,567		2,147	2,147	77	XXX
892356106	TRACTOR SUPPLY CO		12/19/2017	INVESTMENT TECH GROUP INC	10.000	705	XXX	758	758	(1)			(1)		758		(53)	(53)	11	XXX
893641100	TRANSDIGM GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	9.000	2,438	XXX	2,253	2,241	12			12		2,253		185	185	198	XXX
H8817H100	TRANSOCEAN LTD	C	09/18/2017	ITG INC, NEW YORK	420.000	3,935	XXX	6,171	6,191	(20)			(20)		6,171		(2,236)	(2,236)		XXX
89417E109	TRAVELERS COS INC/THE		12/19/2017	INVESTMENT TECH GROUP INC	40.000	5,420	XXX	4,899	4,897	2			2		4,899		521	521	84	XXX
89531P105	TREX CO INC		12/20/2017	ISI GROUP INC, NEW YORK	111.000	12,008	XXX	7,548	7,148	400			400		7,548		4,460	4,460		XXX
Q9235V101	TRONOX LTD	C	12/20/2017	ISI GROUP INC, NEW YORK	581.000	11,643	XXX	6,315	5,990	325			325		6,315		5,328	5,328	105	XXX
90130A101	TWENTY-FIRST CENTURY FOX INC		12/19/2017	INVESTMENT TECH GROUP INC	50.000	1,751	XXX	1,416	1,402	14			14		1,416		336	336	18	XXX
902494103	TYSON FOODS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	814	XXX	622	617	6			6		622		192	192	10	XXX
90384S303	ULTA SALON COSMETICS & FRAGRAN		12/19/2017	INVESTMENT TECH GROUP INC	9.000	2,047	XXX	2,306	2,294	12			12		2,306		(259)	(259)		XXX
904034105	ULTRATECH INC		05/30/2017	EXCHANGE FOR VEECO INSTRU	3,530.000	76,778	XXX	76,917	84,649	(7,733)			(7,733)		76,917		(139)	(139)		XXX
904311206	UNDER ARMOUR INC		05/09/2017	ITG INC, NEW YORK	210.000	4,086	XXX	5,325	5,286	39			39		5,325		(1,239)	(1,239)		XXX
907818108	UNION PACIFIC CORP		12/19/2017	INVESTMENT TECH GROUP INC	100.000	13,320	XXX	10,416	10,368	48			48		10,416		2,904	2,904	182	XXX
910047109	UNITED CONTINENTAL HOLDINGS IN		12/19/2017	BNY CONVERGEX, NEW YORK	926.000	64,279	XXX	64,150	67,487	(3,337)			(3,337)		64,150		129	129		XXX
911312106	UNITED PARCEL SERVICE INC		12/19/2017	INVESTMENT TECH GROUP INC	60.000	7,138	XXX	6,897	6,878	19			19		6,897		240	240	199	XXX
911363109	UNITED RENTALS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,663	XXX	1,061	1,056	5			5		1,061		603	603		XXX
913017109	UNITED TECHNOLOGIES CORP		12/19/2017	INVESTMENT TECH GROUP INC	80.000	10,139	XXX	8,817	8,770	48			48		8,817		1,322	1,322	218	XXX
91324P102	UNITEDHEALTH GROUP INC		12/19/2017	INVESTMENT TECH GROUP INC	78.000	17,316	XXX	12,523	12,483	39			39		12,523		4,793	4,793	223	XXX
91347P105	UNIVERSAL DISPLAY CORP		12/20/2017	ISI GROUP INC, NEW YORK	535.000	71,198	XXX	28,858	30,121	(1,263)			(1,263)		28,858		42,340	42,340	35	XXX
913903100	UNIVERSAL HEALTH SERVICES INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,130	XXX	1,067	1,064	4			4		1,067		63	63	4	XXX
917047102	URBAN OUTFITTERS INC		03/20/2017	ITG INC, NEW YORK	100.000	2,344	XXX	2,858	2,848	10			10		2,858		(513)	(513)		XXX
902973304	US BANCORP		12/19/2017	INVESTMENT TECH GROUP INC	50.000	2,726	XXX	2,563	2,569	(6)			(6)		2,563		163	163	43	XXX

SCHEDULE D - PART 4

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

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	11 Change in Book/Adjusted Carrying Value: 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
91913Y100	VALERO ENERGY CORP		12/19/2017	INVESTMENT TECH GROUP INC	40.000	3,521	XXX	2,736	2,733	4			4		2,736		785	785	112	XXX
