



QUARTERLY STATEMENT
AS OF MARCH 31, 2018
OF THE CONDITION AND AFFAIRS OF THE
PARAMOUNT INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 1901 Indian Wood Circle
(Street and Number)

Maumee, OH, US 43537 (419)887-2500
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1901 Indian Wood Circle , Maumee, OH, US 43537
(Street and Number or P.O. Box) (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 (419)887-2500
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.paramounthealthcare.com

Statutory Statement Contact Jonathan Burns, Mr. (419)887-2909
(Name) (Area Code)(Telephone Number)(Extension)

jonathan.burns@promedica.org (419)887-2020
(E-Mail Address) (Fax Number)

OFFICERS

<u>Name</u>	<u>Title</u>
James Frederick White Mr.	Chairman
Lori Ann Johnston Mrs.	President
Michael Paul Browning Mr.	Treasurer
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

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

DIRECTORS OR TRUSTEES

Mark Duane Wagoner Mr.	Dee Ann Bialecki-Haase MD.
Lori Ann Johnston Mrs. #	Julie Anne Bartnik Ms.
Jeffrey William Boersma Mr.	Vincent Mature Davis Mr.
Amy Lynn Hall Ms.	Lynn Eric Olman Mr.
Richard Arthur Wasserman Mr.	Andrea Marie Gibbons 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 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.

<u>(Signature)</u>	<u>(Signature)</u>	<u>(Signature)</u>
Lori Ann Johnston	Stacey Lee Bock	Jeffrey Craig Kuhn
<u>(Printed Name)</u>	<u>(Printed Name)</u>	<u>(Printed Name)</u>
1.	2.	3.
President	Vice President, Finance	Secretary
<u>(Title)</u>	<u>(Title)</u>	<u>(Title)</u>

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

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

Yes[X] No[]

 (Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

Traci Nicole Watkins M.D.
Lynn Azar Isaac Mr.

John Paul Imm M.D.
Douglas J Welch Mr.

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	25,003,866		25,003,866	22,808,541
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	10,804,534		10,804,534	12,918,222
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances)				
4.2 Properties held for the production of income (less \$.....0 encumbrances)				
4.3 Properties held for sale (less \$.....0 encumbrances)				
5. Cash (\$.....33,726,005), cash equivalents (\$.....2,375,618) and short-term investments (\$.....0)	36,101,623		36,101,623	18,924,814
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities	9,355		9,355	300
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	71,919,378		71,919,378	54,651,877
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	168,779		168,779	155,555
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,068,297	274,970	1,793,327	745,214
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)				
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)	218,775		218,775	218,897
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,295		4,295	148,379
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans	4,351,957	120,606	4,231,351	803,695
18.1 Current federal and foreign income tax recoverable and interest thereon	3,993,822		3,993,822	5,799,677
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$.....0)				
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	9,189,600	616	9,188,984	10,922,554
24. Health care (\$.....3,444,447) and other amounts receivable	3,444,447		3,444,447	1,717,730
25. Aggregate write-ins for other-than-invested assets	3,298,758	189,544	3,109,214	14,097,000
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	98,658,108	585,736	98,072,372	89,260,578
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	98,658,108	585,736	98,072,372	89,260,578
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Prepays	189,544	189,544		
2502. Advance claim payments	3,109,214		3,109,214	14,097,000
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,298,758	189,544	3,109,214	14,097,000

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	18,058,181		18,058,181	15,819,462
2. Accrued medical incentive pool and bonus amounts	126,583		126,583	757,144
3. Unpaid claims adjustment expenses	531,000		531,000	496,000
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	4,335,335		4,335,335	3,195,880
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	5,069,273		5,069,273	2,292,130
9. General expenses due or accrued	6,632,370		6,632,370	3,236,118
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses))				
10.2 Net deferred tax liability	3,203,866		3,203,866	3,203,866
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others				
13. Remittances and items not allocated				
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current)				
15. Amounts due to parent, subsidiaries and affiliates	4,552,389		4,552,389	11,082,374
16. Derivatives				
17. Payable for securities	2,104,022		2,104,022	2,303
18. Payable for securities lending				
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and \$.....0 certified reinsurers)				
20. Reinsurance in unauthorized and certified (\$.....0) companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans	14,704,827		14,704,827	14,148,997
23. Aggregate write-ins for other liabilities (including \$.....0 current)				
24. Total liabilities (Lines 1 to 23)	59,317,846		59,317,846	54,234,274
25. Aggregate write-ins for special surplus funds	X X X	X X X		2,673,827
26. Common capital stock	X X X	X X X	1,000,000	1,000,000
27. Preferred capital stock	X X X	X X X		
28. Gross paid in and contributed surplus	X X X	X X X	26,000,000	26,000,000
29. Surplus notes	X X X	X X X		
30. Aggregate write-ins for other-than-special surplus funds	X X X	X X X		
31. Unassigned funds (surplus)	X X X	X X X	11,754,526	5,352,477
32. Less treasury stock, at cost:				
32.10 shares common (value included in Line 26 \$.....0)	X X X	X X X		
32.20 shares preferred (value included in Line 27 \$.....0)	X X X	X X X		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	38,754,526	35,026,304
34. Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	98,072,372	89,260,578
DETAILS OF WRITE-INS				
2301.				
2302.				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)				
2501. ACA Carrier Fee	X X X	X X X		2,673,827
2502.	X X X	X X X		
2503.	X X X	X X X		
2598. Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X		2,673,827
3001.	X X X	X X X		
3002.	X X X	X X X		
3003.	X X X	X X X		
3098. Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X		
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	X X X	109,052	119,465	456,827
2. Net premium income (including \$.....0 non-health premium income)	X X X	48,070,305	41,811,479	160,940,254
3. Change in unearned premium reserves and reserves for rate credits	X X X			
4. Fee-for-service (net of \$.....0 medical expenses)	X X X			
5. Risk revenue	X X X			
6. Aggregate write-ins for other health care related revenues	X X X			
7. Aggregate write-ins for other non-health revenues	X X X			
8. Total revenues (Lines 2 to 7)	X X X	48,070,305	41,811,479	160,940,254
Hospital and Medical:				
9. Hospital/medical benefits		28,283,551	31,278,005	106,193,255
10. Other professional services		56,038	78,909	412,498
11. Outside referrals				
12. Emergency room and out-of-area		1,353,458	1,272,160	7,819,689
13. Prescription drugs		4,069,389	5,171,651	21,925,412
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts		220,637	189,286	757,144
16. Subtotal (Lines 9 to 15)		33,983,073	37,990,011	137,107,998
Less:				
17. Net reinsurance recoveries		501,024	924,631	1,530,597
18. Total hospital and medical (Lines 16 minus 17)		33,482,049	37,065,380	135,577,401
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$.....1,092,042 cost containment expenses		1,346,579	686,708	3,123,164
21. General administrative expenses		7,430,548	4,748,122	15,940,432
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only)				
23. Total underwriting deductions (Lines 18 through 22)		42,259,176	42,500,210	154,640,997
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	5,811,129	(688,731)	6,299,257
25. Net investment income earned		182,648	224,431	1,019,904
26. Net realized capital gains (losses) less capital gains tax of \$.....69,081		259,876	(36,702)	47,924
27. Net investment gains or (losses) (Lines 25 plus 26)		442,524	187,729	1,067,828
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]				
29. Aggregate write-ins for other income or expenses		1,500		569
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	6,255,153	(501,002)	7,367,654
31. Federal and foreign income taxes incurred	X X X	1,736,774	(192,325)	(2,387,175)
32. Net income (loss) (Lines 30 minus 31)	X X X	4,518,379	(308,677)	9,754,829
DETAILS OF WRITE-INS				
0601.	X X X			
0602.	X X X			
0603.	X X X			
0698. Summary of remaining write-ins for Line 6 from overflow page	X X X			
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X			
0701.	X X X			
0702.	X X X			
0703.	X X X			
0798. Summary of remaining write-ins for Line 7 from overflow page	X X X			
0799. TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	X X X			
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)				
2901. Other income		1,500		569
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		1,500		569

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	35,026,304	30,718,536	30,718,536
34. Net income or (loss) from Line 32	4,518,379	(308,677)	9,754,829
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	(516,880)	761,433	2,006,514
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			(3,516,240)
39. Change in nonadmitted assets	(273,277)	(115,305)	62,665
40. Change in unauthorized and certified reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			(4,000,000)
47. Aggregate write-ins for gains or (losses) in surplus			
48. Net change in capital and surplus (Lines 34 to 47)	3,728,222	337,451	4,307,768
49. Capital and surplus end of reporting period (Line 33 plus 48)	38,754,526	31,055,987	35,026,304
DETAILS OF WRITE-INS			
4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	50,764,881	42,373,379	161,989,085
2. Net investment income	205,078	287,068	1,301,819
3. Miscellaneous income			
4. TOTAL (Lines 1 to 3)	50,969,959	42,660,447	163,290,904
5. Benefit and loss related payments	33,456,524	34,993,044	134,539,278
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	8,332,770	6,578,360	20,484,086
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)			2,157,457
10. TOTAL (Lines 5 through 9)	41,789,294	41,571,404	157,180,821
11. Net cash from operations (Line 4 minus Line 10)	9,180,665	1,089,043	6,110,083
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,780,120	2,919,489	26,808,314
12.2 Stocks	2,159,689	110,161	2,288,101
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	2,092,664		
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	6,032,473	3,029,650	29,096,415
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,031,204	3,745,067	17,653,849
13.2 Stocks	211,684	276,051	1,059,089
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	2,136	6,498,375	7,206,617
13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	4,245,024	10,519,493	25,919,554
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,787,449	(7,489,843)	3,176,860
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock		(686,909)	
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			4,000,000
16.6 Other cash provided (applied)	6,208,695	(4,229,054)	(13,441,998)
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	6,208,695	(4,915,963)	(17,441,998)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	17,176,809	(11,316,763)	(8,155,055)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	18,924,814	27,079,869	27,079,869
19.2 End of period (Line 18 plus Line 19.1)	36,101,623	15,763,106	18,924,814

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

20.0001				
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	36,254	3,573	27,540	1,118			66			3,957
2. First Quarter	35,890	5,855	26,211	1,087						2,737
3. Second Quarter										
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	109,052	18,366	79,168	3,274						8,244
Total Member Ambulatory Encounters for Period:										
7. Physician	5,789	1,199	4,044	546						
8. Non-Physician	646	125	448	73						
9. Total	6,435	1,324	4,492	619						
10. Hospital Patient Days Incurred	2,159	228	1,601	330						
11. Number of Inpatient Admissions	409	54	307	48						
12. Health Premiums Written (a)	48,522,842	13,319,606	34,193,297	742,716						267,223
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	48,522,842	13,319,606	34,193,297	742,716						267,223
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	33,471,071	5,656,918	26,991,484	759,153			33,733			29,783
18. Amount Incurred for Provision of Health Care Services	33,983,073	6,953,502	26,419,189	713,115						(102,733)

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....0.

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)**Aging Analysis of Unpaid Claims**

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 days	6 Over 120 Days	7 Total
0199999 Individually Listed Claims Unpaid						
0299999 Aggregate Accounts Not Individually Listed - Uncovered						
0399999 Aggregate Accounts Not Individually Listed - Covered	3,151,625	602,002	949,370	280,130	554,661	5,537,788
0499999 Subtotals	3,151,625	602,002	949,370	280,130	554,661	5,537,788
0599999 Unreported claims and other claim reserves						12,520,393
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						18,058,181
0899999 Accrued Medical Incentive Pool And Bonus Amounts						126,583

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

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year	On Claims Incurred During the Year		
1. Comprehensive (hospital & medical)	9,175,142	22,763,967	2,599,362	14,901,398	11,774,504	15,049,603
2. Medicare Supplement	344,755	402,033	51,060	334,482	395,815	431,580
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan	33,733				33,733	33,733
6. Title XVIII - Medicare						
7. Title XIX - Medicaid						
8. Other health	(6,863)	36,646		171,879	(6,863)	304,547
9. Health subtotal (Lines 1 to 8)	9,546,767	23,202,646	2,650,422	15,407,759	12,197,189	15,819,463
10. Healthcare receivables (a)		3,444,447				1,717,730
11. Other non-health						
12. Medical incentive pools and bonus amounts	851,196			126,583	851,196	757,144
13. Totals (Lines 9 - 10 + 11 + 12)	10,397,963	19,758,199	2,650,422	15,534,342	13,048,385	14,858,877

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

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Paramount Insurance Company (the “Company”) are presented on a basis of accounting practices prescribed by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners’ (NAIC) Accounting Practices and Procedures Manual, (NAIC SAP) has been adopted as a component of prescribed practices by the State of Ohio.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

	State of Domicile	Mar. 31 2018	Dec. 31 2017
NET (LOSS) INCOME	Ohio		
Paramount Insurance Company state basis		4,518,379	9,754,829
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP			-
NAIC SAP		4,518,379	9,754,829
 SURPLUS			
Paramount Insurance Company state basis		38,754,526	35,026,304
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		38,754,526	35,026,304

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts. Expenses incurred in connections with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the company uses the following accounting policies:

1. Short-term investments are stated at amortized cost.
2. Bonds are stated at amortized cost.
3. The Company has no common stock investments.
4. The Company has no preferred stock investments.
5. The Company does not invest in mortgage loans.
6. The Company has no investments in loan-backed securities.
7. The Company has no investments in subsidiaries.
8. The Company has no investments in joint ventures.
9. The Company does not invest in derivatives.
10. The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.
11. The Company began operations on November 2, 2002. Unpaid losses and loss adjustment expenses include an amount from individual case estimates and loss reports and an amount, based on limited past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of

Notes to Financial Statement

or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.

12. The Company has not modified its capitalization policy from prior period.

13. The Company estimates its pharmaceutical rebate receivables based on historical cash payments and actual prescriptions filled.

2. Accounting Changes and Corrections of Errors

-NOT APPLICABLE

3. Business Combinations and Goodwill

-NOT APPLICABLE

4. Discontinued Operations

-NOT APPLICABLE

5. Investments

A. The company does not have any Mortgage Loan investments.

B. The company is not a creditor for any Restructured Debt.

C. The company does not have any reverse mortgages.

D. The company does not have any loan-backed securities.

E. The company does not have any repurchase agreements or security lending transactions.

F. The company does not have any repurchase agreements.

G. The company does not have any reverse repurchase agreements.

H. The company does not have repurchase agreements accounted for as a sale.

I. The company does not have reverse repurchase agreements accounted for as a sale.

J. The company does not have any real estate investments

K. The company does not have any low-income housing tax credits.

L. Restricted Assets
No significant change.

M. The company does not have any working capital financing investments.

N. The company does not have any netting of assets and liabilities relating to derivatives, repurchase and reverse repurchase and securities borrowing and lending.

O. The company does not have any structured notes.

P. The company does not have any 5* securities.

Q. The company does not have any short sales.

R. Prepayment Penalty and Acceleration Fees
No significant change

6. Joint ventures, Partnerships and Limited Liability Companies

-NOT APPLICABLE

Notes to Financial Statement

7. Investment Income
No significant change.
8. Derivative Instruments
-NOT APPLICABLE
9. Income Taxes
No significant change.
10. Information Concerning Parent, Subsidiaries and Affiliates
No significant change.
11. Debt
-NOT APPLICABLE
12. Retirement Plans, Deferred Compensation, Postemployment Benefits
-NOT APPLICABLE
13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations
No significant change.
14. Contingencies
-NOT APPLICABLE
15. Leases
-NOT APPLICABLE
16. Off-Balance Sheet Risk
-NOT APPLICABLE
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
-NOT APPLICABLE
18. Gain or loss to the Reporting Entity from Uninsured A&H Plans and the uninsured Portion of partially Insured Plans
No significant change.
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators.
-NOT APPLICABLE
20. Fair Value Measurement
A1.

Description for each class of asset	(Level 1)	(Level 2)	(Level 3)	Total
Assets at fair value				
Common Stock				
Industrial and Misc.	\$ 8,164,608			\$ 8,164,608
Mutual Funds	2,639,926			2,629,926
		\$	\$	
Total Common Stock	10,804,534	-	-	\$ 10,804,534

Notes to Financial Statement

	\$	\$		
Total Assets at Fair Value	\$ 10,804,534	-	-	\$ 10,804,534

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$24,399,747	\$25,003,866		\$24,399,747		
Cash and Cash equivalents	36,101,623	36,101,623	36,101,623			
Common Stock	10,804,534	10,804,534	10,804,534			

21. Other Items

-NOT APPLICABLE

22. Subsequent Events

No significant change.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts

E. Risk Sharing Provisions of the Affordable Care Act

1. PICO writes insured non-individual, individual and uninsured accident and health insurance premium that is subject to the Affordable Care Act.

The company had zero balances for the risk corridors program.

2. Impact of Risk-sharing provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

Notes to Financial Statement

a. Permanent ACA Risk Adjustment Program	
Assets	Amount
1. Premiums receivable due to ACA Risk Adjustment	\$218,775
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	\$8,416
3. Premium adjustments payable due to ACA Risk Adjustment	\$4,056,775
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	(\$1,136,456)
5. Reported in expenses as ACA Risk adjustment user fees	\$0
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	\$4,295
2. Amounts recoverable for claims unpaid due to ACA Reinsurance(Contra Liability)	\$0
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	\$0
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance -not Reported as ceded Premium	\$0
5. Ceded reinsurance premiums payable due to ACA Reinsurance	\$0
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	\$0
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	\$0
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	\$1,135
9. ACA Reinsurance contributions-not reported as ceded premium	\$0
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	\$0
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	\$0
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	\$0
4. Effect of ACA Risk Corridors on change in reserves for rate	\$0

3. Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

Notes to Financial Statement

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business written before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
					Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4	To Prior Year Balances	To Prior Year Balances	Ref	Cumulative Balance from Prior Years Col 1-3+7	Cumulative Balance from Prior Years Col 2-4+8
	Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay	
a. Permanent ACA Risk Adjustment Program											
1. Premium Adjustment receivables	218,800	-	-	-	218,800	-	(25)	-	218,775	-	
2. Premium adjustments (payable)	-	(2,917,319)			-	(2,917,319)			-	(2,917,319)	
3. Subtotal ACA Permanent Risk Adjustment Program	218,800	(2,917,319)	-	-	218,800	(2,917,319)	(25)	-	218,775	(2,917,319)	
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	148,379	-	145,219	-	3,160	-	1,135	-	4,295	-	
2. Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	-	-	-	
4. Liabilities for contributions payable due to ACA reinsurane-not reported as ceded premium	-	-	-	-	-	-	-	-	-	-	
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-	-	-	
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-	-	-	
7. Subtotal ACA Transitional Reinsurance Program	148,379	-	145,219	-	3,160	-	1,135	-	4,295	-	
c. Temporary ACA Risk Corridors Program											
1. Accrued restrospective premium	-	-	-	-	-	-	-	-	-	-	
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	J	-	
3. Subtotal ACA Risk Corridors Program	-	-	-	-	-	-	-	-	-	-	
d. Total for ACA Risk Sharing Provisions	367,179	(2,917,319)	145,219	-	221,960	(2,917,319)	1,110	-	223,070	(2,917,319)	

4. Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Notes to Financial Statement

Accrued During the Prior Year on Business Written Before December 31 of the Prior Year	Received or Paid as of the Current Year on Business written before December 31 of the Prior Year	Differences		Adjustments		Unsettled Balances as of the Reporting Date					
		Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years Col 1-3+7	Cumulative Balance from Prior Years Col 2-4+8				
		1	2	3	4	5	6	7	8	9	10
Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay

a. 2014												
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	-	-	-	-
b. 2015												
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	-	-	-	-
c. 2016												
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds payable	-	-	-	-	-	-	-	-	-	-	-	-
d. Total for ACA Risk Sharing Provisions	-	-	-	-	-	-	-	-	-	-	-	-
e. Per CMS 6/30/17 report adjust 2016 balance to actual.												
j. Per CMS no payable for risk corridor for 2015.												

5. ACA Risk Corridors Receivables as of Reporting Date

	Estimated Amount to be Filed or Final Amount Filed with CMS	Non-accrued Amounts for Impairment or Other Reasons	Amounts received from CMS	Asset Balance (Gross of Non-admissions) (1-2-3)	Non-admitted Amount	Net Admitted Asset (4-5)
2014						
2015	-			-		-
2016	-					
Total	-					-

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2017 were \$16,315,462. As of March 31, 2018, \$9,830,860 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$2,650,422 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Commercial and Medicare supplement lines of insurance. Therefore, there has been a \$3,834,180 favorable prior-year development since December 31, 2017 to March 31, 2018. The change is generally a result of ongoing analysis of recent development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

-NOT APPLICABLE

27. Structured Settlements

-NOT APPLICABLE

28. Health Care Receivables

No significant change.

Notes to Financial Statement

29. Participating Policies

-NOT APPLICABLE

30. Premium Deficiency Reserves

- | | |
|---|-----------|
| 1. Liability carried for premium deficiency reserve | \$ - |
| 2. Date of the most recent evaluation of this liability | 1/10/2018 |
| 3. Was anticipated investment income utilized in the calculation? | yes |

31. Anticipated Salvage and Subrogation

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

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

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

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[]
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[] No[X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.12/31/2015.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.12/31/2015.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).12/09/2016.....
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[] No[] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[] No[] N/A[X]

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

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

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

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$..... 1,531,628

INVESTMENT

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

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

- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[] No[X]
- 14.2 If yes, please complete the following:

GENERAL INTERROGATORIES (Continued)

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	Three Mellon Center, Suite 153-3925, Pittsburg, PA ..

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Income Research & Management	U
Crossmark Global Investments	U
Frontier Capital Management Company, LLC	U
Harbor (In'tl Core)	U
Harbor (In'tl Core)	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
104863	Income Research & Management	NA	SEC	DS
113360	Crossmark Global Investments	NA	SEC	DS
106274	Frontier Capital Management Company, LLC	NA	SEC	DS
128223	Harbor (In'tl Core)	NA	SEC	
110296	Harbor (In'tl Growth)	549300OJXEENXLO4FW52	SEC	

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes No

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
 a. Documentation necessary to permit a full credit analysis of the security does not exist.

GENERAL INTERROGATORIES (Continued)

- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

Yes[] No[X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

- | | |
|---|---------------|
| 1. Operating Percentages: | |
| 1.1 A&H loss percent | 72.000% |
| 1.2 A&H cost containment percent | 2.000% |
| 1.3 A&H expense percent excluding cost containment expenses | 16.000% |
| 2.1 Do you act as a custodian for health savings accounts? | Yes[] No[X] |
| 2.2 If yes, please provide the amount of custodial funds held as of the reporting date. | \$..... 0 |
| 2.3 Do you act as an administrator for health savings accounts? | Yes[] No[X] |
| 2.4 If yes, please provide the balance of the funds administered as of the reporting date. | \$..... 0 |
| 3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes[X] No[] |
| 3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes[] No[X] |

SCHEDULE S - CEDED REINSURANCE
Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Accident and Health - Non-affiliates								
16535	36-4233459	01/01/2018	ZURICH AMER INS CO	NY	SSL/A/G	Authorized		
16535	36-4233459	01/01/2018	ZURICH AMER INS CO	NY	SSL/A/I	Authorized		
93440	06-1041332	01/01/2018	HM LIFE INS CO	PA	OTH/A/G	Authorized		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	State, Etc.	Active Status (a)	Direct Business Only							
			2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit-Type Contracts
1.	Alabama (AL)	N								
2.	Alaska (AK)	N								
3.	Arizona (AZ)	N								
4.	Arkansas (AR)	N								
5.	California (CA)	N								
6.	Colorado (CO)	N								
7.	Connecticut (CT)	N								
8.	Delaware (DE)	N								
9.	District of Columbia (DC)	N								
10.	Florida (FL)	N								
11.	Georgia (GA)	N								
12.	Hawaii (HI)	N								
13.	Idaho (ID)	N								
14.	Illinois (IL)	N								
15.	Indiana (IN)	N								
16.	Iowa (IA)	N								
17.	Kansas (KS)	N								
18.	Kentucky (KY)	N								
19.	Louisiana (LA)	N								
20.	Maine (ME)	N								
21.	Maryland (MD)	N								
22.	Massachusetts (MA)	N								
23.	Michigan (MI)	L	1,737,631						1,737,631	
24.	Minnesota (MN)	N								
25.	Mississippi (MS)	N								
26.	Missouri (MO)	N								
27.	Montana (MT)	N								
28.	Nebraska (NE)	N								
29.	Nevada (NV)	N								
30.	New Hampshire (NH)	N								
31.	New Jersey (NJ)	N								
32.	New Mexico (NM)	N								
33.	New York (NY)	N								
34.	North Carolina (NC)	N								
35.	North Dakota (ND)	N								
36.	Ohio (OH)	L	46,785,211						46,785,211	
37.	Oklahoma (OK)	N								
38.	Oregon (OR)	N								
39.	Pennsylvania (PA)	N								
40.	Rhode Island (RI)	N								
41.	South Carolina (SC)	N								
42.	South Dakota (SD)	N								
43.	Tennessee (TN)	N								
44.	Texas (TX)	N								
45.	Utah (UT)	N								
46.	Vermont (VT)	N								
47.	Virginia (VA)	N								
48.	Washington (WA)	N								
49.	West Virginia (WV)	N								
50.	Wisconsin (WI)	N								
51.	Wyoming (WY)	N								
52.	American Samoa (AS)	N								
53.	Guam (GU)	N								
54.	Puerto Rico (PR)	N								
55.	U.S. Virgin Islands (VI)	N								
56.	Northern Mariana Islands (MP)	N								
57.	Canada (CAN)	N								
58.	Aggregate other alien (OT)	X X X								
59.	Subtotal	X X X	48,522,842						48,522,842	
60.	Reporting entity contributions for Employee Benefit Plans	X X X								
61.	Total (Direct Business)	X X X	48,522,842						48,522,842	
DETAILS OF WRITE-INS										
58001.		X X X								
58002.		X X X								
58003.		X X X								
58998.	Summary of remaining write-ins for Line 58 from overflow page	X X X								
58999.	TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X								

(a) Active Status Counts:

L Licensed or Chartered - Licensed insurance carrier or domiciled RRG

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

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

2

R Registered - Non-domiciled RRGs

Q Qualified - Qualified or accredited reinsurer

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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART
ORGANIZATION CHART

Paramount Insurance Company is ultimately controlled by ProMedica Health System, Inc., (“ProMedica”), a nonprofit holding company exempt from federal taxation under Section 501(c)(3) and 509(a)(3) of the Internal Revenue Code. The following coding system is used to show the interrelationships among the various members of the insurance holding company system:

- | A circle means that ProMedica is the sole member/parent of the entity.
- ⊍ Each entity marked with a diamond is a subsidiary of the entity listed directly above and denoted with a circle.
- ⊎ Each entity marked with a square is a subsidiary of the entity listed directly above and marked with a diamond.
- ∅ Each entity marked with an arrow is a member of the insurance holding company system.

The following list depicts the identities and interrelationships of affiliated persons within the insurance holding company system:

- | ProMedica Foundation, an Ohio nonprofit corporation, of which Bay Park Community Hospital Foundation, Toledo Hospital Foundation, Toledo Children’s Hospital Foundation, Flower Foundation, Defiance Foundation, Fostoria Community Hospital Foundation, ProMedica Physicians & Continuum Services Foundation f/k/a ProMedica Continuing Care Services Corporation Foundation, Bixby Hospital Foundation, Herrick Hospital Foundation, Memorial Hospital Foundation and Community Health Center Foundation are divisions.
 - ⊍ Mission Pointe Golf Course, LLC, a Michigan limited liability company, with ProMedica Foundation d/b/a Herrick Hospital Foundation as its sole member.
- | ProMedica Health Network, Inc., an Ohio for profit corporation, with ProMedica Health System, Inc. as the sole shareholder.
- | Fostoria Hospital Association, an Ohio nonprofit corporation.
- | ProMedica Continuum Services f/k/a ProMedica Physicians and Continuum Services f/k/a ProMedica Physician Corporation f/k/a ProMedica Physicians Enterprises, an Ohio nonprofit corporation.
 - ⊍ ProMedica Continuing Care Services Corporation f/k/a Crestview of Ohio, Inc., an Ohio nonprofit corporation.
 - ⊍ Toledo District Nurse Association, an Ohio nonprofit corporation.
 - ⊍ Visiting Nurse Hospice and Health Care, an Ohio nonprofit corporation.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

- ⊔ ProMedica Retail Group, Inc., f/k/a The Flower Market, Inc., an Ohio for-profit corporation.
- ⊔ ProMedica Courier Services, Inc., an Ohio nonprofit corporation.
- ⊔ Erie West Hospice and Palliative Care, Ltd., an Ohio limited liability company.
- ⊔ HCRMC- ProMedica JV, LLC, dba Heartland at ProMedica Flower Hospital, a Delaware limited liability company in which ProMedica Continuum Services f/k/a ProMedica Physicians & Continuum Services holds 10% ownership interest and ManorCare Health Services of Toledo OH, LLC holding the remaining 90% interest.
- ⊔ Lifestream, LLC, an Ohio limited liability company which ProMedica Continuum Services f/k/a ProMedica Physicians & Continuum Services holds 50% ownership interest and Harbor holding the remaining 50% interest.
- ⊔ The Surgical Institute of Monroe Ambulatory Surgery Center, LLC, a Michigan limited liability company which ProMedica Continuum Service f/k/a ProMedica Physicians & Continuum Services holds 54% ownership interest and various physicians holding the remaining 46% interest.
- | ProMedica Physician Group, Inc., an Ohio non-profit corporation.
 - ⊔ The Pharmacy Counter, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
 - ⊔ ProMedica Central Corporation of Michigan, a Michigan nonprofit corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.
 - ⊔ ProMedica Central Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
 - ⊔ ProMedica North Physicians Corporation, a Michigan nonprofit stock corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.
 - ⊔ Midwest Cardiovascular Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
 - ⊔ ProMedica Northwest Ohio Cardiology Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
 - ⊔ ProMedica Monroe Cardiology, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., as its sole member.
 - ⊔ ProMedica Physician Management Services, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

- U ProMedica Surgical Services, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- U ProMedica Monroe Physicians, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., as its sole member.
- U ProMedica Multi Specialty Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- U ProMedica Genito-Urinary Surgeons, LLC, an Ohio limited liability company with ProMedica Physicians Group, Inc., as its sole member.
- U ProMedica Hospitalists, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- U ProMedica Hospitalists, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., as its sole member.
- U Memorial Professional Services, Ltd., and Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- U Memorial Anesthesia, Ltd., an Ohio limited liability company with ProMedica Physicians Group, Inc., as its sole member.
- I ProMedica Indemnity Corporation, a Vermont corporation.
- I ProMedica Insurance Corporation f/k/a ProMedica Health Ventures Corporation f/k/a Vanguard Health Ventures, Inc., an Ohio nonprofit corporation.
 - U Paramount Preferred Options, Inc., an Ohio for-profit corporation, which is wholly-owned by ProMedica Insurance Corporation.
 - U Health Management Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options.
 - U Paramount Preferred Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options
 - U NAIC 95189-Paramount Care, Inc., an Ohio nonprofit health-insuring corporation with ProMedica Insurance Corporation as its sole member.
 - U Paramount Benefits Agency, Inc., an Ohio for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
 - U NAIC 95566-Paramount Care of Michigan, Inc., a Michigan nonprofit corporation with ProMedica Insurance Corporation as its sole shareholder.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

- ⊃ NAIC 11518-Paramount Insurance Company f/k/a ProMedica Life Insurance Company, a for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
- ⊃ NAIC 12353-Paramount Advantage, an Ohio nonprofit corporation with ProMedica Insurance Corporation as its sole member.
- ⊃ NAIC 96687-Health Resources, Inc. f/k/a HRI Intermediate Holdings Corporation f/k/a HRI Holdings Corporation, an Indiana corporation.

| Bay Park Community Hospital, an Ohio nonprofit corporation.

| Community Health Center of Branch County, dba ProMedica Coldwater Regional Hospital, a Michigan nonprofit corporation.

| Defiance Hospital, Inc., an Ohio nonprofit corporation.

- ⊃ Kaitlyn's Cottage, Inc., an Ohio nonprofit corporation with Defiance Hospital, Inc., as its sole member.

| Emma L. Bixby Medical Center, a Michigan nonprofit corporation ProMedica Health System, Inc. as its sole member.

- ⊃ Lenawee Long Term Care Corporation, a Michigan nonprofit corporation with Emma L. Bixby Medical Center as its sole member.

- ⊃ Herrick Memorial Development Corporation, a Michigan for-profit corporation and a wholly owned subsidiary of Emma L. Bixby Medical Center.

- ⊃ Herrick Memorial Office Plaza Condominium Association, a Michigan nonprofit corporation in which Herrick Memorial Development Corporation holds 71.8% ownership interest with various physicians having the remaining 28.2% interest.

- ⊃ Lenawee Clinical Partners is a Michigan nonprofit corporation in which Emma L. Bixby Medical Center holds 50% ownership interest with various physicians holding the remaining 50% interest.

- ⊃ Wolf Creek Associates, LLC, a Michigan limited liability company with Emma L. Bixby Medical Center as its sole member.

- Herrick Memorial Hospital, Inc., a Michigan nonprofit corporation with ProMedica Health System, Inc. as its sole member.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

- | The Toledo Hospital, an Ohio nonprofit corporation, of which Toledo Children's Hospital f/k/a ProMedica Children's Medical Center of Northwest Ohio and ProMedica Wildwood Orthopaedic and Spine Hospital are divisions.
 - ⊃ PHS Investments, LLC, an Ohio for-profit limited company with The Toledo Hospital as its sole member.
 - ⊃ Reynolds Road Surgery Center, LLC, an Ohio limited liability company in which The Toledo Hospital holds 62.66% ownership interest, with various physicians holding a remaining 37.34% interest.
 - ⊃ Northwest Ohio Dedicated Breast MRI, LLC, an Ohio limited liability company in which The Toledo Hospital holds 50% ownership interest with TRA Investment Club, LLC, holding the remaining 50% interest.
 - ⊃ Arrowhead Behavioral Health, LLC, a Delaware limited liability company in which The Toledo Hospital holds 30% ownership interest and Toledo Holding Company, LLC, holding a remaining 70% interest.
 - ⊃ West Central Surgical Center, LLC, an Ohio limited liability company of which The Toledo Hospital holds 50% ownership interest and various physicians holding the remaining 50% interest.
- | Flower Hospital, an Ohio nonprofit corporation.
- | PHS Ventures, LLC f/k/a/ PHS Ventures, Inc., f/k/a BVPH Ventures, Inc., a Delaware LLC with ProMedica Health System, Inc., as its sole member.
- | Memorial Hospital, an Ohio nonprofit corporation.
 - ⊃ Fremont Hospital/Physician Organization d/b/a Cooperative Care, an Ohio for-profit corporation of which Memorial Hospital holds 50% ownership interest and various other physicians hold the remaining 50% interest.
 - ⊃ Sandusky County Medical Specialists, LLC, and Ohio limited liability company of which Fremont Hospital/Physician Organizations holds 100% ownership interest.
 - ⊃ East-West Holding, Ltd., and Ohio limited liability company of which Memorial Hospital holds 50% ownership interest with The Bellevue Hospital, an Ohio nonprofit corporation holding the remaining 50% interest.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

- | Mercy Memorial Hospital Corporation, a Michigan nonprofit corporation d/b/a ProMedica Monroe Regional Hospital.
 - ⊔ Monroe Community Health Services, a Michigan nonprofit corporation.
 - ⊔ Monroe Health Ventures, Inc., a Michigan for-profit corporation.
 - ⊔ Mercy Memorial Surgical Co-Management Company, LLC, a Michigan limited liability company of which Monroe Regional Hospital holds a 50% ownership interest and various other physicians hold the remaining 50% interest.

- | 300 Madison Building, LLC, an Ohio limited liability company.

- | ProMedica Active Mobility, LLC, an Ohio limited liability company.

- | ProMedica Downton Campus Landlord, LLC, an Ohio limited liability company.

- | ProMedica International, LLC, an Ohio limited liability company.

- | ProMedica Manager Member, LLC, an Ohio limited liability company.

- | ProMedica Master Tenant, LLC, an Ohio limited liability company.

Other Affiliated Entities

- ∅ Lima Memorial Joint Operating Company, an Ohio nonprofit corporation, in which Lima Memorial Hospital, an Ohio nonprofit corporation and PHS Ventures, LLC, each hold 50% ownership interest.

- ∅ ProMedica Orthopedic Co-Management Company, LLC, an Ohio limited liability company is which The Toledo Hospital, Bay Park Community Hospital, and Flower Hospital share 40% ownership interest with various physicians holding the remaining 60% interest.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

- Ø ProMedica Cardiovascular Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital, Bay Park Community Hospital, and Flower Hospital share 38.4% ownership interest with various physicians holding the remaining 61.6% interest.
- Ø Interactive Physical Therapy, an Ohio limited liability company in which ProMedica Health System, Inc., holds 50% ownership interest and various individuals holding the remaining 50% interest.
- Ø ProMedica Surgical Services Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital, Bay Park Community Hospital, and Flower Hospital share 50% ownership interest with various physicians holding the remaining 50% interest.
- Ø Monroe Community Ambulance, a Michigan nonprofit corporation in which ProMedica Continuing Care Services Corporation holds 25% ownership interest, Monroe Regional Hospital holds 25% interest, and various other corporations hold the remaining 50% interest.
- Ø Kapios, LLC, an Ohio limited liability company in which ProMedica Health System, Inc. holds 50% ownership interest and Kaonsoft, Inc. holds the remaining interest
- Ø APM Plus, LLC a Delaware limited liability company in which ProMedica Health System, Inc. holds 40% ownership interest and Strategic Health System holds the remaining interest.