92220P105	VARIAN MEDICAL SYSTEMS INC		01/30/2017	ITG INC, NEW YORK		1,186	XXX	1,186	1,310	(124)			(124)		1,186					XXX
922417100	VEECO INSTRUMENTS INC		12/20/2017	ISI GROUP INC, NEW YORK	524.275	8,110	XXX	13,767	15,283	(1,516)			(1,516)		13,767		(5,656)	(5,656)		XXX
92343E102	VERISIGN INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,155	XXX	762	761	1			1		762		393	393		XXX
92345Y106	VERISK ANALYTICS INC		12/19/2017	INVESTMENT TECH GROUP INC	10.000	960	XXX	818	812	6			6		818		142	142		XXX
92343V104	VERIZON COMMUNICATIONS INC		12/19/2017	INVESTMENT TECH GROUP INC	190.000	10,031	XXX	10,230	10,142	87			87		10,230		(199)	(199)	441	XXX
92532F100	VERTEX PHARMACEUTICALS INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,902	XXX	1,486	1,473	13			13		1,486		1,416	1,416		XXX
918204108	VF CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,476	XXX	1,074	1,067	7			7		1,074		402	402	34	XXX
92826C839	VISA INC		12/19/2017	INVESTMENT TECH GROUP INC	160.000	17,936	XXX	12,576	12,483	93			93		12,576		5,361	5,361	110	XXX
928377100	VISTA OUTDOOR INC		12/20/2017	ISI GROUP INC, NEW YORK	404.000	6,033	XXX	8,215							8,215		(2,182)	(2,182)		XXX
929042109	VORNADO REALTY TRUST		12/19/2017	ITG INC, NEW YORK	10.000	4,830	XXX	4,885	1,044	3,841			3,841		4,885		(55)	(55)	26	XXX
929160109	VULCAN MATERIALS CO		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,384	XXX	2,539	2,503	36			36		2,539		(155)	(155)	20	XXX
92927K102	WABCO HOLDINGS INC		12/20/2017	ISI GROUP INC, NEW YORK	33.000	4,751	XXX	3,373	3,503	(130)			(130)		3,373		1,378	1,378		XXX
931427108	WALGREENS BOOTS ALLIANCE INC		12/19/2017	INVESTMENT TECH GROUP INC	100.000	7,215	XXX	8,355	8,276	79			79		8,355		(1,139)	(1,139)	155	XXX
931142103	WAL-MART STORES INC		12/19/2017	INVESTMENT TECH GROUP INC	120.000	11,852	XXX	8,328	8,294	34			34		8,328		3,523	3,523	184	XXX
254687106	WALT DISNEY CO/THE		12/19/2017	INVESTMENT TECH GROUP INC	160.000	17,884	XXX	16,713	16,675	38			38		16,713		1,171	1,171	125	XXX
93627C101	WARRIOR MET COAL INC		12/15/2017	RBC CAPITAL MARKETS LLC,	113.000	2,821	XXX	1,907							1,907		914	914	1,278	XXX
94106L109	WASTE MANAGEMENT INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,712	XXX	1,423	1,418	5			5		1,423		289	289	34	XXX
941848103	WATERS CORP		12/19/2017	INVESTMENT TECH GROUP INC	7.000	1,386	XXX	942	941	1			1		942		444	444		XXX
942622200	WATSCO INC		12/20/2017	ISI GROUP INC, NEW YORK	64.000	10,273	XXX	9,614	9,480	134			134		9,614		659	659	247	XXX
94733A104	WEB.COM GROUP INC		12/20/2017	ISI GROUP INC, NEW YORK	114.000	2,595	XXX	1,783	2,411	(628)			(628)		1,783		811	811		XXX
947890109	WEBSTER FINANCIAL CORP		12/20/2017	ISI GROUP INC, NEW YORK	102.000	5,758	XXX	5,217	5,537	(319)			(319)		5,217		541	541	102	XXX
949746101	WELLS FARGO & CO		12/19/2017	INVESTMENT TECH GROUP INC	350.000	21,113	XXX	19,105	19,289	(184)			(184)		19,105		2,009	2,009	539	XXX
958102105	WESTERN DIGITAL CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,684	XXX	1,362	1,359	3			3		1,362		322	322	30	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	350.000	14,700	XXX	10,925	10,766	159			159		10,925		3,775	3,775	161	XXX
G96629103	WILLIS TOWERS WATSON PLC	C	12/19/2017	INVESTMENT TECH GROUP INC	20.000	3,082	XXX	2,440	2,446	(5)			(5)		2,440		642	642	25	XXX
084423102	WR BERKLEY CORP		12/20/2017	ISI GROUP INC, NEW YORK	103.000	7,268	XXX	6,423	6,851	(427)			(427)		6,423		844	844	160	XXX
384802104	WW GRAINGER INC		12/19/2017	INVESTMENT TECH GROUP INC	23.000	5,257	XXX	5,350	5,342	8			8		5,350		(93)	(93)	116	XXX
98310W108	WYNDHAM WORLDWIDE CORP		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,270	XXX	1,534	1,527	6			6		1,534		737	737	46	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
983134107	WYNN RESORTS LTD		12/19/2017	INVESTMENT TECH GROUP INC	10.000	1,661	XXX	870	865	5			5		870		791	791	20	XXX
984121608	XEROX CORP		01/03/2017	ITG INC, NEW YORK		1,559	XXX	1,559	1,483	76			76		1,559					XXX
98421B100	XPERI CORP		12/19/2017	DEUTSCHE BK SECS INC, NY	1,020.000	27,795	XXX	40,165		0			0		40,165		(12,370)	(12,370)	698	XXX
984332106	YAHOO! INC		06/16/2017	ITG INC, NEW YORK	1,010.000	52,904	XXX	39,036	39,057	(21)			(21)		39,036		13,867	13,867		XXX
988498101	YUM! BRANDS INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,656	XXX	1,276	1,267	9			9		1,276		381	381	24	XXX
98956P102	ZIMMER BIOMET HOLDINGS INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	2,427	XXX	2,068	2,064	4			4		2,068		359	359	14	XXX
98978V103	ZOETIS INC		12/19/2017	INVESTMENT TECH GROUP INC	20.000	1,455	XXX	1,072	1,071	1			1		1,072		384	384	8	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,648,449	XXX	3,981,767	3,908,707	(37,160)	2	5,566	(42,724)		3,981,767		666,683	666,683	55,093	XXX
Common Stocks - Mutual Funds																				
411511306	HARBOR INTERNATIONAL-INST		12/21/2017	NON-BROKER TRADE	7,401.925	500,000	XXX	431,088	432,347	(1,259)			(1,259)		431,088		68,912	68,912	29,506	XXX
411511801	HARBOR INTL GROWTH-INST		12/21/2017	NON-BROKER TRADE	44,671.347	652,987	XXX	544,544	544,990	(447)			(447)		497,531		155,456	155,456	7,859	XXX
9299999 Subtotal - Common Stocks - Mutual Funds						1,152,987	XXX	975,632	977,337	(1,705)			(1,705)		928,619		224,368	224,368	37,365	XXX
9799997 Subtotal - Common Stocks - Part 4						5,801,437	XXX	4,957,398	4,886,044	(38,866)	2	5,566	(44,430)		4,910,386		891,051	891,051	92,458	XXX
9799998 Summary Item from Part 5 for Common Stocks						287,179	XXX	277,042				7,937	(7,937)		269,105		18,074	18,074	10,503	XXX
9799999 Subtotal - Common Stocks						6,088,616	XXX	5,234,441	4,886,044	(38,866)	2	13,503	(52,367)		5,179,491		909,125	909,125	102,961	XXX
9899999 Subtotal - Preferred and Common Stocks						6,088,616	XXX	5,234,441	4,886,044	(38,866)	2	13,503	(52,367)		5,179,491		909,125	909,125	102,961	XXX
9999999 Totals						104,218,166	XXX	104,424,351	66,301,659	(38,866)	(249,916)	13,503	(302,285)		103,741,401		476,764	476,764	1,566,082	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 12	13	14	15	16	17	18	19	20	21
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,	3,936,000	3,879,187	3,889,695	3,886,536		7,349		7,349			3,159	3,159	9,907	326
912828V31	U S TREASURY NOTE 1.375% 1/15/20		01/30/2017	BMO CAPITAL MARKETS CORP, CHICAGO	09/28/2017	BARCLAYS CAPITAL INC, NEW	6,897,000	6,878,508	6,893,188	6,881,778		3,271		3,271			11,410	11,410	61,340	12,120