SCHEDULE Y**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000	34-1517672				ProMedica Foundation	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517672				Mission Pointe Golf Course, LLC	MI	NIA	ProMedica Foundation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-4006496				ProMedica Health Network, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-0898745				Fostoria Hospital Association	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1880767				ProMedica Continuum Services	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4492440				ProMedica Continuing Care Services Corporation	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4427949				Toledo District Nurse Association	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1831624				Visiting Nurse Hospice & Health Care	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1159928				ProMedica Retail Group, Inc.	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0324790				ProMedica Courier Services, Inc.	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	20-5752995				Erie West Hospice and Palliative Care	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4434924				HCRMC-ProMedica JV, LLC	OH	NIA	ProMedica Continuum Services	Ownership	10.0	ProMedica Health System, Inc.	N	
		00000	34-4434924				HCRMC-ProMedica JV, LLC	OH	OTH	ManorCare Health Services of Toledo, OH, LLC	Ownership	90.0	Manor Care Health Services of Toledo, OH, LLC	N	0000001
		00000	42-2857004				Lifestream, LLC	OH	NIA	ProMedica Continuum Services	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	42-2857004				Lifestream, LLC	OH	OTH	Harbor	Ownership	50.0	Harbor	N	0000001
		00000	27-0843485				The Surgical Institute of Monroe Ambulatory Surgery Center, LLC	MI	NIA	ProMedica Continuum Services	Ownership	54.0	ProMedica Health System, Inc.	N	
		00000	27-0843485				The Surgical Institute of Monroe Ambulatory Surgery Center, LLC	MI	OTH	Various Physicians	Ownership	46.0	Various Physicians	N	0000001
		00000	34-1899439				ProMedica Physician Group, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	27-1325141				The Pharmacy Counter, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3322278				ProMedica Central Corporation of Michigan	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1881137				ProMedica Central Physicians	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3482148				ProMedica North Physicians Corporation	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	61-1448753				Midwest Cardiovascular Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-3888045				ProMedica Northwest Ohio Cardiology Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	27-2920342				ProMedica Monroe Cardiology, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	45-3230331				ProMedica Physician Management Services, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*	
Q16-1		00000	34-1899439				ProMedica Surgical Services, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	46-1111822				ProMedica Monroe Physicians, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	45-4976786				ProMedica Multi Specialty Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	46-1120436				ProMedica Genito-Urinary Surgeons, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1899439				ProMedica Hospitalists, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1899439				ProMedica Hospitalists, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	27-3763993				Memorial Professional Services, Ltd.	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	20-5763680				Memorial Anesthesia, Ltd.	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1931936				ProMedica Indemnity Corporation	VT	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1570675				ProMedica Insurance Corporation	OH	UDP	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1623220				Paramount Preferred Options, Inc.	OH	NIA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	31-1463193				Health Management Solutions, Inc.	OH	NIA	Paramount Preferred Options, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	47-3952430				Paramount Preferred Solutions, Inc.	OH	NIA	Paramount Preferred Options, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
	1212	ProMedica Insurance Corp	95189	34-1549926				Paramount Care, Inc.	OH	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
			00000	34-1773766				Paramount Benefits Agency, Inc.	OH	NIA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
	1212	ProMedica Insurance Corp	95566	38-3200310				Paramount Care of Michigan, Inc.	MI	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
	1212	ProMedica Insurance Corp	11518	01-0580404				Paramount Insurance Company	OH	RE	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
	1212	ProMedica Insurance Corp	12353	20-3376102				Paramount Advantage	OH	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
			96687	35-1682400				Health Resources Inc.	IN	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
			00000	34-1883132				Bay Park Community Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-6108110				Community Health Center of Branch County	MI	NIA	ProMedica Health System, Inc.	Ownership	101.0	ProMedica Health System, Inc.	N		
		00000	34-4446484				Defiance Hospital, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	45-4781053				Kaitlyn's Cottage, Inc.	OH	NIA	Defiance Hospital, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	38-2796005				Emma L. Bixby Medical Center	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	38-2879330				Lenawee Long Term Care Corporation	MI	NIA	Emma L. Bixby Medical Center	Ownership	100.0	ProMedica Health System, Inc.	N		

SCHEDULE Y**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000	38-3146907				Herrick Memorial Development Corporation	MI	NIA	Emma L. Bixby Medical Center	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3639616				Herrick Memorial Office Plaza Condominium Association	MI	NIA	Herrick Memorial Development Corporation	Ownership	71.8	ProMedica Health System, Inc.	N	
		00000	38-3639616				Herrick Memorial Office Plaza Condominium Association	MI	OTH	Various Physicians	Ownership	28.2	Various Physicians	N	0000001
		00000	82-1072366				Lenawee Clinical Partners	MI	NIA	Emma L. Bixby Medical Center	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	82-1072366				Lenawee Clinical Partners	MI	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	38-3164818				Wolf Creek Associates, LLC	MI	NIA	Emma L. Bixby Medical Center	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3049015				Herrick Memorial Hospital, Inc.	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4428256				The Toledo Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000					PHS Investments, LLC	OH	NIA	The Toledo Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	NIA	The Toledo Hospital	Ownership	62.7	ProMedica Health System, Inc.	N	
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	OTH	Various Physicians	Ownership	37.3	Various Physicians	N	0000001
		00000	26-0679898				Northwest Ohio Dedicated Breast MRI, LLC	OH	NIA	The Toledo Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	26-0679898				Northwest Ohio Dedicated Breast MRI, LLC	OH	OTH	TRA Investment Club, LLC	Ownership	50.0	TRA Investment Club, LLC	N	0000001
		00000	27-0608044				Arrowhead Behavioral Health, LLC	DE	NIA	The Toledo Hospital	Ownership	30.0	ProMedica Health System, Inc.	N	
		00000	27-0608044				Arrowhead Behavioral Health, LLC	OH	OTH	Toledo Holding Company, LLC	Ownership	70.0	Toledo Holding Company, LLC	N	0000001
		00000	20-0088459				West Central Surgical Center, LLC	OH	NIA	The Toledo Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	20-0088459				West Central Surgical Center, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	34-4428794				Flower Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1880473				PHS Ventures, LLC	VT	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4430849				Memorial Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1770910				Fremont Hospital Physician Organization	OH	NIA	Memorial Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	34-1770910				Fremont Hospital Physician Organization	OH	OTH	Fremont Physicians Associations	Ownership	50.0	Various Physicians	N	0000001
		00000	34-1770910				Sandusky County Medical Specialist, LLC	OH	NIA	Fremont Hospital Physician Organization	Ownership	100.0	Fremont Hospital Physician Organization	N	0000001
		00000	20-4066818				East-West Holdings, Ltd.	OH	NIA	Memorial Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	20-4066818				East-West Holdings, Ltd.	OH	OTH	Bellevue Hospital	Ownership	50.0	Bellevue Hospital	N	0000001
		00000	38-1984289				Mercy Memorial Hospital	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-2934134				Monroe Community Health Services	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-2704426				Monroe Health Ventures, Inc.	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	

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SCHEDULE Y**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	NIA	Monroe Regional Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	34-1517671				300 Madison Building, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	81-5178173				ProMedica Active Mobility, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-3163945				ProMedica Downtown Campus Landlord, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000					ProMedica International, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5168737				ProMedica Manager Member, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5288490				ProMedica Master Tentant, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	NIA	PHS Ventures, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	OTH	Lima Memorial Hospital	Ownership	50.0	Lima Memorial Hospital	N	0000001
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	40.0	ProMedica Health System, Inc.	N	
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	60.0	Various Physicians	N	0000001
		00000	27-0962366				ProMedica Cardiovasular Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	38.4	ProMedica Health System, Inc.	N	
		00000	27-0962366				ProMedica Cardiovasular Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	61.6	Various Physicians	N	0000001
		00000	45-4810767				Interactive Physical Therapy	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	45-4810767				Interactive Physical Therapy	OH	OTH	Various Individuals	Ownership	50.0	Various Individuals	N	0000001
		00000	46-1989695				ProMedica Surgical Services Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-1989695				ProMedica Surgical Services Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	02-0753921				Monroe Community Ambulance	MI	NIA	ProMedica Continuing Care Services Corporation	Ownership	25.0	ProMedica Health System, Inc.	N	
		00000	02-0753921				Monroe Community Ambulance	MI	NIA	Monroe Regional Hospital	Ownership	25.0	ProMedica Health System, Inc.	N	
		00000	02-0753921				Monroe Community Ambulance	MI	OTH	Various other corporations	Ownership	50.0	Huron Valley Ambulance	N	0000001
		00000	46-4918876				Kapios LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-4918876				Kapios LLC	OH	OTH	Kaonsoft, Inc	Ownership	50.0	Kaonsoft, Inc	N	0000001
		00000	81-3082229				APM Plus, LLC	DE	NIA	ProMedica Health System, Inc.	Ownership	40.0	ProMedica Health System, Inc.	N	
		00000	81-3082229				APM Plus, LLC	DE	OTH	Strategic Health System	Ownership	60.0	Strategic Health System	N	0000001

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Asterisk	Explanation
0000001	Non-related entity

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

RESPONSE

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

Yes

Explanations:

Bar Codes:

STATEMENT AS OF **March 31, 2018** OF THE **PARAMOUNT INSURANCE COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	35,726,763	44,235,033
2. Cost of bonds and stocks acquired	4,242,888	18,712,938
3. Accrual of discount	5,707	11,147
4. Unrealized valuation increase (decrease)	(514,745)	2,033,273
5. Total gain (loss) on disposals	328,956	92,223
6. Deduct consideration for bonds and stocks disposed of	3,939,810	29,096,415
7. Deduct amortization of premium	41,359	243,734
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		17,702
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	35,808,400	35,726,763
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	35,808,400	35,726,763

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	18,073,289	3,929,018	1,783,423	589,921	20,808,805			18,073,289
2. NAIC 2 (a)	4,735,251	102,186	16,803	(625,573)	4,195,061			4,735,251
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	22,808,541	4,031,204	1,800,226	(35,653)	25,003,866			22,808,541
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	22,808,541	4,031,204	1,800,226	(35,653)	25,003,866			22,808,541

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

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SCHEDULE DA - PART 1

Short - Term Investments

	1 Book/Adjusted Carrying Value	2	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	NONE				

SCHEDULE DA - Verification

Short-Term Investments

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

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	155,244	979,620
2.	Cost of cash equivalents acquired	2,220,374	2,869,555
3.	Accrual of discount		2,093
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(129)
6.	Deduct consideration received on disposals		3,695,895
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	2,375,618	155,244
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,375,618	155,244

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912810RS9	U S TREASURY BOND 2.5% 5/15/46		01/11/2018	BARCLAYS CAPITAL INC, NEW YORK	X X X	38,016	41,000	176	1
912810RZ3	U S TREASURY BOND 2.75% 11/15/47		03/29/2018	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	194,374	206,000	1,827	1
912810PX0	U S TREASURY BOND 4.5% 5/15/38		03/29/2018	MORGAN STANLEY & CO INC, NY	X X X	482,513	383,000	4,284	1
912828Q37	U S TREASURY NOTE 1.25% 3/31/21		03/27/2018	CREDIT AGRICOLE USA, NEW YORK	X X X	109,137	113,000	669	1
912828VF4	U S TREASURY NOTE 1.375% 5/31/20		03/29/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	907,568	926,000	3,595	1
912828N48	U S TREASURY NOTE 1.75% 12/31/20		01/30/2018	BARCLAYS CAPITAL INC, NEW YORK	X X X	33,502	34,000	53	1
9128283F5	U S TREASURY NOTE 2.25% 11/15/27		03/29/2018	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	621,676	651,000	4,864	1
9128283U2	U S TREASURY NOTE 2.375% 1/31/23		03/29/2018	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	1,049,976	1,059,000	4,238	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	3,436,763	3,413,000	19,704	X X X
Bonds - U.S. Special Revenue, Special Assessment									
3140EU2J7	FNMA POOL #0BC0776 VAR 3/1/46		01/26/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	6,661	6,587	14	1
3140J5GR4	FNMA POOL #0BM1107 4.5% 8/1/42		01/17/2018	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	131,486	122,687	184	1
3140J5YE3	FNMA POOL #0BM1608 VAR 12/1/45		01/31/2018	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	7,071	7,051	10	1
3140J7RJ6	FNMA POOL #0BM3188 VAR 4/1/47		01/26/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	6,736	6,655	15	1
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		02/14/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	4,779	4,765	8	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	156,733	147,745	231	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00912XBA1	AIR LEASE CORP 3.25% 3/1/25		01/08/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	138,204	140,000		1FE
026874DG9	AMERICAN INTERNATIONAL 3.3% 3/1/21		03/19/2018	MORGAN STANLEY & CO INC, NY	X X X	5,987	6,000	11	2FE
14040HBU8	CAPITAL ONE FINANCIAL 3.2% 1/30/23		01/25/2018	MORGAN STANLEY & CO INC, NY	X X X	67,919	68,000		2FE
151020BC7	CELGENE CORP 2.875% 2/19/21		02/08/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	4,998	5,000		2FE
126408GV9	CSX CORP 4.25% 6/1/21		01/24/2018	PERSHING LLC, JERSEY CITY	X X X	6,272	6,000	39	2FE
126650DA5	CVS HEALTH CORP 3.125% 3/9/20		03/06/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	7,004	7,000		2FE
29379VBP7	ENTERPRISE PRODUCTS OPER 2.8% 2/15/21		02/01/2018	Mellon Bank	X X X	4,997	5,000		2FE
30040WAA6	EVERSOURCE ENERGY 2.5% 3/15/21		01/03/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	5,009	5,000	39	2FE
549271AF1	LUBRIZOL CORP/THE 6.5% 10/1/34		03/01/2018	RAYMOND JAMES/FI, SAINT PETERSBURG	X X X	143,403	108,000	3,003	1FE
63743HER9	NATIONAL RURAL UTIL COOP 2.9% 3/15/21		02/21/2018	BNY MELLON	X X X	7,991	8,000		1FE
961214DU4	WESTPAC BANKING CORP 2.65% 1/25/21	C	01/17/2018	MORGAN STANLEY & CO INC, NY	X X X	9,993	10,000		1FE
06054MAB9	BANC OF AMERICA CMBS 2.723% 7/15/49		02/28/2018	GOLDMAN SACHS & CO, NY	X X X	9,934	10,000	1	1FM
02007MAE0	ALLY AUTO REC TRU 1 A3 2.35% 6/15/22		01/23/2018	BARCLAYS CAPITAL INC, NEW YORK	X X X	7,999	8,000		1FE
47788CAC6	JOHN DEERE OWNER TR 20AA3 2.66% 4/18/22		02/21/2018	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	10,999	11,000		1FE
98161VAC4	WORLD OMNI AUTO REC A A3 2.5% 4/17/23		01/30/2018	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	6,998	7,000		1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	437,708	404,000	3,093	X X X
8399997 Subtotal - Bonds - Part 3					X X X	4,031,204	3,964,745	23,028	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	4,031,204	3,964,745	23,028	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8999999 Subtotal - Preferred Stocks					X X X		X X X		X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
88579Y101	3M CO		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	471	X X X		L
00401C108	ACACIA COMMUNICATIONS INC		02/23/2018	CORNERSTONE MACRO LLC, NEW YORK	252.000	9,412	X X X		L
00724F101	ADOBE SYSTEMS INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	447	X X X		L

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
018581108	ALLIANCE DATA SYSTEMS CORP		03/26/2018	BERNSTEIN SANFORD C & CO, NEW YORK	10.000	2,184	X X X		L
02079K305	ALPHABET INC-CL A		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	1,109	X X X		L
02079K107	ALPHABET INC-CL C		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	2,221	X X X		L
023135106	AMAZON.COM INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	3,097	X X X		L
03027X100	AMERICAN TOWER CORP		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,460	X X X		L
G05384105	ASPEN INSURANCE HOLDINGS LTD	C	01/26/2018	COWEN AND CO LLC, NEW YORK	132.000	5,012	X X X		L
075887109	BECTON DICKINSON AND CO		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	447	X X X		L
08180D106	BENEFITFOCUS INC		03/29/2018	LIQUIDNET INC, NEW YORK	255.000	6,053	X X X		L
084670702	BERKSHIRE HATHAWAY INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,034	X X X		L
09247X101	BLACKROCK INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	1,128	X X X		L
09857L108	BOOKING HOLDINGS INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	17.000	26,080	X X X		L
10921T101	BRIGHTCOVE INC		03/23/2018	LIQUIDNET INC, NEW YORK	432.000	2,966	X X X		L
Y09827109	BROADCOM LTD	C	03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	507	X X X		L
14161W105	CARDLYTICS INC		02/09/2018	MERRILL LYNCH PIERCE FENNER SMITH INC NY	9.000	117	X X X		L
144577103	CARRIZO OIL & GAS INC		03/19/2018	INSTINET CLEARING SER INC, NEW YORK	82.000	1,256	X X X		L
21036P108	CONSTELLATION BRANDS INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	227	X X X		L
22160K105	COSTCO WHOLESALE CORP		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	371	X X X		L
22282E102	COVANTA HOLDING CORP		03/09/2018	DEUTSCHE BK SECS INC, NY (NWSCUS33)	383.000	5,730	X X X		L
25470F302	DISCOVERY INC		03/19/2018	MERGER	31.000	701	X X X		L
233377407	DXP ENTERPRISES INC/TX		03/16/2018	LIQUIDNET INC, NEW YORK	17.000	549	X X X		L
29444U700	EQUINIX INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	416	X X X		L
297178105	ESSEX PROPERTY TRUST INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	243	X X X		L
518439104	ESTEE LAUDER COS INC/THE		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,475	X X X		L
G3323L100	FABRINET	C	02/05/2018	INSTINET CLEARING SER INC, NEW YORK	214.000	5,344	X X X		L
30303M102	FACEBOOK INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,760	X X X		L
31428X106	FEDEX CORP		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	505	X X X		L
369550108	GENERAL DYNAMICS CORP		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	223	X X X		L
38046C109	GOGO INC		03/26/2018	BTIG LLC, NEW YORK	858.000	7,627	X X X		L
38141G104	GOLDMAN SACHS GROUP INC/THE		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	535	X X X		L
437076102	HOME DEPOT INC/THE		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	359	X X X		L
446413106	HUNTINGTON INGALLS INDUSTRIES		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	15.000	3,812	X X X		L
45256B101	IMPAX LABORATORIES INC		02/09/2018	INSTINET CLEARING SER INC, NEW YORK	416.000	8,175	X X X		L
45772F107	INPHI CORP		02/08/2018	DEUTSCHE BK SECS INC, NY (NWSCUS33)	314.000	9,123	X X X		L
461202103	INTUIT INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	177	X X X		L
46120E602	INTUITIVE SURGICAL INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	436	X X X		L
44980X109	IPG PHOTONICS CORP		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	12.000	2,948	X X X		L
477143101	JETBLUE AIRWAYS CORP		01/04/2018	LIQUIDNET INC, NEW YORK	50.000	1,077	X X X		L
48242W106	KBR INC		02/26/2018	WELLS FARGO SECURITIES, LLC, NEW YORK	34.000	527	X X X		L
50540R409	LABORATORY CORP OF AMERICA HOL		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	3.000	519	X X X		L
539830109	LOCKHEED MARTIN CORP		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	3.000	996	X X X		L
50212V100	LPL FINANCIAL HOLDINGS INC		02/02/2018	NATIONAL FINL SVCS CORP, NEW YORK	37.000	2,369	X X X		L
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		03/23/2018	LIQUIDNET INC, NEW YORK	491.000	10,727	X X X		L
55608B105	MACQUARIE INFRASTRUCTURE CORP		02/22/2018	OPPENHEIMER & CO INC, NEW YORK	95.000	3,590	X X X		L
573284106	MARTIN MARIETTA MATERIALS INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	207	X X X		L
57636Q104	MASTERCARD INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	182	X X X		L
592688105	METTLER-TOLEDO INTERNATIONAL I		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	613	X X X		L
608190104	MOHAWK INDUSTRIES INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	247	X X X		L
Y62132108	NAVIGATOR HOLDINGS LTD	C	03/05/2018	INVESTMENT TECH GROUP INC, NEW YORK	179.000	1,921	X X X		L
640268108	NEKTAR THERAPEUTICS		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	50.000	5,226	X X X		L
64110L106	NETFLIX INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	631	X X X		L
666807102	NORTHROP GRUMMAN CORP		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	679	X X X		L
72766Q105	PLATFORM SPECIALTY PRODUCTS CO		03/27/2018	WOLFE TRAHAN SECURITIES, NEW YORK	828.000	8,423	X X X		L
69354N106	PRA GROUP INC		03/13/2018	WILLIAM BLAIR & CO, CHICAGO	72.000	2,889	X X X		L

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
74460D109	PUBLIC STORAGE		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	395	X X X		L
755111507	RAYTHEON CO		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	209	X X X		L
75886F107	REGENERON PHARMACEUTICALS INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	350	X X X		L
776696106	ROPER TECHNOLOGIES INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	570	X X X		L
816850101	SEMTECH CORP		02/02/2018	NATIONAL FINL SVCS CORP, NEW YORK	14.000	489	X X X		L
824348106	SHERWIN-WILLIAMS CO/THE		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	408	X X X		L
78486Q101	SVB FINANCIAL GROUP		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	17.000	4,536	X X X		L
873868103	TAHOE RESOURCES INC	A	02/23/2018	CREDIT SUISSE, NEW YORK (CSUS)	3,584.000	15,597	X X X		L
874054109	TAKE-TWO INTERACTIVE SOFTWARE		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	40.000	4,242	X X X		L
875372203	TANDEM DIABETES CARE INC		02/09/2018	OPPENHEIMER & CO INC, NEW YORK	1,815.000	3,630	X X X		L
881569107	TESARO INC		03/27/2018	DEUTSCHE BK SECS INC, NY (NWSCUS33)	67.000	3,977	X X X		L
883556102	THERMO FISHER SCIENTIFIC INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	212	X X X		L
893641100	TRANSDIGM GROUP INC		03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	303	X X X		L
901109108	TUTOR PERINI CORP		03/27/2018	BARCLAYS CAPITAL LE, NEW YORK	675.000	15,093	X X X		L
910047109	UNITED CONTINENTAL HOLDINGS IN		01/25/2018	J.P MORGAN SECURITIES INC, NEW YORK	5.000	335	X X X		L
91324P102	UNITEDHEALTH GROUP INC	A	03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	454	X X X		L
913483103	UNIVERSAL ELECTRONICS INC		03/23/2018	INSTINET CLEARING SER INC, NEW YORK	21.000	1,016	X X X		L
92532F100	VERTEX PHARMACEUTICALS INC	A	03/19/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	871	X X X		L
928377100	VISTA OUTDOOR INC		01/29/2018	JEFFERIES & CO INC, NEW YORK	160.000	2,439	X X X		L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	211,684	X X X		X X X
9799997	Subtotal - Common Stocks - Part 3				X X X	211,684	X X X		X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	211,684	X X X		X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	211,684	X X X		X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	4,242,888	X X X	23,028	X X X

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

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
912810FT0	U S TREASURY BOND 4.5% 2/15/36		03/01/2018	GOLDMAN SACHS & CO, NY	X X X	123,090	101,000	132,389	130,928	(218)			(218)		130,710		(7,620)	(7,620)	2,461	02/15/2036	1
9128282B5	U S TREASURY NOTE 0.75% 8/15/19		02/27/2018	DEUTSCHE BK SECS INC, NY	X X X	103,822	106,000	104,655	104,859	111			111		104,971		(1,149)	(1,149)	426	08/15/2019	1
9128282V1	U S TREASURY NOTE 1.375% 9/15/20		03/27/2018	CITIGROUP GBL MKTS/SALOMO	X X X	35,213	36,000	35,677	35,708		21		21		35,729		(516)	(516)	246	09/15/2020	1
912828XU9	U S TREASURY NOTE 1.5% 6/15/20		03/27/2018	BARCLAYS CAPITAL INC, NEW	X X X	161,187	164,000	164,384	164,339		(21)		(21)		164,318		(3,131)	(3,131)	475	06/15/2020	1
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		01/25/2018	RBS/EQUITY FINANCE, NEW Y	X X X	395,869	405,000	403,699	403,811		18		18		403,829		(7,960)	(7,960)	893	05/31/2022	1
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47		03/20/2018	Redemption	X X X	2,836	2,836	2,971	2,836		0		0		2,836				16	07/20/2047	1
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		03/15/2018	Redemption	X X X	15,392	15,392	16,335	15,410		(18)		(18)		15,392				106	01/15/2041	1
0599999	Subtotal - U.S. Governments				X X X	837,410	830,229	860,111	857,892		(106)		(106)		857,786		(20,376)	(20,376)	4,623	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
649322AE4	NY AND PRESBYTERIAN HOSP 4.763%		08/01/20	CITIGROUP GLOBAL	X X X	37,068	35,000	35,991	36,122		(149)		(149)		35,973		1,095	1,095	764	08/01/2046	1FE
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		03/15/2018	Redemption	X X X	603	603	616	604		(1)		(1)		603				8	08/01/2043	1
3132J4GA1	FHLMC POOL #G3-0892 5.5% 04/01/30		03/15/2018	Redemption	X X X	13,811	13,811	15,557	13,857		(46)		(46)		13,811				128	04/01/2030	1
31335AX52	FHLMC POOL #G6-0700 4.5% 09/01/45		03/15/2018	Redemption	X X X	25,535	25,535	28,128	25,608		(73)		(73)		25,535				155	09/01/2045	1
3132QUX8	FHLMC POOL #Q3-7573 4.5% 10/01/29		03/15/2018	Redemption	X X X	8,541	8,541	9,244	9,034		(493)		(493)		8,541				59	10/01/2039	1
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19		03/26/2018	Redemption	X X X	66	66	66	66		0		0		66				0	09/25/2019	1
31419JRF7	FNMA POOL #0AE7685 4.000% 10/01/40		03/26/2018	Redemption	X X X	14,121	14,121	15,220	14,137		(16)		(16)		14,121				92	10/01/2040	1
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43		03/26/2018	Redemption	X X X	576	576	587	577		(1)		(1)		576				2	04/01/2043	1
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		03/26/2018	Redemption	X X X	186	186	192	186		0		0		186				1	04/01/2044	1
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36		03/26/2018	Redemption	X X X	5,024	5,024	5,364	5,027		(3)		(3)		5,024				31	04/01/2036	1
3138WFCF1	FNMA POOL #0AS5469 4.000% 07/01/45		03/26/2018	Redemption	X X X	7,024	7,024	7,579	7,031		(7)		(7)		7,024				46	07/01/2045	1
3140EU2J7	FNMA POOL #0BC0776 VAR 3/1/46		03/26/2018	Redemption	X X X	214	214	216	214		0		0		214				0	03/01/2046	1
3140J5GR4	FNMA POOL #0BM1107 4.5% 8/1/42		03/26/2018	Redemption	X X X	2,029	2,029	2,174	2,174		(3)		(3)		2,029				8	08/01/2042	1
3140J5YE3	FNMA POOL #0BM1608 VAR 12/1/45		03/26/2018	Redemption	X X X	27	27	27	27		0		0		27				0	12/01/2045	1
3140J7RJ6	FNMA POOL #0BM3188 VAR 4/1/47		03/26/2018	Redemption	X X X	104	104	105	104		0		0		104				0	04/01/2047	1
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		03/26/2018	Redemption	X X X	17	17	17	17		0		0		17				0	12/01/2047	1
3199999	Subtotal - U.S. Special Revenue, Special Assessment				X X X	114,944	112,876	121,083	112,248		(793)		(793)		113,849		1,095	1,095	1,296	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
126650BP4	CVS PASS-THROUGH TRUST 6.036%		12/10/28	Redemption	X X X	4,803	4,803	5,582	4,816		(13)		(13)		4,803				48	12/10/2028	2FE
664397AL0	EVERSOURCE ENERGY 1.6% 01/15/18		01/15/2018	Maturity	X X X	7,000	7,000	7,000	7,000		0		0		7,000				56	01/15/2018	2FE
6174466Q7	MORGAN STANLEY 6.625% 04/01/18		01/31/2018	MORGAN STANLEY & CO INC,	X X X	100,772	100,000	106,185	101,173		(391)		(391)		100,782		(10)	(10)	2,208	04/01/2018	1FE
92276MBA2	VENTAS REALTY LP/VENTAS CAPI 2% 2/15/18		02/15/2018	Maturity	X X X	5,000	5,000	5,011	5,001		(1)		(1)		5,000				50	02/15/2018	2FE
20048EAV3	COMM 2013-LC6 MTG LC6A2 1.906% 1/10/46		01/10/2018	Call	X X X	24,724	24,724	24,849	24,844		0		0		24,844		(120)	(120)	39	01/10/2046	1FM
61762DAT8	MORGAN STANLEY BNC C9A2 1.97% 5/15/46		03/16/2018	Redemption	X X X	47,412	47,412	47,730	47,656		(244)		(244)		47,412				219	05/15/2046	1FM
92938CAB3	WFRBS COMM MORTGA C15 A2 2.9% 08/15/46		03/16/2018	Redemption	X X X	15,261	15,261	15,506	15,300		(40)		(40)		15,261				76	08/15/2046	1FM
02006VAD3	ALLY AUTO REC TRU 3A4 1.72% 3/16/20		03/15/2018	Redemption	X X X	156	156	157	156		0		0		156				1	03/16/2020	1FE
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/22		01/31/2018	Redemption	X X X	944	944	1,003	949		(5)		(5)		944				25	07/31/2022	1FE
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		01/16/2018	Redemption	X X X	9,983	9,983	10,894	10,021		(38)		(38)		9,983				247	07/15/2024	1FE
12592YAD6	CNH EQUIP TRUST 2015-BA3 1.37% 7/15/20		03/15/2018	Redemption	X X X	5,517	5,517	5,520	5,518		(1)		(1)		5,517				12	07/15/2020	1FE
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		01/12/2018	Redemption	X X X	507	507	532	508		(1)		(1)		507				12	07/12/2022	1FE
43814JAD6	HONDA AUTO REC 20 4A4 1.46% 10/15/20		03/15/2018	Redemption	X X X	545,000	545,000	546,341	545,975		(289)		(289)		545,686		(686)	(686)	1,756	10/15/2020	1FE
44890WAD2	HYUNDAI AUTO REC AA4 1.37% 7/15/20		03/15/2018	Redemption	X X X	21,958	21,958	22,020	21,967		(8)		(8)		21,958				70	07/15/2020	1FE
47788MAC4	JOHN DEERE OWNER 20AA3 1.36% 4/15/20		03/15/2018	Redemption	X X X	2,399	2,399	2,399	2,399		0		0		2,399				5	04/15/2020	1FE

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.								
58769AAE6	MERCEDES BENZ AUTO LS BA4 1.53%		02/15/2018	Redemption	X X X	17,606	17,606	17,626	17,622						17,615		(9)	(9)	36	05/17/2021	1FE	
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37		02/01/2018	Redemption	X X X	3,803	3,803	3,803	3,803		(7)		(7)		3,803				54	02/01/2037	1FE	
83162CVB6	SBA GTD PART CTFS 2012 2.18%																					
83162CVU4	SBA GTD PARTN 2013-20I 3.62% 9/1/33		03/31/2018	Redemption	X X X	7,178	7,178	6,969	7,084		94		94		7,178				155	10/01/2032	1FE	
			02/28/2018	Redemption	X X X	7,743	7,743	8,248	7,776		(32)		(32)		7,743					09/01/2033	1FE	
	3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	827,767	826,995	837,376	829,569		(978)		(978)		828,591		(825)	(825)	5,070	X X X	X X X	
	8399997 Subtotal - Bonds - Part 4				X X X	1,780,121	1,770,100	1,818,570	1,799,709		(1,877)		(1,877)		1,800,226		(20,105)	(20,105)	10,989	X X X	X X X	
	8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
	8399999 Subtotal - Bonds				X X X	1,780,121	1,770,100	1,818,570	1,799,709		(1,877)		(1,877)		1,800,226		(20,105)	(20,105)	10,989	X X X	X X X	
	8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
	8999999 Subtotal - Preferred Stocks				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																						
90214J101	2U INC		03/09/2018	BERNSTEIN SANFORD C & CO	167,000	12,661	X X X	5,203	10,773	(5,570)		(5,570)		5,203		7,458	7,458		X X X	L		
88579Y101	3M CO		03/26/2018	INVESTMENT TECH GROUP INC	53,000	11,671	X X X	9,476	12,475	(2,999)		(2,999)		9,476		2,194	2,194	72	X X X	L		
002824100	ABBOTT LABORATORIES		03/26/2018	INVESTMENT TECH GROUP INC	160,000	9,765	X X X	6,123	9,131	(3,009)		(3,009)		6,123		3,643	3,643	45	X X X	L		
00287Y109	ABBVIE INC		03/26/2018	INVESTMENT TECH GROUP INC	140,000	13,334	X X X	8,811	13,539	(4,729)		(4,729)		8,811		4,523	4,523	99	X X X	L		
G1151C101	ACCENTURE PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	60,000	9,169	X X X	7,021	9,185	(2,164)		(2,164)		7,021		2,147	2,147		X X X	L		
00507V109	ACTIVISION BLIZZARD INC		03/26/2018	INVESTMENT TECH GROUP INC	70,000	4,903	X X X	2,560	4,432	(1,872)		(1,872)		2,560		2,343	2,343		X X X	L		
00724F101	ADOBE SYSTEMS INC		03/26/2018	INVESTMENT TECH GROUP INC	43,000	9,841	X X X	4,462	7,535	(3,073)		(3,073)		4,462		5,379	5,379		X X X	L		
007903107	ADVANCED MICRO DEVICES INC		03/26/2018	INVESTMENT TECH GROUP INC	10,000	104	X X X	138	103	36		36		138		(34)	(34)		X X X	L		
00817Y108	AETNA INC		03/26/2018	INVESTMENT TECH GROUP INC	30,000	5,121	X X X	3,739	5,412	(1,673)		(1,673)		3,739		1,383	1,383	15	X X X	L		
008252108	AFFILIATED MANAGERS GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	5,000	943	X X X	718	1,026	(308)		(308)		718		225	225	2	X X X	L		
001055102	AFLAC INC		03/26/2018	INVESTMENT TECH GROUP INC	60,000	2,643	X X X	2,097	2,633	(537)		(537)		2,097		546	546	16	X X X	L		
00846U101	AGILENT TECHNOLOGIES INC		03/26/2018	INVESTMENT TECH GROUP INC	30,000	2,045	X X X	1,373	2,009	(636)		(636)		1,373		672	672	4	X X X	L		
009158106	AIR PRODUCTS & CHEMICALS INC		03/26/2018	INVESTMENT TECH GROUP INC	20,000	3,218	X X X	2,888	3,282	(394)		(394)		2,888		330	330	19	X X X	L		
00971T101	AKAMAI TECHNOLOGIES INC		03/26/2018	INVESTMENT TECH GROUP INC	20,000	1,443	X X X	1,279	1,301	(22)		(22)		1,279		164	164		X X X	L		
011659109	ALASKA AIR GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	10,000	621	X X X	884	735	149		149		884		(263)	(263)	3	X X X	L		
012653101	ALBEMARLE CORP		03/26/2018	INVESTMENT TECH GROUP INC	10,000	943	X X X	847	1,279	(432)		(432)		847		96	96	4	X X X	L		
015271109	ALEXANDRIA REAL ESTATE EQUITIE		03/26/2018	INVESTMENT TECH GROUP INC	10,000	1,211	X X X	1,102	1,306	(204)		(204)		1,102		109	109	9	X X X	L		
015351109	ALEXION PHARMACEUTICALS INC		03/26/2018	INVESTMENT TECH GROUP INC	20,000	2,230	X X X	2,453	2,392	62		62		2,453		(223)	(223)		X X X	L		
016255101	ALIGN TECHNOLOGY INC		03/26/2018	INVESTMENT TECH GROUP INC	6,000	1,569	X X X	903	1,333	(431)		(431)		903		666	666		X X X	L		
G0176J109	ALLEGION PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	10,000	845	X X X	645	796	(151)		(151)		645		200	200		X X X	L		
G0177J108	ALLERGAN PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	30,000	4,805	X X X	6,182	4,907	1,274		1,274		6,182		(1,377)	(1,377)		X X X	L		
018581108	ALLIANCE DATA SYSTEMS CORP		03/26/2018	INVESTMENT TECH GROUP INC	4,000	889	X X X	917	1,014	(97)		(97)		917		(28)	(28)	2	X X X	L		
020002101	ALLSTATE CORP/THE		03/26/2018	INVESTMENT TECH GROUP INC	30,000	2,834	X X X	2,235	3,141	(907)		(907)		2,235		600	600	13	X X X	L		
02079K305	ALPHABET INC-CL A		03/26/2018	INVESTMENT TECH GROUP INC	27,000	28,459	X X X	21,599	28,442	(6,843)		(6,843)		21,599		6,860	6,860		X X X	L		

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SCHEDULE D - PART 4

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

QE05.2

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
02079K107	ALPHABET INC-CL C		03/26/2018	INVESTMENT TECH GROUP INC	27.000	28.435	XXX	21,081	28,253	(7,172)			(7,172)		21,081		7,354	7,354		XXX	L
02209S103	ALTRIA GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	160.000	9,530	XXX	10,870	11,426	(555)			(555)		10,870		(1,340)	(1,340)	106	XXX	L
023135106	AMAZON.COM INC		03/26/2018	INVESTMENT TECH GROUP INC	35.000	54,453	XXX	26,704	40,931	(14,228)			(14,228)		26,704		27,749	27,749		XXX	L
023608102	AMEREN CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,096	XXX	1,049	1,180	(131)			(131)		1,049		47	47		XXX	L
02376R102	AMERICAN AIRLINES GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,073	XXX	1,846	2,081	(235)			(235)		1,846		227	227	4	XXX	L
025537101	AMERICAN ELECTRIC POWER CO INC		03/26/2018	INVESTMENT TECH GROUP INC	50.000	3,364	XXX	3,159	3,679	(519)			(519)		3,159		205	205	31	XXX	L
025816109	AMERICAN EXPRESS CO		03/26/2018	INVESTMENT TECH GROUP INC	60.000	5,555	XXX	4,419	5,959	(1,540)			(1,540)		4,419		1,136	1,136	21	XXX	L
026874784	AMERICAN INTERNATIONAL GROUP I		03/26/2018	INVESTMENT TECH GROUP INC	80.000	4,334	XXX	5,253	4,766	487			487		5,253		(920)	(920)		XXX	L
03027X100	AMERICAN TOWER CORP		03/26/2018	INVESTMENT TECH GROUP INC	40.000	5,807	XXX	4,267	5,707	(1,440)			(1,440)		4,267		1,540	1,540	28	XXX	L
030420103	AMERICAN WATER WORKS CO INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,597	XXX	1,450	1,830	(380)			(380)		1,450		147	147	8	XXX	L
03076C106	AMERIPRISE FINANCIAL INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,495	XXX	1,097	1,695	(598)			(598)		1,097		398	398	8	XXX	L
03073E105	AMERISOURCEBERGEN CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	849	XXX	798	918	(121)			(121)		798		52	52	4	XXX	L
031100100	AMETEK INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,535	XXX	971	1,449	(479)			(479)		971		565	565		XXX	L
031162100	AMGEN INC		03/26/2018	INVESTMENT TECH GROUP INC	80.000	14,012	XXX	11,872	13,912	(2,040)			(2,040)		11,872		2,140	2,140	106	XXX	L
032095101	AMPHENOL CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,741	XXX	1,347	1,756	(409)			(409)		1,347		394	394	4	XXX	L
03211L102	AMPLIFY SNACK BRANDS INC		01/29/2018	BNY MELLON	1,268.000	15,216	XXX	7,822	15,229	(7,406)			(7,406)		7,822		7,394	7,394		XXX	L
032511107	ANADARKO PETROLEUM CORP		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,502	XXX	2,788	2,146	642			642		2,788		(285)	(285)		XXX	L
032654105	ANALOG DEVICES INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,792	XXX	2,205	2,671	(466)			(466)		2,205		587	587	14	XXX	L
03349M105	ANDEAVOR		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,075	XXX	1,757	2,287	(529)			(529)		1,757		317	317	12	XXX	L
03662Q105	ANSYS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,610	XXX	1,243	1,476	(233)			(233)		1,243		367	367		XXX	L
036752103	ANTHEM INC		03/26/2018	INVESTMENT TECH GROUP INC	22.000	4,863	XXX	3,184	4,950	(1,766)			(1,766)		3,184		1,679	1,679	17	XXX	L
G0408V102	AON PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,815	XXX	2,234	2,680	(446)			(446)		2,234		581	581	7	XXX	L
037411105	APACHE CORP		03/26/2018	INVESTMENT TECH GROUP INC	50.000	1,862	XXX	3,191	2,111	1,080			1,080		3,191		(1,329)	(1,329)	13	XXX	L
03748R101	APARTMENT INVESTMENT & MANAGEM		03/26/2018	INVESTMENT TECH GROUP INC	10.000	391	XXX	448	437	11			11		448		(57)	(57)	4	XXX	L
037833100	APPLE INC		03/26/2018	INVESTMENT TECH GROUP INC	450.000	77,729	XXX	52,518	76,154	(23,635)			(23,635)		52,518		25,211	25,211	284	XXX	L
038222105	APPLIED MATERIALS INC		03/26/2018	INVESTMENT TECH GROUP INC	100.000	5,843	XXX	3,260	5,112	(1,852)			(1,852)		3,260		2,584	2,584	10	XXX	L
G6095L109	APTIV PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,700	XXX	1,122	1,697	(575)			(575)		1,122		578	578	4	XXX	L
039483102	ARCHER-DANIELS-MIDLAND CO		03/26/2018	INVESTMENT TECH GROUP INC	70.000	2,996	XXX	3,181	2,806	376			376		3,181		(186)	(186)	23	XXX	L
03965L100	ARCONIC INC		03/26/2018	INVESTMENT TECH GROUP INC	50.000	1,167	XXX	941	1,363	(422)			(422)		941		227	227	3	XXX	L
04247X102	ARMSTRONG WORLD INDUSTRIES INC		02/09/2018	KEYBANC CAPITAL MARKETS I	195.000	11,437	XXX	8,057	11,807	(3,750)			(3,750)		8,057		3,380	3,380		XXX	L
363576109	ARTHUR J GALLAGHER & CO		03/26/2018	INVESTMENT TECH GROUP INC	10.000	682	XXX	519	633	(114)			(114)		519		163	163	4	XXX	L
04621X108	ASSURANT INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	908	XXX	931	1,008	(77)			(77)		931		(23)	(23)	6	XXX	L
00206R102	AT&T INC		03/26/2018	INVESTMENT TECH GROUP INC	530.000	18,367	XXX	22,681	20,606	2,075			2,075		22,681		(4,315)	(4,315)	265	XXX	L