912828K58	U S TREASURY NOTE 1.375% 4/30/20		08/30/2017	BARCLAYS CAPITAL INC, NEW YORK	11/29/2017	MORGAN STANLEY & CO INC,	5,973,000	5,966,353	5,927,053	5,967,401		1,048		1,048			(40,348)	(40,348)	47,346	27,617
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	2,507,000	2,506,465	2,481,087	2,506,552		87		87			(25,466)	(25,466)	20,081	1,426
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	405,000	376,144	386,680	377,444		1,301		1,301			9,236	9,236	3,072	109
912828W63	U S TREASURY NOTE 1.625% 3/15/20		05/31/2017	BARCLAYS CAPITAL INC, NEW YORK	11/29/2017	CITIGROUP GBL MKTS/SALOMO	7,853,000	7,899,969	7,863,734	7,893,852		(6,117)		(6,117)			(30,118)	(30,118)	71,938	24,384
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		06/28/2017	CREDIT AGRICOLE USA, NEW YORK	11/30/2017	CREDIT AGRICOLE USA, NEW	1,813,000	1,805,406	1,793,330	1,805,907		501		501			(12,576)	(12,576)	13,984	3,891
912828V72	U S TREASURY NOTE 1.875% 1/31/22		03/30/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	09/27/2017	CREDIT AGRICOLE USA, NEW	3,216,000	3,213,576	3,223,955	3,213,708		132		132			10,247	10,247	23,889	12,353
912828V98	U S TREASURY NOTE 2.25% 2/15/27		04/27/2017	BARCLAYS CAPITAL INC, NEW YORK	11/30/2017	CITADEL SECURITIES LLCC,	1,574,000	1,572,344	1,566,478	1,572,352		8		8			(5,874)	(5,874)	24,300	10,135
0599999 Subtotal - Bonds - U.S. Governments							34,174,000	34,097,953	34,025,201	34,105,532		7,579		7,579			(80,331)	(80,331)	275,858	92,362
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
20030NCF6	COMCAST CORP 144A 4.049% 11/1/52		10/18/2017	FROM COMCAST CORP	12/15/2017	BNY MELLON	199,865	207,078	207,015	207,066		(12)		(12)			(51)	(51)		
92343VBQ6	VERIZON COMM 4.5% 9/15/20		08/22/2017	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/30/2017	Call	650,000	697,665	690,066	694,670		(2,994)		(2,994)			(4,604)	(4,604)	6,094	13,000
83404FAB0	SOFI PROFESSIONAL A2A 144A 1.55% 3/26/40		02/02/2017	MORGAN STANLEY & CO INC, NY	09/22/2017	Redemption	384,000	383,007	383,265	383,217		210		210			48	48	3,426	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,233,865	1,287,750	1,280,346	1,284,953		(2,797)		(2,797)			(4,607)	(4,607)	9,520	13,000
8399998 Subtotal - Bonds							35,407,865	35,385,703	35,305,547	35,390,485		4,782		4,782			(84,938)	(84,938)	285,377	105,362
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	283.000	1,904	3,405	1,904							1,500	1,500		
03837J101	AQUA METALS INC		03/31/2017	GOLDMAN SACHS & CO, NY	12/20/2017	ISI GROUP INC, NEW YORK	57.000	1,103	111	1,103							(992)	(992)		
G05384105	ASPEN INSURANCE HOLDINGS LTD	C	09/08/2017	WILLIAM BLAIR & CO, CHICAGO	12/20/2017	ISI GROUP INC, NEW YORK	46.000	1,655	1,852	1,655							197	197	11	
05501U106	AZUL SA	C	05/18/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/29/2017	DEUTSCHE BK SECS INC, NY	16.000	312	429	312							117	117		
09075E100	BIOVERATIV INC		02/02/2017	FROM BIOGEN	03/20/2017	ITG INC, NEW YORK	126.000	5,673	6,163	5,673							490	490		
110448107	BRITISH AMERICAN TOBACCO PLC		07/25/2017	CASH & STOCK MERGER	09/18/2017	ITG INC, NEW YORK	499.700	34,564	31,717	34,564							(2,847)	(2,847)	379	