SCHEDULE D - PART 4

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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
052769106	AUTODESK INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,684	XXX	1,495	2,097	(602)			(602)		1,495		1,189	1,189		XXX	L
053015103	AUTOMATIC DATA PROCESSING INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	4,561	XXX	4,139	4,688	(549)			(549)		4,139		422	422	29	XXX	L
053332102	AUTOZONE INC		03/26/2018	INVESTMENT TECH GROUP INC	2.000	1,277	XXX	1,602	1,423	180			180		1,602		(326)	(326)		XXX	L
053484101	AVALONBAY COMMUNITIES INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,588	XXX	1,756	1,784	(28)			(28)		1,756		(168)	(168)	14	XXX	L
053611109	AVERY DENNISON CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,057	XXX	707	1,149	(442)			(442)		707		350	350	5	XXX	L
05722G100	BAKER HUGHES A GE CO		03/26/2018	INVESTMENT TECH GROUP INC	50.000	1,494	XXX	3,207	1,582	1,625			1,625		3,207		(1,713)	(1,713)	9	XXX	L
058498106	BALL CORP		03/26/2018	INVESTMENT TECH GROUP INC	50.000	1,964	XXX	1,892	1,893	0			0		1,892		72	72	5	XXX	L
060505104	BANK OF AMERICA CORP		03/26/2018	INVESTMENT TECH GROUP INC	890.000	27,060	XXX	19,495	26,273	(6,777)			(6,777)		19,495		7,564	7,564		XXX	L
064058100	BANK OF NEW YORK MELLON CORP/T		03/26/2018	INVESTMENT TECH GROUP INC	90.000	4,689	XXX	4,247	4,847	(601)			(601)		4,247		443	443	22	XXX	L
068323104	BARRACUDA NETWORKS INC		02/02/2018	BAIRD, ROBERT W & CO INC	308.000	8,470	XXX	6,978	8,470	(1,492)			(1,492)		6,978		1,491	1,491		XXX	L
071813109	BAXTER INTERNATIONAL INC		03/26/2018	INVESTMENT TECH GROUP INC	50.000	3,273	XXX	2,220	3,232	(1,012)			(1,012)		2,220		1,053	1,053	8	XXX	L
054937107	BB&T CORP		03/26/2018	INVESTMENT TECH GROUP INC	80.000	4,175	XXX	3,734	3,978	(244)			(244)		3,734		441	441	30	XXX	L
075887109	BECTON DICKINSON AND CO		03/26/2018	INVESTMENT TECH GROUP INC	23.678	5,100	XXX	4,520	5,069	(548)			(548)		4,520		580	580	8	XXX	L
084670702	BERKSHIRE HATHAWAY INC		03/26/2018	INVESTMENT TECH GROUP INC	168.000	33,482	XXX	27,435	33,301	(5,866)			(5,866)		27,435		6,048	6,048		XXX	L
086516101	BEST BUY CO INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,084	XXX	1,283	2,054	(771)			(771)		1,283		801	801		XXX	L
09062X103	BIOGEN INC		03/26/2018	INVESTMENT TECH GROUP INC	18.000	4,827	XXX	4,765	5,734	(970)			(970)		4,765		62	62		XXX	L
09247X101	BLACKROCK INC		03/26/2018	INVESTMENT TECH GROUP INC	11.000	5,947	XXX	4,194	5,651	(1,456)			(1,456)		4,194		1,753	1,753	30	XXX	L
097023105	BOEING CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	50.000	16,446	XXX	7,769	14,746	(6,976)			(6,976)		7,769		8,677	8,677	86	XXX	L
09857L108	BOOKING HOLDINGS INC		03/26/2018	INVESTMENT TECH GROUP INC	5.000	10,668	XXX	7,475							7,475		3,193	3,193		XXX	L
099724106	BORGWARNER INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,508	XXX	1,186	1,533	(346)			(346)		1,186		322	322	5	XXX	L
101121101	BOSTON PROPERTIES INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,198	XXX	1,238	1,300	(62)			(62)		1,238		(40)	(40)	8	XXX	L
101137107	BOSTON SCIENTIFIC CORP		03/26/2018	INVESTMENT TECH GROUP INC	110.000	2,994	XXX	2,393	2,727	(334)			(334)		2,393		601	601		XXX	L
10922N103	BRIGHTHOUSE FINANCIAL INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	521	XXX	612	586	26			26		612		(91)	(91)		XXX	L
110122108	BRISTOL-MYERS SQUIBB CO		03/26/2018	INVESTMENT TECH GROUP INC	140.000	8,871	XXX	8,277	8,579	(303)			(303)		8,277		594	594	56	XXX	L
Y09827109	BROADCOM LTD	C	03/26/2018	INVESTMENT TECH GROUP INC	36.000	8,917	XXX	6,454	9,248	(2,795)			(2,795)		6,454		2,463	2,463		XXX	L
115637209	BROWN-FORMAN CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	540	XXX	361	549	(188)			(188)		361		178	178	2	XXX	L
12673P105	CA INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	682	XXX	644	666	(22)			(22)		644		39	39	5	XXX	L
127097103	CABOT OIL & GAS CORP		03/26/2018	INVESTMENT TECH GROUP INC	50.000	1,197	XXX	1,136	1,430	(294)			(294)		1,136		61	61	3	XXX	L
134429109	CAMPBELL SOUP CO		03/26/2018	INVESTMENT TECH GROUP INC	20.000	849	XXX	1,219	962	257			257		1,219		(370)	(370)	7	XXX	L
14040H105	CAPITAL ONE FINANCIAL CORP		03/26/2018	INVESTMENT TECH GROUP INC	40.000	3,801	XXX	3,485	3,983	(498)			(498)		3,485		316	316	16	XXX	L
14149Y108	CARDINAL HEALTH INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,483	XXX	2,898	2,451	447			447		2,898		(416)	(416)	19	XXX	L
141665109	CAREER EDUCATION CORP		02/09/2018	INSTINET CLEARING SER INC	139.000	1,609	XXX	1,401	1,679	(278)			(278)		1,401		208	208		XXX	L
143130102	CARMAX INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,211	XXX	1,275	1,283	(8)			(8)		1,275		(64)	(64)		XXX	L

QE05.3

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

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143658300	CARNIVAL CORP	C	03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,631	XXX	2,089	2,655	(566)			(566)		2,089		541	541	18	XXX	L
149123101	CATERPILLAR INC		03/26/2018	INVESTMENT TECH GROUP INC	50.000	7,458	XXX	4,658	7,879	(3,221)			(3,221)		4,658		2,800	2,800	39	XXX	L
12503M108	CBOE HOLDINGS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,146	XXX	808	1,246	(438)			(438)		808		338	338	3	XXX	L
12504L109	CBRE GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,401	XXX	937	1,299	(363)			(363)		937		465	465		XXX	L
124857202	CBS CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,550	XXX	1,940	1,770	170			170		1,940		(391)	(391)	7	XXX	L
151020104	CELGENE CORP		03/26/2018	INVESTMENT TECH GROUP INC	70.000	6,099	XXX	8,159	7,305	854			854		8,159		(2,060)	(2,060)		XXX	L
15135B101	CENTENE CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,033	XXX	1,142	2,018	(875)			(875)		1,142		891	891		XXX	L
156700106	CENTURYLINK INC		03/26/2018	INVESTMENT TECH GROUP INC	100.000	1,617	XXX	2,404	1,668	736			736		2,404		(787)	(787)	54	XXX	L
156782104	CERNER CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,732	XXX	1,438	2,022	(584)			(584)		1,438		294	294		XXX	L
125269100	CF INDUSTRIES HOLDINGS INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,119	XXX	947	1,276	(329)			(329)		947		173	173	9	XXX	L
12541W209	CH ROBINSON WORLDWIDE INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,854	XXX	1,474	1,782	(308)			(308)		1,474		381	381		XXX	L
808513105	CHARLES SCHWAB CORP/THE		03/26/2018	INVESTMENT TECH GROUP INC	110.000	5,822	XXX	4,343	5,651	(1,307)			(1,307)		4,343		1,478	1,478	11	XXX	L
16119P108	CHARTER COMMUNICATIONS INC		03/26/2018	INVESTMENT TECH GROUP INC	18.000	5,618	XXX	5,244	6,047	(804)			(804)		5,244		375	375		XXX	L
165167107	CHESAPEAKE ENERGY CORP		03/19/2018	INVESTMENT TECH GROUP INC	250.000	749	XXX	1,780	990	790			790		1,780		(1,031)	(1,031)		XXX	L
166764100	CHEVRON CORP		03/26/2018	INVESTMENT TECH GROUP INC	160.000	18,450	XXX	18,806	20,030	(1,225)			(1,225)		18,806		(356)	(356)	179	XXX	L
169656105	CHIPOTLE MEXICAN GRILL INC		03/26/2018	INVESTMENT TECH GROUP INC	2.000	656	XXX	757	578	179			179		757		(101)	(101)		XXX	L
H1467J104	CHUBB LTD	C	03/26/2018	INVESTMENT TECH GROUP INC	40.000	5,479	XXX	5,284	5,845	(561)			(561)		5,284		195	195	28	XXX	L
171340102	CHURCH & DWIGHT CO INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,420	XXX	1,344	1,505	(161)			(161)		1,344		76	76	7	XXX	L
125509109	CIGNA CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	3,373	XXX	2,716	4,062	(1,346)			(1,346)		2,716		657	657		XXX	L
171798101	CIMAREX ENERGY CO		03/26/2018	INVESTMENT TECH GROUP INC	10.000	947	XXX	1,360	1,220	140			140		1,360		(412)	(412)	1	XXX	L
172062101	CINCINNATI FINANCIAL CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	731	XXX	761	750	11			11		761		(30)	(30)	6	XXX	L
172908105	CINTAS CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,709	XXX	1,157	1,558	(401)			(401)		1,157		552	552		XXX	L
17275R102	CISCO SYSTEMS INC		03/26/2018	INVESTMENT TECH GROUP INC	470.000	20,691	XXX	14,300	18,001	(3,701)			(3,701)		14,300		6,391	6,391	136	XXX	L
172967424	CITIGROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	250.000	17,436	XXX	14,741	18,603	(3,861)			(3,861)		14,741		2,694	2,694	80	XXX	L
174610105	CITIZENS FINANCIAL GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	60.000	2,585	XXX	2,120	2,519	(399)			(399)		2,120		465	465	13	XXX	L
177376100	CITRIX SYSTEMS INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,875	XXX	1,439	1,760	(321)			(321)		1,439		436	436		XXX	L
189054109	CLOROX CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,242	XXX	1,221	1,487	(266)			(266)		1,221		20	20	8	XXX	L
12572Q105	CME GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	4,850	XXX	3,462	4,382	(920)			(920)		3,462		1,388	1,388	105	XXX	L
125896100	CMS ENERGY CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	438	XXX	418	473	(55)			(55)		418		20	20	4	XXX	L
191216100	COCA-COLA CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	340.000	14,502	XXX	14,158	15,599	(1,441)			(1,441)		14,158		344	344		XXX	L
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		03/26/2018	INVESTMENT TECH GROUP INC	50.000	4,080	XXX	2,810	3,551	(741)			(741)		2,810		1,269	1,269	10	XXX	L
194162103	COLGATE-PALMOLIVE CO		03/26/2018	INVESTMENT TECH GROUP INC	80.000	5,452	XXX	5,264	6,036	(772)			(772)		5,264		188	188	32	XXX	L

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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
20030N101	COMCAST CORP		03/26/2018	INVESTMENT TECH GROUP INC	410.000	13,737	XXX	14,395	16,421	(2,025)			(2,025)		14,395	(659)	(659)	65	XXX	L	
200340107	COMERICA INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,922	XXX	1,351	1,736	(386)			(386)		1,351	572	572	7	XXX	L	
205887102	CONAGRA BRANDS INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	1,453	XXX	1,594	1,507	87			87		1,594	(141)	(141)	9	XXX	L	
20605P101	CONCHO RESOURCES INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,572	XXX	1,349	1,502	(153)			(153)		1,349	222	222		XXX	L	
20825C104	CONOCOPHILLIPS		03/26/2018	INVESTMENT TECH GROUP INC	110.000	6,495	XXX	5,533	6,038	(505)			(505)		5,533	962	962	31	XXX	L	
209115104	CONSOLIDATED EDISON INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,291	XXX	2,216	2,549	(332)			(332)		2,216	75	75	21	XXX	L	
21036P108	CONSTELLATION BRANDS INC		03/26/2018	INVESTMENT TECH GROUP INC	16.000	3,525	XXX	2,457	3,657	(1,200)			(1,200)		2,457	1,068	1,068	8	XXX	L	
21240D107	CONTROL4 CORP		03/16/2018	RAYMOND JAMES & ASSOC INC	24.000	591	XXX	268	714	(447)			(447)		268	324	324		XXX	L	
216648402	COOPER COS INC/THE		03/26/2018	INVESTMENT TECH GROUP INC	4.000	907	XXX	647	872	(224)			(224)		647	260	260	0	XXX	L	
219350105	CORNING INC		03/26/2018	INVESTMENT TECH GROUP INC	100.000	2,827	XXX	2,448	3,199	(751)			(751)		2,448	380	380		XXX	L	
22160K105	COSTCO WHOLESALE CORP		03/26/2018	INVESTMENT TECH GROUP INC	38.000	7,113	XXX	6,126	7,073	(947)			(947)		6,126	987	987	19	XXX	L	
222070203	COTY INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	758	XXX	759	819	(59)			(59)		759	(1)	(1)		XXX	L	
22822V101	CROWN CASTLE INTERNATIONAL CORP		03/26/2018	INVESTMENT TECH GROUP INC	40.000	4,452	XXX	3,489	4,440	(951)			(951)		3,489	962	962		XXX	L	
12650T104	CSRA INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	414	XXX	319	299	20			20		319	95	95	1	XXX	L	
126408103	CSX CORP		03/26/2018	INVESTMENT TECH GROUP INC	80.000	4,449	XXX	2,900	4,401	(1,501)			(1,501)		2,900	1,549	1,549	18	XXX	L	
229669106	CUBIC CORP		01/08/2018	J.P MORGAN SECURITIES INC	102.000	6,204	XXX	4,675	6,013	(1,338)			(1,338)		4,675	1,529	1,529		XXX	L	
231021106	CUMMINS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,607	XXX	1,365	1,766	(401)			(401)		1,365	242	242	11	XXX	L	
126650100	CVS HEALTH CORP		03/26/2018	INVESTMENT TECH GROUP INC	90.000	5,541	XXX	7,130	6,525	605			605		7,130	(1,590)	(1,590)	45	XXX	L	
235851102	DANAHER CORP		03/26/2018	INVESTMENT TECH GROUP INC	60.000	5,887	XXX	4,700	5,569	(869)			(869)		4,700	1,188	1,188	8	XXX	L	
237194105	DARDEN RESTAURANTS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	848	XXX	738	960	(222)			(222)		738	109	109	6	XXX	L	
23918K108	DAVITA INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	656	XXX	644	723	(78)			(78)		644	12	12		XXX	L	
244199105	DEERE & CO		03/26/2018	INVESTMENT TECH GROUP INC	30.000	4,599	XXX	3,106	4,695	(1,589)			(1,589)		3,106	1,493	1,493	18	XXX	L	
247361702	DELTA AIR LINES INC		03/26/2018	INVESTMENT TECH GROUP INC	70.000	3,852	XXX	3,468	3,920	(452)			(452)		3,468	384	384	21	XXX	L	
24906P109	DENTSPLY SIRONA INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,021	XXX	1,170	1,317	(146)			(146)		1,170	(149)	(149)	2	XXX	L	
25179M103	DEVON ENERGY CORP		03/26/2018	INVESTMENT TECH GROUP INC	60.000	1,946	XXX	2,742	2,484	258			258		2,742	(796)	(796)		XXX	L	
253868103	DIGITAL REALTY TRUST INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,041	XXX	1,972	2,278	(306)			(306)		1,972	70	70	21	XXX	L	
254709108	DISCOVER FINANCIAL SERVICES		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,153	XXX	2,150	2,308	(158)			(158)		2,150	3	3	11	XXX	L	
25470F104	DISCOVERY COMMUNICATIONS INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	651	XXX	833	671	162			162		833	(182)	(182)		XXX	L	
25470F302	DISCOVERY COMMUNICATIONS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	199	XXX	271	212	59			59		271	(73)	(73)		XXX	L	
25470M109	DISH NETWORK CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	741	XXX	1,262	955	307			307		1,262	(521)	(521)		XXX	L	
256677105	DOLLAR GENERAL CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,778	XXX	2,226	2,790	(564)			(564)		2,226	552	552	8	XXX	L	
256746108	DOLLAR TREE INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,903	XXX	1,538	2,146	(608)			(608)		1,538	365	365		XXX	L	

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SCHEDULE D - PART 4**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
25746U109	DOMINION RESOURCES INC/VA		03/26/2018	INVESTMENT TECH GROUP INC	60.000	4,084	XXX	4,634	4,864	(230)			(230)		4,634	(550)	(550)	50	XXX	L	
260003108	DOVER CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	998	XXX	750	1,010	(260)			(260)		750	248	248	5	XXX	L	
26078J100	DOWDUPONT INC		03/26/2018	INVESTMENT TECH GROUP INC	200.000	12,889	XXX	11,542	14,244	(2,702)			(2,702)		11,542	1,347	1,347	76	XXX	L	
23331A109	DR HORTON INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,339	XXX	827	1,532	(705)			(705)		827	512	512	4	XXX	L	
26138E109	DR PEPPER SNAPPLE GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,368	XXX	1,822	1,941	(120)			(120)		1,822	546	546	14	XXX	L	
233331107	DTE ENERGY CO		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,042	XXX	1,972	2,189	(218)			(218)		1,972	70	70	24	XXX	L	
26441C204	DUKE ENERGY CORP		03/26/2018	INVESTMENT TECH GROUP INC	70.000	5,312	XXX	5,455	5,888	(432)			(432)		5,455	(144)	(144)	62	XXX	L	
23355L106	DXC TECHNOLOGY CO		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,078	XXX	1,380	1,898	(518)			(518)		1,380	698	698	4	XXX	L	
269246401	E*TRADE FINANCIAL CORP		03/26/2018	JEFFERIES & CO INC, NEW Y	83.000	4,502	XXX	2,899	4,114	(1,216)			(1,216)		2,899	1,604	1,604		XXX	L	
277432100	EASTMAN CHEMICAL CO		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,105	XXX	1,510	1,853	(343)			(343)		1,510	596	596	13	XXX	L	
G29183103	EATON CORP PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	40.000	3,243	XXX	2,696	3,160	(465)			(465)		2,696	547	547	21	XXX	L	
278642103	EBAY INC		03/26/2018	INVESTMENT TECH GROUP INC	100.000	4,097	XXX	2,993	3,774	(782)			(782)		2,993	1,105	1,105		XXX	L	
278865100	ECOLAB INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,694	XXX	2,354	2,684	(330)			(330)		2,354	340	340	10	XXX	L	
281020107	EDISON INTERNATIONAL		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,479	XXX	2,887	2,530	357			357		2,887	(408)	(408)	24	XXX	L	
28176E108	EDWARDS LIFESCIENCES CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,805	XXX	1,668	2,254	(586)			(586)		1,668	1,137	1,137		XXX	L	
285512109	ELECTRONIC ARTS INC		03/26/2018	INVESTMENT TECH GROUP INC	88.000	10,818	XXX	6,844	9,245	(2,402)			(2,402)		6,844	3,975	3,975		XXX	L	
532457108	ELI LILLY & CO		03/26/2018	INVESTMENT TECH GROUP INC	90.000	6,853	XXX	6,628	7,601	(973)			(973)		6,628	225	225	51	XXX	L	
291011104	EMERSON ELECTRIC CO		03/26/2018	INVESTMENT TECH GROUP INC	60.000	4,168	XXX	3,366	4,181	(816)			(816)		3,366	803	803	29	XXX	L	
29364G103	ENTERGY CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,343	XXX	2,191	2,442	(250)			(250)		2,191	152	152	27	XXX	L	
29414D100	ENVISION HEALTHCARE CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	380	XXX	643	346	297			297		643	(263)	(263)		XXX	L	
26875P101	EOG RESOURCES INC		03/26/2018	INVESTMENT TECH GROUP INC	50.000	5,377	XXX	5,032	5,396	(364)			(364)		5,032	345	345	8	XXX	L	
26884L109	EQT CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	488	XXX	656	569	87			87		656	(168)	(168)	0	XXX	L	
294429105	EQUIFAX INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,179	XXX	1,190	1,179	11			11		1,190	(11)	(11)		XXX	L	
29444U700	EQUINIX INC		03/26/2018	INVESTMENT TECH GROUP INC	8.000	3,277	XXX	2,868	3,626	(758)			(758)		2,868	408	408	18	XXX	L	
29476L107	EQUITY RESIDENTIAL		03/26/2018	INVESTMENT TECH GROUP INC	50.000	2,947	XXX	3,189	3,189	0			0		3,189	(242)	(242)	25	XXX	L	
297178105	ESSEX PROPERTY TRUST INC		03/26/2018	INVESTMENT TECH GROUP INC	7.000	1,628	XXX	1,609	1,690	(81)			(81)		1,609	20	20	12	XXX	L	
518439104	ESTEE LAUDER COS INC/THE		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,963	XXX	1,544	2,545	(1,001)			(1,001)		1,544	1,420	1,420	8	XXX	L	
G3223R108	EVEREST RE GROUP LTD	C	03/26/2018	INVESTMENT TECH GROUP INC	3.000	757	XXX	630	664	(33)			(33)		630	127	127	4	XXX	L	
30040W108	EVERSOURCE ENERGY		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,300	XXX	2,211	2,527	(316)			(316)		2,211	89	89		XXX	L	
30161N101	EXELON CORP		03/26/2018	INVESTMENT TECH GROUP INC	90.000	3,426	XXX	3,213	3,547	(334)			(334)		3,213	213	213	31	XXX	L	
30212P303	EXPEDIA INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,068	XXX	1,133	1,198	(65)			(65)		1,133	(65)	(65)		XXX	L	
302130109	EXPEDITORS INTERNATIONAL OF WA		03/26/2018	INVESTMENT TECH GROUP INC	10.000	623	XXX	530	647	(117)			(117)		530	93	93		XXX	L	

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30219G108	EXPRESS SCRIPTS HOLDING CO		03/26/2018	INVESTMENT TECH GROUP INC	50.000	3,583	XXX	3,473	3,732	(259)			(259)		3,473		110	110		XXX	L
30225T102	EXTRA SPACE STORAGE INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	843	XXX	758	875	(116)			(116)		758		85	85		XXX	L
30231G102	EXXON MOBIL CORP		03/26/2018	INVESTMENT TECH GROUP INC	360.000	26,627	XXX	32,532	30,110	2,422			2,422		32,532		(5,905)	(5,905)	277	XXX	L
315616102	F5 NETWORKS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,476	XXX	1,447	1,312	135			135		1,447		28	28		XXX	L
30303M102	FACEBOOK INC		03/26/2018	INVESTMENT TECH GROUP INC	210.000	33,604	XXX	24,481	37,057	(12,576)			(12,576)		24,481		9,123	9,123		XXX	L
311900104	FASTENAL CO		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,647	XXX	1,418	1,641	(222)			(222)		1,418		229	229	11	XXX	L
31428X106	FEDEX CORP		03/26/2018	INVESTMENT TECH GROUP INC	22.000	5,276	XXX	4,114	5,490	(1,376)			(1,376)		4,114		1,161	1,161	13	XXX	L
31620M106	FIDELITY NATIONAL INFORMATION		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,884	XXX	2,310	2,823	(513)			(513)		2,310		574	574		XXX	L
316773100	FIFTH THIRD BANCORP		03/26/2018	INVESTMENT TECH GROUP INC	60.000	1,925	XXX	1,607	1,820	(213)			(213)		1,607		318	318	10	XXX	L
337932107	FIRSTENERGY CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,019	XXX	933	919	15			15		933		85	85	11	XXX	L
337738108	FISERV INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,137	XXX	1,608	1,967	(359)			(359)		1,608		529	529		XXX	L
302445101	FLIR SYSTEMS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	506	XXX	364	466	(103)			(103)		364		142	142	2	XXX	L
34354P105	FLOWSERVE CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	856	XXX	959	843	116			116		959		(102)	(102)	4	XXX	L
343412102	FLUOR CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	563	XXX	527	517	11			11		527		36	36	2	XXX	L
302491303	FMC CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	759	XXX	565	947	(382)			(382)		565		195	195	2	XXX	L
344849104	FOOT LOCKER INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	904	XXX	1,419	938	482			482		1,419		(515)	(515)	6	XXX	L
345370860	FORD MOTOR CO		03/26/2018	INVESTMENT TECH GROUP INC	250.000	2,699	XXX	3,073	3,123	(49)			(49)		3,073		(374)	(374)	70	XXX	L
34959J108	FORTIVE CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,561	XXX	1,076	1,447	(371)			(371)		1,076		485	485		XXX	L
34964C106	FORTUNE BRANDS HOME & SECURITY		03/26/2018	INVESTMENT TECH GROUP INC	10.000	594	XXX	540	684	(144)			(144)		540		54	54	2	XXX	L
354613101	FRANKLIN RESOURCES INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	1,523	XXX	1,575	1,733	(159)			(159)		1,575		(52)	(52)	9	XXX	L
35671D857	FREEPORT-MCMORAN INC		03/26/2018	INVESTMENT TECH GROUP INC	100.000	1,771	XXX	1,336	1,896	(560)			(560)		1,336		435	435		XXX	L
364760108	GAP INC/THE		03/26/2018	INVESTMENT TECH GROUP INC	20.000	618	XXX	453	681	(228)			(228)		453		165	165	5	XXX	L
H2906T109	GARMIN LTD	C	03/26/2018	INVESTMENT TECH GROUP INC	10.000	587	XXX	489	596	(106)			(106)		489		97	97		XXX	L
366651107	GARTNER INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,195	XXX	1,140	1,232	(91)			(91)		1,140		55	55		XXX	L
369550108	GENERAL DYNAMICS CORP		03/26/2018	INVESTMENT TECH GROUP INC	24.000	5,362	XXX	4,146	4,883	(737)			(737)		4,146		1,216	1,216	20	XXX	L
369604103	GENERAL ELECTRIC CO		03/26/2018	INVESTMENT TECH GROUP INC	770.000	9,898	XXX	24,482	13,437	11,046			11,046		24,482		(14,584)	(14,584)	92	XXX	L
370334104	GENERAL MILLS INC		03/26/2018	INVESTMENT TECH GROUP INC	60.000	2,716	XXX	3,741	3,557	184			184		3,741		(1,026)	(1,026)	29	XXX	L
37045V100	GENERAL MOTORS CO		03/26/2018	INVESTMENT TECH GROUP INC	120.000	4,315	XXX	4,228	4,919	(691)			(691)		4,228		86	86	46	XXX	L
372460105	GENUINE PARTS CO		03/26/2018	INVESTMENT TECH GROUP INC	10.000	886	XXX	961	950	11			11		961		(76)	(76)	8	XXX	L
36174X101	GGP INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	423	XXX	493	468	25			25		493		(69)	(69)	4	XXX	L
375558103	GILEAD SCIENCES INC		03/26/2018	INVESTMENT TECH GROUP INC	110.000	8,305	XXX	7,944	7,880	63			63		7,944		362	362		XXX	L
37940X102	GLOBAL PAYMENTS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,144	XXX	680	1,002	(322)			(322)		680		463	463		XXX	L

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
38141G104	GOLDMAN SACHS GROUP INC/THE		03/26/2018	INVESTMENT TECH GROUP INC	31.000	7,900	XXX	7,348	7,898	(549)			(549)		7,348		552	552		XXX	L
382550101	GOODYEAR TIRE & RUBBER CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	40.000	1,074	XXX	1,245	1,292	(48)			(48)		1,245		(171)	(171)	6	XXX	L
39304D102	GREEN DOT CORP		03/09/2018	J.P MORGAN SECURITIES INC	155.000	9,834	XXX	3,699	9,340	(5,641)			(5,641)		3,699		6,135	6,135		XXX	L
093671105	H&R BLOCK INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	258	XXX	233	262	(29)			(29)		233		25	25	2	XXX	L
406216101	HALLIBURTON CO		03/26/2018	INVESTMENT TECH GROUP INC	80.000	3,774	XXX	4,313	3,910	404			404		4,313		(539)	(539)		XXX	L
410345102	HANESBRANDS INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	563	XXX	644	627	17			17		644		(81)	(81)	5	XXX	L
412822108	HARLEY-DAVIDSON INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,271	XXX	1,742	1,526	215			215		1,742		(471)	(471)	11	XXX	L
413875105	HARRIS CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,620	XXX	1,030	1,417	(387)			(387)		1,030		591	591	6	XXX	L
416515104	HARTFORD FINANCIAL SERVICES GR		03/26/2018	INVESTMENT TECH GROUP INC	50.000	2,572	XXX	2,380	2,814	(434)			(434)		2,380		192	192	13	XXX	L
418056107	HASBRO INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	850	XXX	777	909	(131)			(131)		777		73	73	6	XXX	L
40412C101	HCA HOLDINGS INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,959	XXX	1,476	1,757	(281)			(281)		1,476		483	483		XXX	L
40414L109	HCP INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	668	XXX	883	782	100			100		883		(215)	(215)	11	XXX	L
423452101	HELMERICH & PAYNE INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	677	XXX	778	646	131			131		778		(101)	(101)	7	XXX	L
427866108	HERSHEY CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,960	XXX	2,078	2,270	(193)			(193)		2,078		(118)	(118)	13	XXX	L
42809H107	HESS CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,513	XXX	1,877	1,424	453			453		1,877		(364)	(364)		XXX	L
42824C109	HEWLETT PACKARD ENTERPRISE CO		03/26/2018	INVESTMENT TECH GROUP INC	200.000	3,591	XXX	2,679	2,872	(194)			(194)		2,679		912	912	15	XXX	L
43300A203	HILTON WORLDWIDE HOLDINGS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	799	XXX	667	799	(132)			(132)		667		133	133		XXX	L
436440101	HOLOGIC INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,129	XXX	1,206	1,283	(76)			(76)		1,206		(77)	(77)		XXX	L
437076102	HOME DEPOT INC/THE		03/26/2018	INVESTMENT TECH GROUP INC	102.000	17,987	XXX	13,746	19,332	(5,586)			(5,586)		13,746		4,241	4,241	105	XXX	L
438516106	HONEYWELL INTERNATIONAL INC		03/26/2018	INVESTMENT TECH GROUP INC	60.000	8,814	XXX	6,959	9,202	(2,242)			(2,242)		6,959		1,855	1,855	45	XXX	L
440452100	HORMEL FOODS CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	667	XXX	705	728	(22)			(22)		705		(38)	(38)	4	XXX	L
44107P104	HOST HOTELS & RESORTS INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	734	XXX	748	794	(46)			(46)		748		(14)	(14)	10	XXX	L
40434L105	HP INC		03/26/2018	INVESTMENT TECH GROUP INC	170.000	3,768	XXX	2,542	3,572	(1,029)			(1,029)		2,542		1,226	1,226	24	XXX	L
444859102	HUMANA INC		03/26/2018	INVESTMENT TECH GROUP INC	13.000	3,485	XXX	2,641	3,225	(584)			(584)		2,641		844	844	5	XXX	L
446413106	HUNTINGTON INGALLS INDUSTRIES		03/26/2018	INVESTMENT TECH GROUP INC	4.000	1,049	XXX	1,017							1,017		32	32		XXX	L
45168D104	IDEXX LABORATORIES INC		03/26/2018	INVESTMENT TECH GROUP INC	9.000	1,775	XXX	1,366	1,407	(42)			(42)		1,366		410	410		XXX	L
G47567105	IHS MARKIT LTD	C	03/26/2018	INVESTMENT TECH GROUP INC	10.000	480	XXX	477	452	26			26		477		3	3		XXX	L
452308109	ILLINOIS TOOL WORKS INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	4,799	XXX	3,667	5,006	(1,338)			(1,338)		3,667		1,132	1,132	23	XXX	L
452327109	ILLUMINA INC		03/26/2018	JEFFERIES & CO INC, NEW Y	39.000	9,208	XXX	4,986	8,521	(3,535)			(3,535)		4,986		4,222	4,222		XXX	L
45337C102	INCYTE CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,727	XXX	2,948	1,894	1,054			1,054		2,948		(1,221)	(1,221)		XXX	L
G47791101	INGERSOLL-RAND PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,723	XXX	1,508	1,784	(276)			(276)		1,508		215	215		XXX	L
458140100	INTEL CORP		03/26/2018	INVESTMENT TECH GROUP INC	410.000	21,502	XXX	15,033	18,926	(3,893)			(3,893)		15,033		6,469	6,469	123	XXX	L

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SCHEDULE D - PART 4

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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
45866F104	INTERCONTINENTAL EXCHANGE INC		03/26/2018	INVESTMENT TECH GROUP INC	50.000	3,648	XXX	2,827	3,528	(701)			(701)		2,827	821	821			XXX	L
459200101	INTERNATIONAL BUSINESS MACHINE		03/26/2018	INVESTMENT TECH GROUP INC	70.000	10,733	XXX	11,660	10,739	921			921		11,660	(927)	(927)	105		XXX	L
459506101	INTERNATIONAL FLAVORS & FRAGRA		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,358	XXX	1,189	1,526	(337)			(337)		1,189	169	169	7		XXX	L
460146103	INTERNATIONAL PAPER CO		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,093	XXX	2,135	2,318	(182)			(182)		2,135	(42)	(42)	19		XXX	L
460690100	INTERPUBLIC GROUP OF COS INC/T		03/26/2018	INVESTMENT TECH GROUP INC	20.000	454	XXX	474	403	71			71		474	(20)	(20)	4		XXX	L
461202103	INTUIT INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	3,490	XXX	2,302	3,156	(854)			(854)		2,302	1,188	1,188	8		XXX	L
46120E602	INTUITIVE SURGICAL INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	4,151	XXX	2,124	3,649	(1,525)			(1,525)		2,124	2,026	2,026			XXX	L
G491BT108	INVESCO LTD	C	03/26/2018	INVESTMENT TECH GROUP INC	40.000	1,284	XXX	1,205	1,462	(257)			(257)		1,205	79	79	12		XXX	L
44980X109	IPG PHOTONICS CORP		03/26/2018	INVESTMENT TECH GROUP INC	3.000	721	XXX	737							737	(16)	(16)			XXX	L
46266C105	IQVIA HOLDINGS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,016	XXX	952	979	(27)			(27)		952	64	64			XXX	L
46284V101	IRON MOUNTAIN INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	312	XXX	325	377	(52)			(52)		325	(13)	(13)	6		XXX	L
469814107	JACOBS ENGINEERING GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	577	XXX	573	660	(87)			(87)		573	5	5	2		XXX	L
445658107	JB HUNT TRANSPORT SERVICES INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,201	XXX	974	1,150	(175)			(175)		974	227	227	2		XXX	L
832696405	JM SMUCKER CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,217	XXX	1,289	1,242	47			47		1,289	(73)	(73)	8		XXX	L
478160104	JOHNSON & JOHNSON		03/26/2018	INVESTMENT TECH GROUP INC	230.000	29,291	XXX	26,639	32,136	(5,496)			(5,496)		26,639	2,652	2,652	193		XXX	L
G51502105	JOHNSON CONTROLS INTERNATIONAL	C	03/26/2018	INVESTMENT TECH GROUP INC	80.000	2,792	XXX	3,321	3,049	272			272		3,321	(529)	(529)	18		XXX	L
46625H100	JPMORGAN CHASE & CO		03/26/2018	INVESTMENT TECH GROUP INC	300.000	33,082	XXX	25,616	32,082	(6,466)			(6,466)		25,616	7,466	7,466	168		XXX	L
48203R104	JUNIPER NETWORKS INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	737	XXX	849	855	(6)			(6)		849	(112)	(112)	5		XXX	L
485170302	KANSAS CITY SOUTHERN		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,095	XXX	843	1,052	(209)			(209)		843	252	252	4		XXX	L
487836108	KELLOGG CO		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,282	XXX	1,479	1,360	119			119		1,479	(197)	(197)	11		XXX	L
493267108	KEYCORP		03/26/2018	INVESTMENT TECH GROUP INC	40.000	796	XXX	721	807	(86)			(86)		721	75	75	4		XXX	L
494368103	KIMBERLY-CLARK CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,110	XXX	2,298	2,413	(116)			(116)		2,298	(187)	(187)	25		XXX	L
49456B101	KINDER MORGAN INC/DE		03/26/2018	INVESTMENT TECH GROUP INC	170.000	2,566	XXX	3,542	3,072	470			470		3,542	(976)	(976)	21		XXX	L
482480100	KLA-TENCOR CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,133	XXX	787	1,051	(263)			(263)		787	346	346	6		XXX	L
500255104	KOHL'S CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,912	XXX	1,491	1,627	(136)			(136)		1,491	421	421			XXX	L
500754106	KRAFT HEINZ CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	50.000	3,081	XXX	4,403	3,888	515			515		4,403	(1,323)	(1,323)	31		XXX	L
501044101	KROGER CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	110.000	2,622	XXX	3,821	3,020	801			801		3,821	(1,199)	(1,199)	14		XXX	L
501797104	L BRANDS INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,135	XXX	1,985	1,807	179			179		1,985	(851)	(851)	18		XXX	L
502413107	L3 TECHNOLOGIES INC		03/26/2018	INVESTMENT TECH GROUP INC	7.000	1,459	XXX	1,066	1,385	(319)			(319)		1,066	393	393	6		XXX	L
50540R409	LABORATORY CORP OF AMERICA HOL		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,647	XXX	1,279	1,595	(316)			(316)		1,279	368	368			XXX	L
512807108	LAM RESEARCH CORP		03/26/2018	INVESTMENT TECH GROUP INC	13.000	2,794	XXX	1,387	2,393	(1,006)			(1,006)		1,387	1,407	1,407	8		XXX	L
524660107	LEGGETT & PLATT INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	437	XXX	497	477	19			19		497	(59)	(59)	4		XXX	L