14575E105	CARS.COM INC		06/01/2017	FROM TEGNA INC	06/19/2017	ITG INC, NEW YORK	76.667	1,828	2,021	1,828							193	193		
206787103	CONDUENT INC		01/03/2017	FROM XEROX CORP	03/20/2017	ITG INC, NEW YORK	120.000	1,559	1,880	1,559							321	321		
067383109	CR BARD INC		03/20/2017	ITG INC, NEW YORK	12/19/2017	INVESTMENT TECH GROUP INC	7.000	2,090	2,337	2,090							247	247	3	
G2709G107	DELPHI TECHNOLOGIES PLC		12/05/2017	FROM DELPHI AUTO	12/13/2017	FRACTIONS	106.667	3,596	5,748	3,596							2,152	2,152		
25456K101	DIPLOMAT PHARMACY INC		01/23/2017	BMO CAPITAL MARKETS CORP, NEW YORK	12/20/2017	ISI GROUP INC, NEW YORK	424.000	5,573	8,519	5,573							2,946	2,946		

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
26078J100	DOWDUPONT INC		09/18/2017	ITG INC, NEW YORK	12/19/2017	FRACTIONS	120.000	8,422	8,565	8,422							143	143	45	
29250N105	ENBRIDGE INC	C	02/27/2017	Mellon Bank	03/20/2017	ITG INC, NEW YORK	797.000	33,408	32,804	33,408							(604)	(604)		
29363K105	ENTELLUS MEDICAL INC		02/13/2017	JEFFERIES & CO INC, NEW YORK	12/07/2017	INVESTMENT TECH GROUP INC	2,349.000	32,621	56,352	32,621							23,731	23,731		
B38564108	EURONAV NV	C	06/22/2017	GOLDMAN SACHS & CO, NY	12/20/2017	ISI GROUP INC, NEW YORK	140.000	1,034	1,128	1,034							94	94	5	
318672706	FIRST BANCORP/PUERTO RICO	C	06/28/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	12/20/2017	ISI GROUP INC, NEW YORK	553.000	3,142	2,763	3,142							(379)	(379)		
339750101	FLOOR & DECOR HOLDINGS INC		04/27/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	04/27/2017	MERRILL LYNCH PIERCE FENN	10.000	210	294	210							84	84		
343389102	FLOTEK INDUSTRIES INC		02/28/2017	J.P. MORGAN CLEARING CORP, NEW YORK	05/03/2017	MERRILL LYNCH PIERCE FENN	1,936.000	25,822	22,716	25,822							(3,106)	(3,106)		
34553D101	FORESCOUT TECHNOLOGIES INC		10/27/2017	MORGAN STANLEY & CO INC, NY	10/30/2017	MORGAN STANLEY & CO INC,	1.000	22	25	22							3	3		
34960W106	FORTERRA INC		07/12/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/20/2017	ISI GROUP INC, NEW YORK	696.000	5,882	6,903	5,882							1,021	1,021		
G9456A100	GOLAR LNG LTD	C	07/05/2017	BARCLAYS CAPITAL INC./LE, NEW JERSEY	12/20/2017	ISI GROUP INC, NEW YORK	92.000	2,100	2,681	2,100							581	581	5	
46590V100	JBG SMITH PROPERTIES		07/18/2017	FROM VORNADO REALTY	09/18/2017	ITG INC, NEW YORK	105.000	4,049	3,433	4,049							(615)	(615)		
48242W106	KBR INC		06/05/2017	CREDIT SUISSE, NEW YORK (CSUS)	12/20/2017	GOLDMAN SACHS & CO, NY	790.000	11,343	14,165	11,343							2,822	2,822	72	
526057302	LENNAR CORP		11/09/2017	RECEIVED FROM LENNAR	12/08/2017	FRACTIONS	4.800	173	236	173							63	63		
535919500	LIONS GATE ENTERTAINMENT CORP		08/04/2017	CITIGROUP GBL MKTS INC, NEW YORK	12/20/2017	ISI GROUP INC, NEW YORK	87.000	2,362	2,667	2,362							305	305		
54142L109	LOGMEIN INC		02/01/2017	FROM CITRIX SYSTEMS	03/20/2017	ITG INC, NEW YORK	32.000	3,444	3,122	3,444							(323)	(323)		
55608B105	MACQUARIE INFRASTRUCTURE CORP		03/02/2017	BARCLAYS CAPITAL INC./LE, NEW JERSEY	12/20/2017	ISI GROUP INC, NEW YORK	176.000	13,471	11,332	13,471							(2,138)	(2,138)	613	