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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
526057104	LENNAR CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	592	X X X	424	632	(209)			(209)		424	168	168	0	X X X	L	
527288104	LEUCADIA NATIONAL CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	224	X X X	226	265	(39)			(39)		226	(1)	(1)		X X X	L	
534187109	LINCOLN NATIONAL CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,461	X X X	1,317	1,537	(220)			(220)		1,317	144	144	7	X X X	L	
501889208	LKQ CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,135	X X X	926	1,220	(294)			(294)		926	208	208		X X X	L	
539830109	LOCKHEED MARTIN CORP		03/26/2018	INVESTMENT TECH GROUP INC	23.000	7,909	X X X	5,748	7,384	(1,636)			(1,636)		5,748	2,161	2,161	44	X X X	L	
540424108	LOEWS CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,503	X X X	1,412	1,501	(89)			(89)		1,412	90	90	2	X X X	L	
546347105	LOUISIANA-PACIFIC CORP		02/13/2018	INVESTMENT TECH GROUP INC	383.000	11,590	X X X	7,515	10,058	(2,542)			(2,542)		7,515	4,075	4,075		X X X	L	
548661107	LOWE'S COS INC		03/26/2018	INVESTMENT TECH GROUP INC	70.000	6,248	X X X	5,006	6,506	(1,499)			(1,499)		5,006	1,242	1,242	29	X X X	L	
N53745100	LYONDELLBASELL INDUSTRIES NV	C	03/26/2018	INVESTMENT TECH GROUP INC	30.000	3,152	X X X	2,575	3,310	(735)			(735)		2,575	576	576	30	X X X	L	
55261F104	M&T BANK CORP		03/26/2018	INVESTMENT TECH GROUP INC	12.000	2,210	X X X	1,862	2,052	(190)			(190)		1,862	348	348		X X X	L	
554382101	MACERICH CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	10.000	578	X X X	697	657	40			40		697	(119)	(119)	7	X X X	L	
55616P104	MACY'S INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	836	X X X	1,079	756	323			323		1,079	(243)	(243)	11	X X X	L	
565849106	MARATHON OIL CORP		03/26/2018	INVESTMENT TECH GROUP INC	80.000	1,299	X X X	1,401	1,354	47			47		1,401	(102)	(102)	4	X X X	L	
56585A102	MARATHON PETROLEUM CORP		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,946	X X X	2,008	2,639	(631)			(631)		2,008	938	938	18	X X X	L	
567908108	MARINEMAX INC		01/12/2018	LIQUIDNET INC, NEW YORK	304.000	6,201	X X X	5,765	5,746	20			20		5,765	436	436		X X X	L	
571903202	MARRIOTT INTERNATIONAL INC/MD		03/26/2018	INVESTMENT TECH GROUP INC	30.000	4,166	X X X	2,500	4,072	(1,572)			(1,572)		2,500	1,667	1,667		X X X	L	
571748102	MARSH & MCLENNAN COS INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	3,282	X X X	2,712	3,256	(544)			(544)		2,712	570	570	15	X X X	L	
573284106	MARTIN MARIETTA MATERIALS INC		03/26/2018	INVESTMENT TECH GROUP INC	5.000	1,046	X X X	1,115	1,105	10			10		1,115	(69)	(69)		X X X	L	
574599106	MASCO CORP		03/26/2018	INVESTMENT TECH GROUP INC	40.000	1,631	X X X	1,276	1,758	(482)			(482)		1,276	355	355	4	X X X	L	
576323109	MASTEC INC		03/21/2018	BAIRD, ROBERT W & CO INC	74.000	3,599	X X X	2,763	3,622	(859)			(859)		2,763	836	836		X X X	L	
57636Q104	MASTERCARD INC		03/26/2018	INVESTMENT TECH GROUP INC	80.000	14,170	X X X	8,295	12,109	(3,814)			(3,814)		8,295	5,876	5,876	20	X X X	L	
577081102	MATTEL INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	260	X X X	551	308	243			243		551	(291)	(291)		X X X	L	
579780206	MCCORMICK & CO INC/MD		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,069	X X X	937	1,019	(82)			(82)		937	132	132	5	X X X	L	
580135101	MCDONALD'S CORP		03/26/2018	INVESTMENT TECH GROUP INC	70.000	11,058	X X X	8,625	12,048	(3,424)			(3,424)		8,625	2,433	2,433	71	X X X	L	
58155Q103	MCKESSON CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,785	X X X	2,850	3,119	(269)			(269)		2,850	(65)	(65)	9	X X X	L	
G5960L103	MEDTRONIC PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	120.000	9,411	X X X	8,601	9,690	(1,089)			(1,089)		8,601	810	810	44	X X X	L	
58933Y105	MERCK & CO INC		03/26/2018	INVESTMENT TECH GROUP INC	240.000	12,961	X X X	14,204	13,505	700			700		14,204	(1,244)	(1,244)	126	X X X	L	
59156R108	METLIFE INC		03/26/2018	INVESTMENT TECH GROUP INC	100.000	4,611	X X X	4,799	5,056	(257)			(257)		4,799	(187)	(187)	40	X X X	L	
592688105	METTLER-TOLEDO INTERNATIONAL I		03/26/2018	INVESTMENT TECH GROUP INC	3.000	1,766	X X X	1,261	1,859	(598)			(598)		1,261	505	505		X X X	L	
552953101	MGM RESORTS INTERNATIONAL		03/26/2018	INVESTMENT TECH GROUP INC	10.000	349	X X X	325	334	(9)			(9)		325	24	24	1	X X X	L	
G60754101	MICHAEL KORS HOLDINGS LTD	C	03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,254	X X X	856	1,259	(403)			(403)		856	397	397		X X X	L	
595017104	MICROCHIP TECHNOLOGY INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,959	X X X	1,295	1,758	(463)			(463)		1,295	665	665	7	X X X	L	
595112103	MICRON TECHNOLOGY INC		03/26/2018	INVESTMENT TECH GROUP INC	110.000	6,108	X X X	2,452	4,523	(2,072)			(2,072)		2,452	3,656	3,656		X X X	L	

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594918104	MICROSOFT CORP		03/26/2018	INVESTMENT TECH GROUP INC	670.000	62.808	XXX	42,187	57,312	(15,125)			(15,125)		42,187		20,621	20,621	281	XXX	L
59522J103	MID-AMERICA APARTMENT COMMUNIT		03/26/2018	INVESTMENT TECH GROUP INC	10.000	878	XXX	971	1,006	(35)			(35)		971		(93)	(93)	9	XXX	L
608190104	MOHAWK INDUSTRIES INC		03/26/2018	INVESTMENT TECH GROUP INC	6.000	1,405	XXX	1,209	1,655	(446)			(446)		1,209		196	196		XXX	L
60871R209	MOLSON COORS BREWING CO		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,477	XXX	1,957	1,641	316			316		1,957		(480)	(480)	8	XXX	L
609207105	MONDELEZ INTERNATIONAL INC		03/26/2018	INVESTMENT TECH GROUP INC	130.000	5,368	XXX	5,826	5,564	262			262		5,826		(458)	(458)	29	XXX	L
61166W101	MONSANTO CO		03/26/2018	INVESTMENT TECH GROUP INC	40.000	4,706	XXX	4,221	4,671	(450)			(450)		4,221		485	485	22	XXX	L
61174X109	MONSTER BEVERAGE CORP		03/26/2018	INVESTMENT TECH GROUP INC	50.000	2,842	XXX	2,252	3,165	(912)			(912)		2,252		589	589		XXX	L
615369105	MOODY'S CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,633	XXX	947	1,476	(529)			(529)		947		685	685	4	XXX	L
617446448	MORGAN STANLEY		03/26/2018	INVESTMENT TECH GROUP INC	120.000	6,512	XXX	5,037	6,296	(1,260)			(1,260)		5,037		1,475	1,475	30	XXX	L
61945C103	MOSAIC CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	40.000	985	XXX	1,164	1,026	137			137		1,164		(179)	(179)	1	XXX	L
620076307	MOTOROLA SOLUTIONS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,058	XXX	828	903	(75)			(75)		828		229	229	6	XXX	L
N59465109	MYLAN NV	C	03/26/2018	INVESTMENT TECH GROUP INC	40.000	1,593	XXX	1,504	1,692	(188)			(188)		1,504		89	89		XXX	L
631103108	NASDAQ INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	835	XXX	673	768	(96)			(96)		673		162	162		XXX	L
637071101	NATIONAL OILWELL VARCO INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	1,515	XXX	1,513	1,441	72			72		1,513		2	2		XXX	L
63938C108	NAVIENT CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	130	XXX	163	133	30			30		163		(33)	(33)	2	XXX	L
640268108	NEKTAR THERAPEUTICS		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,070	XXX	1,045							1,045		25	25		XXX	L
64110D104	NETAPP INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,898	XXX	1,068	1,660	(591)			(591)		1,068		830	830	6	XXX	L
64110L106	NETFLIX INC		03/26/2018	INVESTMENT TECH GROUP INC	38.000	12,172	XXX	4,739	7,294	(2,555)			(2,555)		4,739		7,432	7,432		XXX	L
651229106	NEWELL BRANDS INC		03/26/2018	INVESTMENT TECH GROUP INC	60.000	1,561	XXX	2,709	1,854	855			855		2,709		(1,148)	(1,148)	14	XXX	L
651290108	NEWFIELD EXPLORATION CO		03/26/2018	INVESTMENT TECH GROUP INC	20.000	492	XXX	824	631	193			193		824		(332)	(332)		XXX	L
651639106	NEWMONT MINING CORP		03/26/2018	INVESTMENT TECH GROUP INC	50.000	1,993	XXX	1,731	1,876	(145)			(145)		1,731		262	262	7	XXX	L
65339F101	NEXTERA ENERGY INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	6,456	XXX	4,791	6,248	(1,456)			(1,456)		4,791		1,664	1,664	44	XXX	L
G6518L108	NIELSEN HOLDINGS PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	30.000	960	XXX	1,262	1,092	170			170		1,262		(302)	(302)	10	XXX	L
654106103	NIKE INC		03/26/2018	INVESTMENT TECH GROUP INC	120.000	7,904	XXX	6,135	7,506	(1,371)			(1,371)		6,135		1,769	1,769	27	XXX	L
655044105	NOBLE ENERGY INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	912	XXX	1,149	874	275			275		1,149		(237)	(237)	3	XXX	L
655664100	NORDSTROM INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	471	XXX	481	474	7			7		481		(10)	(10)	4	XXX	L
655844108	NORFOLK SOUTHERN CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,723	XXX	2,160	2,898	(739)			(739)		2,160		564	564	14	XXX	L
665859104	NORTHERN TRUST CORP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,075	XXX	1,768	1,998	(230)			(230)		1,768		307	307	10	XXX	L
666807102	NORTHROP GRUMMAN CORP		03/26/2018	INVESTMENT TECH GROUP INC	16.000	5,683	XXX	3,721	4,911	(1,190)			(1,190)		3,721		1,962	1,962	17	XXX	L
629377508	NRG ENERGY INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	607	XXX	250	570	(320)			(320)		250		357	357	1	XXX	L
670346105	NUCOR CORP		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,423	XXX	2,420	2,543	(123)			(123)		2,420		2	2	15	XXX	L
67066G104	NVIDIA CORP		03/26/2018	INVESTMENT TECH GROUP INC	52.000	12,711	XXX	5,521	10,062	(4,541)			(4,541)		5,521		7,190	7,190	8	XXX	L

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674599105	OCCIDENTAL PETROLEUM CORP		03/26/2018	INVESTMENT TECH GROUP INC	70.000	4,701	XXX	4,998	5,156	(158)			(158)		4,998	(297)	(297)	60	XXX	L	
681919106	OMNICOM GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,434	XXX	1,717	1,457	260			260		1,717	(282)	(282)	14	XXX	L	
682189105	ON SEMICONDUCTOR CORP		03/29/2018	OPPENHEIMER & CO INC, NEW	89.000	2,160	XXX	989	1,864	(875)			(875)		989	1,171	1,171		XXX	L	
682680103	ONEOK INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,279	XXX	2,311	2,138	173			173		2,311	(31)	(31)	31	XXX	L	
68389X105	ORACLE CORP		03/26/2018	INVESTMENT TECH GROUP INC	270.000	12,540	XXX	10,485	12,766	(2,280)			(2,280)		10,485	2,054	2,054	51	XXX	L	
67103H107	O'REILLY AUTOMOTIVE INC		03/26/2018	INVESTMENT TECH GROUP INC	8.000	1,963	XXX	2,254	1,924	330			330		2,254	(291)	(291)		XXX	L	
693718108	PACCAR INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,950	XXX	1,935	2,132	(197)			(197)		1,935	14	14	47	XXX	L	
695156109	PACKAGING CORP OF AMERICA		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,143	XXX	1,170	1,206	(35)			(35)		1,170	(27)	(27)	6	XXX	L	
701094104	PARKER-HANNIFIN CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,746	XXX	1,400	1,996	(596)			(596)		1,400	346	346	7	XXX	L	
704326107	PAYCHEX INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,836	XXX	1,842	2,042	(201)			(201)		1,842	(6)	(6)	15	XXX	L	
70450Y103	PAYPAL HOLDINGS INC		03/26/2018	INVESTMENT TECH GROUP INC	100.000	7,891	XXX	3,992	7,362	(3,370)			(3,370)		3,992	3,899	3,899		XXX	L	
G7S00T104	PENTAIR PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,383	XXX	1,129	1,412	(284)			(284)		1,129	254	254	7	XXX	L	
713448108	PEPSICO INC		03/26/2018	INVESTMENT TECH GROUP INC	120.000	12,813	XXX	12,586	14,390	(1,804)			(1,804)		12,586	226	226	111	XXX	L	
714046109	PERKINELMER INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	762	XXX	523	731	(208)			(208)		523	240	240	1	XXX	L	
G97822103	PERRIGO CO PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	10.000	819	XXX	829	872	(43)			(43)		829	(10)	(10)	2	XXX	L	
717081103	PFIZER INC		03/26/2018	INVESTMENT TECH GROUP INC	530.000	18,552	XXX	17,242	19,197	(1,955)			(1,955)		17,242	1,311	1,311	180	XXX	L	
69331C108	PG&E CORP		03/26/2018	INVESTMENT TECH GROUP INC	60.000	2,570	XXX	3,657	2,690	968			968		3,657	(1,087)	(1,087)		XXX	L	
718172109	PHILIP MORRIS INTERNATIONAL IN		03/26/2018	INVESTMENT TECH GROUP INC	130.000	12,521	XXX	11,935	13,735	(1,800)			(1,800)		11,935	586	586	139	XXX	L	
718546104	PHILLIPS 66		03/26/2018	INVESTMENT TECH GROUP INC	40.000	3,839	XXX	3,463	4,046	(583)			(583)		3,463	376	376	28	XXX	L	
723787107	PIONEER NATURAL RESOURCES CO		03/26/2018	INVESTMENT TECH GROUP INC	14.000	2,457	XXX	2,541	2,420	122			122		2,541	(84)	(84)		XXX	L	
693475105	PNC FINANCIAL SERVICES GROUP I		03/26/2018	INVESTMENT TECH GROUP INC	50.000	7,649	XXX	5,785	7,215	(1,430)			(1,430)		5,785	1,864	1,864	38	XXX	L	
693506107	PPG INDUSTRIES INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,238	XXX	1,897	2,336	(440)			(440)		1,897	341	341	9	XXX	L	
69351T106	PPL CORP		03/26/2018	INVESTMENT TECH GROUP INC	50.000	1,371	XXX	1,712	1,548	165			165		1,712	(342)	(342)	20	XXX	L	
74005P104	PRAXAIR INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,921	XXX	2,351	3,094	(743)			(743)		2,351	571	571	17	XXX	L	
741503403	PRICELINE GROUP INC/THE		02/15/2018	2/27/2018	16.000	23,920	XXX	23,920	27,804	(3,884)			(3,884)		23,920				XXX	L	
74251V102	PRINCIPAL FINANCIAL GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,184	XXX	1,155	1,411	(257)			(257)		1,155	29	29		XXX	L	
742718109	PROCTER & GAMBLE CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	220.000	16,802	XXX	18,561	20,214	(1,652)			(1,652)		18,561	(1,759)	(1,759)	152	XXX	L	
743315103	PROGRESSIVE CORP/THE		03/26/2018	INVESTMENT TECH GROUP INC	50.000	3,041	XXX	1,776	2,816	(1,040)			(1,040)		1,776	1,265	1,265	56	XXX	L	
74340W103	PROLOGIS INC		03/26/2018	INVESTMENT TECH GROUP INC	50.000	3,060	XXX	2,615	3,226	(611)			(611)		2,615	445	445		XXX	L	
744320102	PRUDENTIAL FINANCIAL INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	4,165	XXX	4,150	4,599	(449)			(449)		4,150	15	15	36	XXX	L	
744573106	PUBLIC SERVICE ENTERPRISE GROU		03/26/2018	INVESTMENT TECH GROUP INC	50.000	2,420	XXX	2,201	2,575	(374)			(374)		2,201	219	219		XXX	L	
74460D109	PUBLIC STORAGE		03/26/2018	INVESTMENT TECH GROUP INC	14.000	2,752	XXX	3,096	2,926	170			170		3,096	(344)	(344)		XXX	L	

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74736K101	QORVO INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	733	X X X	507	666	(159)			(159)		507		226	226		X X X	L
747525103	QUALCOMM INC		03/26/2018	INVESTMENT TECH GROUP INC	130.000	7,292	X X X	8,557	8,323	235			235		8,557		(1,265)	(1,265)	74	X X X	L
74762E102	QUANTA SERVICES INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	342	X X X	345	391	(46)			(46)		345		(3)	(3)		X X X	L
74834L100	QUEST DIAGNOSTICS INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,008	X X X	1,836	1,970	(134)			(134)		1,836		172	172	9	X X X	L
751212101	RALPH LAUREN CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,107	X X X	908	1,037	(129)			(129)		908		199	199	5	X X X	L
75281A109	RANGE RESOURCES CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	151	X X X	340	171	170			170		340		(189)	(189)		X X X	L
753422104	RAPID7 INC		02/06/2018	RAYMOND JAMES & ASSOC INC	217.000	4,939	X X X	3,269	4,049	(780)			(780)		3,269		1,670	1,670		X X X	L
754730109	RAYMOND JAMES FINANCIAL INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	895	X X X	730	893	(163)			(163)		730		166	166	3	X X X	L
755111507	RAYTHEON CO		03/26/2018	INVESTMENT TECH GROUP INC	25.000	5,467	X X X	3,576	4,696	(1,121)			(1,121)		3,576		1,892	1,892	20	X X X	L
756109104	REALTY INCOME CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,497	X X X	1,704	1,711	(6)			(6)		1,704		(207)	(207)	20	X X X	L
756577102	RED HAT INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	3,061	X X X	1,403	2,402	(999)			(999)		1,403		1,658	1,658		X X X	L
75886F107	REGENERON PHARMACEUTICALS INC		03/26/2018	INVESTMENT TECH GROUP INC	7.000	2,315	X X X	2,628	2,632	(4)			(4)		2,628		(313)	(313)		X X X	L
760759100	REPUBLIC SERVICES INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,332	X X X	1,143	1,352	(209)			(209)		1,143		189	189	7	X X X	L
761152107	RESMED INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	982	X X X	798	847	(49)			(49)		798		185	185	4	X X X	L
770323103	ROBERT HALF INTERNATIONAL INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,137	X X X	976	1,111	(135)			(135)		976		161	161	6	X X X	L
773903109	ROCKWELL AUTOMATION INC		03/26/2018	INVESTMENT TECH GROUP INC	11.000	1,947	X X X	1,480	2,160	(680)			(680)		1,480		467	467	9	X X X	L
774341101	ROCKWELL COLLINS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,360	X X X	936	1,356	(420)			(420)		936		424	424	3	X X X	L
776696106	ROPER TECHNOLOGIES INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	2,825	X X X	1,834	2,590	(756)			(756)		1,834		991	991	4	X X X	L
778296103	ROSS STORES INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,318	X X X	1,991	2,408	(416)			(416)		1,991		327	327		X X X	L
V7780T103	ROYAL CARIBBEAN CRUISES LTD	C	03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,398	X X X	1,658	2,386	(728)			(728)		1,658		740	740	12	X X X	L
78409V104	S&P GLOBAL INC		03/26/2018	INVESTMENT TECH GROUP INC	22.000	4,207	X X X	2,402	3,727	(1,325)			(1,325)		2,402		1,805	1,805	11	X X X	L
79466L302	SALESFORCE.COM INC		03/26/2018	INVESTMENT TECH GROUP INC	60.000	7,136	X X X	4,165	6,134	(1,968)			(1,968)		4,165		2,971	2,971		X X X	L
78410G104	SBA COMMUNICATIONS CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,734	X X X	1,509	1,634	(125)			(125)		1,509		225	225		X X X	L
80589M102	SCANA CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,109	X X X	2,201	1,193	1,008			1,008		2,201		(1,092)	(1,092)	18	X X X	L
806857108	SCHLUMBERGER LTD	C	03/26/2018	INVESTMENT TECH GROUP INC	120.000	7,731	X X X	10,088	8,087	2,001			2,001		10,088		(2,357)	(2,357)	68	X X X	L
811065101	SCRIPPS NETWORKS INTERACTIVE I		03/13/2018	MERGER	30.000	1,975	X X X	2,158	2,561	(403)			(403)		2,158		(183)	(183)	9	X X X	L
G7945M107	SEAGATE TECHNOLOGY PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,324	X X X	1,522	1,674	(151)			(151)		1,522		802	802	20	X X X	L
81211K100	SEALED AIR CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,262	X X X	1,363	1,479	(116)			(116)		1,363		(101)	(101)	5	X X X	L
816851109	SEMPRA ENERGY		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,199	X X X	2,022	2,138	(116)			(116)		2,022		177	177	16	X X X	L
824348106	SHERWIN-WILLIAMS CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	8.000	3,159	X X X	2,163	3,280	(1,117)			(1,117)		2,163		996	996	7	X X X	L
G81276100	SIGNET JEWELERS LTD	C	03/19/2018	INVESTMENT TECH GROUP INC	30.000	1,150	X X X	2,812	1,697	1,115			1,115		2,812		(1,662)	(1,662)	9	X X X	L
828806109	SIMON PROPERTY GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	4,598	X X X	5,287	5,152	135			135		5,287		(689)	(689)	59	X X X	L

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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
83088M102	SKYWORKS SOLUTIONS INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,098	XXX	1,465	1,899	(434)			(434)		1,465		633	633	6	XXX	L
78440X101	SL GREEN REALTY CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	944	XXX	1,056	1,009	47			47		1,056		(112)	(112)	8	XXX	L
833034101	SNAP-ON INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,488	XXX	1,716	1,743	(27)			(27)		1,716		(227)	(227)	8	XXX	L
842587107	SOUTHERN CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	90.000	3,941	XXX	4,435	4,328	107			107		4,435		(494)	(494)	52	XXX	L
844741108	SOUTHWEST AIRLINES CO		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,302	XXX	2,012	2,618	(606)			(606)		2,012		290	290	6	XXX	L
854502101	STANLEY BLACK & DECKER INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,564	XXX	1,151	1,697	(546)			(546)		1,151		413	413	6	XXX	L
855244109	STARBUCKS CORP		03/26/2018	INVESTMENT TECH GROUP INC	130.000	7,509	XXX	7,333	7,466	(133)			(133)		7,333		177	177	39	XXX	L
857477103	STATE STREET CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	3,042	XXX	2,320	2,928	(608)			(608)		2,320		722	722	13	XXX	L
858912108	STERICYCLE INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	588	XXX	770	680	90			90		770		(182)	(182)		XXX	L
863667101	STRYKER CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	4,811	XXX	3,619	4,645	(1,027)			(1,027)		3,619		1,192	1,192	14	XXX	L
867914103	SUNTRUST BANKS INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,735	XXX	2,180	2,584	(403)			(403)		2,180		555	555	16	XXX	L
78486Q101	SVB FINANCIAL GROUP		03/26/2018	INVESTMENT TECH GROUP INC	4.000	998	XXX	1,067							1,067		(70)	(70)		XXX	L
871503108	SYMANTEC CORP		03/26/2018	INVESTMENT TECH GROUP INC	60.000	1,570	XXX	1,448	1,684	(235)			(235)		1,448		122	122	5	XXX	L
87165B103	SYNCHRONY FINANCIAL		03/26/2018	INVESTMENT TECH GROUP INC	80.000	2,661	XXX	2,882	3,089	(207)			(207)		2,882		(221)	(221)	12	XXX	L
871607107	SYNOPSIS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	842	XXX	715	852	(137)			(137)		715		126	126		XXX	L
871829107	SYSCO CORP		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,397	XXX	2,241	2,429	(188)			(188)		2,241		156	156	14	XXX	L
74144T108	T ROWE PRICE GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,166	XXX	1,512	2,099	(587)			(587)		1,512		654	654		XXX	L
874054109	TAKE-TWO INTERACTIVE SOFTWARE		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,031	XXX	1,061							1,061		(30)	(30)		XXX	L
876030107	TAPESTRY INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,596	XXX	1,048	1,327	(279)			(279)		1,048		548	548	10	XXX	L
87612E106	TARGET CORP		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,810	XXX	2,909	2,610	299			299		2,909		(99)	(99)	25	XXX	L
H84989104	TE CONNECTIVITY LTD	C	03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,968	XXX	2,097	2,851	(754)			(754)		2,097		870	870	12	XXX	L
G87110105	TECHNIPFMC PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	30.000	898	XXX	940	939	1			1		940		(42)	(42)		XXX	L
882508104	TEXAS INSTRUMENTS INC		03/26/2018	INVESTMENT TECH GROUP INC	80.000	8,525	XXX	5,935	8,355	(2,420)			(2,420)		5,935		2,590	2,590	50	XXX	L
883203101	TEXTRON INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,748	XXX	1,453	1,698	(245)			(245)		1,453		295	295	1	XXX	L
883556102	THERMO FISHER SCIENTIFIC INC		03/26/2018	INVESTMENT TECH GROUP INC	34.000	7,128	XXX	4,813	6,456	(1,643)			(1,643)		4,813		2,315	2,315	6	XXX	L
886547108	TIFFANY & CO		03/26/2018	INVESTMENT TECH GROUP INC	10.000	978	XXX	770	1,040	(270)			(270)		770		208	208	7	XXX	L
887317303	TIME WARNER INC		03/26/2018	INVESTMENT TECH GROUP INC	70.000	6,577	XXX	6,751	6,403	348			348		6,751		(175)	(175)	28	XXX	L
872540109	TJX COS INC/THE		03/26/2018	INVESTMENT TECH GROUP INC	50.000	4,052	XXX	3,788	3,823	(35)			(35)		3,788		264	264	16	XXX	L
891906109	TOTAL SYSTEM SERVICES INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,751	XXX	987	1,582	(595)			(595)		987		764	764	3	XXX	L
892356106	TRACTOR SUPPLY CO		03/26/2018	INVESTMENT TECH GROUP INC	10.000	601	XXX	758	748	10			10		758		(156)	(156)	3	XXX	L
893641100	TRANSDIGM GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	5.000	1,547	XXX	1,251	1,373	(122)			(122)		1,251		295	295		XXX	L
89417E109	TRAVELERS COS INC/THE		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,764	XXX	2,450	2,713	(263)			(263)		2,450		314	314		XXX	L

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SCHEDULE D - PART 4

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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
896945201	TRIPADVISOR INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	419	XXX	468	345	123			123		468	(49)	(49)		XXX	L	
90130A101	TWENTY-FIRST CENTURY FOX INC		03/26/2018	INVESTMENT TECH GROUP INC	90.000	3,329	XXX	2,548	3,108	(560)			(560)		2,548	781	781		XXX	L	
90130A200	TWENTY-FIRST CENTURY FOX INC		03/26/2018	INVESTMENT TECH GROUP INC	50.000	1,827	XXX	1,377	1,706	(329)			(329)		1,377	450	450		XXX	L	
902494103	TYSON FOODS INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,217	XXX	1,866	2,432	(566)			(566)		1,866	351	351	9	XXX	L	
902653104	UDR INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	344	XXX	359	385	(26)			(26)		359	(15)	(15)	3	XXX	L	
90384S303	ULTA SALON COSMETICS & FRAGRAN		03/26/2018	INVESTMENT TECH GROUP INC	5.000	1,039	XXX	1,281	1,118	163			163		1,281	(242)	(242)		XXX	L	
904311206	UNDER ARMOUR INC		03/19/2018	INVESTMENT TECH GROUP INC	10.000	140	XXX	141	133	8			8		141	(1)	(1)		XXX	L	
907818108	UNION PACIFIC CORP		03/26/2018	INVESTMENT TECH GROUP INC	60.000	7,978	XXX	6,250	8,046	(1,796)			(1,796)		6,250	1,727	1,727		XXX	L	
910047109	UNITED CONTINENTAL HOLDINGS IN		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,369	XXX	1,386	1,348	38			38		1,386	(17)	(17)		XXX	L	
911312106	UNITED PARCEL SERVICE INC		03/26/2018	INVESTMENT TECH GROUP INC	60.000	6,220	XXX	6,898	7,149	(251)			(251)		6,898	(678)	(678)	55	XXX	L	
911363109	UNITED RENTALS INC		03/26/2018	INVESTMENT TECH GROUP INC	9.000	1,625	XXX	954	1,547	(593)			(593)		954	670	670		XXX	L	
913017109	UNITED TECHNOLOGIES CORP		03/26/2018	INVESTMENT TECH GROUP INC	60.000	7,596	XXX	6,613	7,654	(1,041)			(1,041)		6,613	983	983	42	XXX	L	
91324P102	UNITEDHEALTH GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	85.000	18,618	XXX	13,644	18,739	(5,096)			(5,096)		13,644	4,974	4,974	63	XXX	L	
913903100	UNIVERSAL HEALTH SERVICES INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,202	XXX	1,068	1,134	(65)			(65)		1,068	134	134	1	XXX	L	
91529Y106	UNUM GROUP		03/26/2018	INVESTMENT TECH GROUP INC	20.000	964	XXX	876	1,098	(222)			(222)		876	88	88	5	XXX	L	
902973304	US BANCORP		03/26/2018	INVESTMENT TECH GROUP INC	150.000	7,688	XXX	7,690	8,037	(347)			(347)		7,690	(2)	(2)	45	XXX	L	
91913Y100	VALERO ENERGY CORP		03/26/2018	INVESTMENT TECH GROUP INC	40.000	3,769	XXX	2,735	3,676	(942)			(942)		2,735	1,034	1,034	32	XXX	L	
92220P105	VARIAN MEDICAL SYSTEMS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,233	XXX	799	1,112	(313)			(313)		799	434	434		XXX	L	
92276F100	VENTAS INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	1,927	XXX	2,470	2,400	70			70		2,470	(543)	(543)	32	XXX	L	
92343E102	VERISIGN INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,214	XXX	763	1,144	(381)			(381)		763	451	451		XXX	L	
92345Y106	VERISK ANALYTICS INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,036	XXX	818	960	(142)			(142)		818	217	217		XXX	L	
92343V104	VERIZON COMMUNICATIONS INC		03/26/2018	INVESTMENT TECH GROUP INC	340.000	15,992	XXX	18,306	17,996	309			309		18,306	(2,314)	(2,314)	201	XXX	L	
92532F100	VERTEX PHARMACEUTICALS INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	3,321	XXX	1,485	2,997	(1,512)			(1,512)		1,485	1,836	1,836		XXX	L	
918204108	VF CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,238	XXX	1,611	2,220	(609)			(609)		1,611	627	627	14	XXX	L	
92553P201	VIACOM INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	1,202	XXX	1,414	1,232	182			182		1,414	(212)	(212)	8	XXX	L	
92826C839	VISA INC		03/26/2018	INVESTMENT TECH GROUP INC	160.000	19,296	XXX	12,575	18,243	(5,668)			(5,668)		12,575	6,721	6,721	34	XXX	L	
929042109	VORNADO REALTY TRUST		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,302	XXX	1,672	1,564	109			109		1,672	(370)	(370)	13	XXX	L	
929160109	VULCAN MATERIALS CO		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,167	XXX	1,270	1,284	(14)			(14)		1,270	(103)	(103)	3	XXX	L	
931427108	WALGREENS BOOTS ALLIANCE INC		03/26/2018	INVESTMENT TECH GROUP INC	80.000	5,395	XXX	6,681	5,810	871			871		6,681	(1,286)	(1,286)	32	XXX	L	
931142103	WAL-MART STORES INC		03/26/2018	INVESTMENT TECH GROUP INC	130.000	11,370	XXX	9,023	12,838	(3,815)			(3,815)		9,023	2,348	2,348	74	XXX	L	
254687106	WALT DISNEY CO/THE		03/26/2018	INVESTMENT TECH GROUP INC	130.000	13,080	XXX	13,580	13,976	(397)			(397)		13,580	(500)	(500)	124	XXX	L	
93627C101	WARRIOR MET COAL INC		02/02/2018	STEPHENS INC, LITTLE ROCK	256.000	6,963	XXX	4,164	6,438	(2,275)			(2,275)		4,164	2,799	2,799		XXX	L	

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SCHEDULE D - PART 4

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94106L109	WASTE MANAGEMENT INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	3,364	XXX	2,846	3,452	(606)			(606)		2,846		518	518	19	XXX	L	
941848103	WATERS CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	2,042	XXX	1,346	1,932	(586)			(586)		1,346		696	696		XXX	L	
942622200	WATSCO INC		02/09/2018	JEFFERIES & CO INC, NEW Y	2.000	329	XXX	300	340	(40)			(40)		300		28	28	3	XXX	L	
94733A104	WEB.COM GROUP INC		01/03/2018	LIQUIDNET INC, NEW YORK	229.000	5,126	XXX	3,582	4,992	(1,410)			(1,410)		3,582		1,544	1,544		XXX	L	
92939U106	WEC ENERGY GROUP INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,445	XXX	2,347	2,657	(311)			(311)		2,347		98	98	22	XXX	L	
949746101	WELLS FARGO & CO		03/26/2018	INVESTMENT TECH GROUP INC	390.000	20,379	XXX	21,286	23,661	(2,375)			(2,375)		21,286		(907)	(907)	152	XXX	L	
95040Q104	WELLTOWER INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,084	XXX	2,646	2,551	95			95		2,646		(561)	(561)	35	XXX	L	
958102105	WESTERN DIGITAL CORP		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,827	XXX	2,043	2,386	(343)			(343)		2,043		784	784	15	XXX	L	
96145D105	WESTROCK CO		03/26/2018	INVESTMENT TECH GROUP INC	20.000	1,276	XXX	1,027	1,264	(238)			(238)		1,027		249	249	9	XXX	L	
962166104	WEYERHAEUSER CO		03/26/2018	INVESTMENT TECH GROUP INC	70.000	2,415	XXX	2,126	2,468	(343)			(343)		2,126		289	289	22	XXX	L	
969457100	WILLIAMS COS INC/THE		03/26/2018	INVESTMENT TECH GROUP INC	80.000	2,033	XXX	2,478	2,439	39			39		2,478		(445)	(445)		XXX	L	
G96629103	WILLIS TOWERS WATSON PLC	C	03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,541	XXX	1,221	1,507	(286)			(286)		1,221		320	320	4	XXX	L	
384802104	WW GRAINGER INC		03/26/2018	INVESTMENT TECH GROUP INC	5.000	1,383	XXX	1,163	1,181	(18)			(18)		1,163		220	220	6	XXX	L	
98310W108	WYNDHAM WORLDWIDE CORP		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,144	XXX	767	1,159	(392)			(392)		767		377	377		XXX	L	
983134107	WYNN RESORTS LTD		03/26/2018	INVESTMENT TECH GROUP INC	10.000	1,770	XXX	870	1,686	(816)			(816)		870		900	900	5	XXX	L	
98389B100	XCEL ENERGY INC		03/26/2018	INVESTMENT TECH GROUP INC	10.000	441	XXX	409	481	(72)			(72)		409		32	32	4	XXX	L	
983919101	XILINX INC		03/26/2018	INVESTMENT TECH GROUP INC	30.000	2,225	XXX	1,816	2,023	(206)			(206)		1,816		409	409	11	XXX	L	
G98294104	XL GROUP LTD	C	03/26/2018	INVESTMENT TECH GROUP INC	40.000	2,215	XXX	1,499	1,406	92			92		1,499		716	716	9	XXX	L	
98421B100	XPERI CORP		02/23/2018	INSTINET CLEARING SER INC	134.000	3,046	XXX	5,277	3,270	2,007			2,007		5,277		(2,230)	(2,230)		XXX	L	
98419M100	XYLEM INC/NY		03/26/2018	INVESTMENT TECH GROUP INC	10.000	778	XXX	498	682	(184)			(184)		498		281	281	2	XXX	L	
988498101	YUM! BRANDS INC		03/26/2018	INVESTMENT TECH GROUP INC	40.000	3,360	XXX	2,551	3,264	(713)			(713)		2,551		809	809	14	XXX	L	
98956P102	ZIMMER BIOMET HOLDINGS INC		03/26/2018	INVESTMENT TECH GROUP INC	20.000	2,194	XXX	2,068	2,413	(345)			(345)		2,068		126	126	5	XXX	L	
989701107	ZIONS BANCORPORATION		03/26/2018	INVESTMENT TECH GROUP INC	30.000	1,596	XXX	1,282	1,525	(243)			(243)		1,282		314	314	6	XXX	L	
98978V103	ZOETIS INC		03/26/2018	INVESTMENT TECH GROUP INC	50.000	4,185	XXX	2,678	3,602	(924)			(924)		2,678		1,507	1,507	6	XXX	L	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX	2,159,689	XXX	1,810,628	2,154,692	(356,466)			(356,466)		1,810,628		349,061	349,061	8,998	XXX	XXX	
9799997	Subtotal - Common Stocks - Part 4				XXX	2,159,689	XXX	1,810,628	2,154,692	(356,466)			(356,466)		1,810,628		349,061	349,061	8,998	XXX	XXX	
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Subtotal - Common Stocks				XXX	2,159,689	XXX	1,810,628	2,154,692	(356,466)			(356,466)		1,810,628		349,061	349,061	8,998	XXX	XXX	
9899999	Subtotal - Preferred and Common Stocks				XXX	2,159,689	XXX	1,810,628	2,154,692	(356,466)			(356,466)		1,810,628		349,061	349,061	8,998	XXX	XXX	
9999999	Total - Bonds, Preferred and Common Stocks				XXX	3,939,810	XXX	3,629,197	3,954,401	(356,466)	(1,877)		(358,343)		3,610,853		328,956	328,956	19,988	XXX	XXX	

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

QE05.16

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity NONE

E10 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E11 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

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

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
open depositories									
Huntington Bank	Maumee, OH					17,499,170	19,681,189	28,551,632	X X X
Huntington Bank	Maumee, OH					582,873	664,536	719,394	X X X
Huntington Bank	Maumee, OH					(496,475)	(610,452)	(4,781)	X X X
Bank of America	Wilmington, DE					4,469,034	8,284,453	4,456,765	X X X
Mellon Bank	Pittsburg, PA					(3)	304	2,995	X X X
0199998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories		X X X	X X X						X X X
0199999 Totals - Open Depositories		X X X	X X X			22,054,599	28,020,030	33,726,005	X X X
0299998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories		X X X	X X X						X X X
0299999 Totals - Suspended Depositories		X X X	X X X						X X X
0399999 Total Cash On Deposit		X X X	X X X			22,054,599	28,020,030	33,726,005	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X				X X X
0599999 Total Cash		X X X	X X X			22,054,599	28,020,030	33,726,005	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
Cusip	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
7799999	Subtotals - Bonds - Total Bonds - Issuer Obligations							
7899999	Subtotals - Bonds - Total Bonds - Residential Mortgage-Backed Securities							
7999999	Subtotals - Bonds - Total Bonds - Commercial Mortgage-Backed Securities							
8099999	Subtotals - Bonds - Total Bonds - Other Loan-Backed and Structured Securities							
8199999	Subtotals - Bonds - SVO Identified Funds							
8399999	Subtotals - Bonds - Total Bonds							
8499999	Subtotals - Sweep Accounts							
Exempt Money Market Mutual Funds - as Identified by SVO								
262006885	DREYFUS GOVT PRIME MM	O	03/31/2018	0.500	X X X	2,371,214		1,589
60934N104	FEDERATED GOVT OBLIGATIONS FUND	O	03/31/2018	0.500	X X X	4,404	0	1
8599999	Subtotals - Exempt Money Market Mutual Funds - as Identified by SVO					2,375,618	0	1,590
8699999	Subtotals - All Other Money Market Mutual Funds							
8799999	Subtotals - Other Cash Equivalents							
8899999	Total - Cash Equivalents					2,375,618	0	1,590

QE13



MEDICARE PART D COVERAGE SUPPLEMENT (Net of Reinsurance)

NAIC Group Code: 1212

NAIC Company Code: 11518

	Individual Coverage		Group Coverage		5 Total Cash
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	
1. Premiums Collected		X X X	16,158	X X X	16,158
2. Earned Premiums		X X X	16,158	X X X	X X X
3. Claims Paid		X X X	16,586	X X X	16,586
4. Claims Incurred		X X X	16,586	X X X	X X X
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	X X X		X X X		
6. Aggregate Policy Reserves - change		X X X		X X X	X X X
7. Expenses Paid		X X X	1,580	X X X	1,580
8. Expenses Incurred		X X X	1,580	X X X	X X X
9. Underwriting Gain or Loss		X X X	(2,008)	X X X	X X X
10. Cash Flow Results	X X X	X X X	X X X	X X X	(2,008)

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$.....975 due from CMS or \$.....0 due to CMS

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