594837304	MICRO FOCUS INTERNATIONAL PLC	C	09/01/2017	FROM HEWLETT PACKARD	09/01/2017	NON-BROKER TRADE	262.293	7,474	8,561	7,474							1,087	1,087		
Y62132108	NAVIGATOR HOLDINGS LTD	C	08/30/2017	GOLDMAN SACHS & CO, NY	12/20/2017	ISI GROUP INC, NEW YORK	200.000	2,207	1,995	2,207							(213)	(213)		
69354N106	PRA GROUP INC		12/01/2017	BARCLAYS CAPITAL LE, NEW YORK	12/20/2017	ISI GROUP INC, NEW YORK	69.000	2,389	2,296	2,389							(92)	(92)		
74837P108	QUICKLOGIC CORP		01/18/2017	INSTINET CORP, NEW YORK	12/20/2017	ISI GROUP INC, NEW YORK	1,985.000	2,552	3,209	2,552							657	657		
74876Y101	QUINTILES IMS HOLDINGS INC		09/18/2017	ITG INC, NEW YORK	11/15/2017	MERGER	160.000	15,228		15,228							(15,228)	(15,228)		
78454L100	SM ENERGY CO		01/31/2017	ITG INC, NEW YORK	12/20/2017	ISI GROUP INC, NEW YORK	83.000	2,583	1,732	2,583							(851)	(851)	8	
875372104	TANDEM DIABETES CARE INC		05/26/2017	GOLDMAN SACHS & CO, NY	10/10/2017	MERGER-TANDEM DIABETES	1,319.700	18,429	10,492	10,492			7,937	(7,937)						
881609101	TESORO CORP		06/19/2017	ITG INC, NEW YORK	08/01/2017	MERGER - ANDEAVOR	40.000	3,717	3,558	3,717							(159)	(159)		
92214X106	VAREX IMAGING CORP		01/30/2017	FROM VAREX IMAGING CORP	03/20/2017	ITG INC, NEW YORK	44.000	1,186	1,350	1,186							163	163		
93627C101	WARRIOR MET COAL INC		06/08/2017	PERSHING LLC, JERSEY CITY	12/15/2017	RBC CAPITAL MARKETS LLC,	826.000	13,915	20,619	13,915							6,704	6,704	9,362	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								277,042	287,179	269,105			7,937	(7,937)			18,074	18,074	10,503	

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
9799998 Subtotal - Common Stocks								277,042	287,179	269,105			7,937	(7,937)			18,074	18,074	10,503	
9899999 Subtotal - Preferred and Common Stocks								277,042	287,179	269,105			7,937	(7,937)			18,074	18,074	10,503	
9999999 Totals								35,662,745	35,592,726	35,659,590		4,782	7,937	(3,155)			(66,864)	(66,864)	295,880	105,362

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						69,835,014	X X X
Mellon Bank	Pittsburg, PA						726,752	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			70,561,766	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			70,561,766	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			70,561,766	X X X

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

1. January	57,758,337	4. April	55,240,601	7. July	62,286,219	10. October	82,845,616
2. February	48,132,240	5. May	52,443,871	8. August	76,847,370	11. November	78,851,883
3. March	43,408,749	6. June	27,613,735	9. September	68,672,136	12. December	70,561,766

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	6,044,310	3,578	6,189
60934N104	FEDERATED GOVT OBLIGATIONS FUND		12/31/2017	0.500	X X X	18,267		3
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						6,062,577	3,578	6,191
8899999 Total Cash Equivalents						6,062,577	3,578	6,191

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	3,391,261	3,375,826		
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)	X X X	X X X				
59. TOTAL	X X X	X X X	3,391,261	3,375,826		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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