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QUARTERLY STATEMENT

AS OF MARCH 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

Paramount Advantage

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

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

Country of Domicile United States of America

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

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

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

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

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

Mail Address P.O. Box 928 (Street and Number or P.O. Box), Toledo, OH, US 43697-0928 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)

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

Internet Web Site Address www.paramounthealthcare.com

Statutory Statement Contact Rich Potter, Mr. (Name) (419)887-2006 (Area Code)(Telephone Number)(Extension)

rich.potter@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
Lori Ann Johnston Mrs.	President
Jeffrey Craig Kuhn Mr.	Secretary
Michael Paul Browning Mr.	Treasurer
James Frederick White, Jr. Mr.	Chairman

OTHERS

Jeffrey William Martin Mr., Chief Financial Officer
Jered Joseph Wilson Mr., Chief Operating Officer
Terry Lynn Bawel Ms., President Health Resources Services, Inc.
Alan Michael Sattler Mr., Vice President Business Development
Dee Ann Bialecki-Haase M.D., Chief Medical Officer
David Roger Brackett Mr., Chief Information Officer
Tod L Phillips Mr., Vice President Paramount Preferred Options

DIRECTORS OR TRUSTEES

Lori Ann Johnston Mrs.
Amy Lynn Hall Ms.
Richard Arthur Wasserman Mr.
Traci Nicole Watkins M.D.
Lynn Azar Isaac Mr.
Vincent Mature Davis Mr.
Lynn Eric Olman Mr.
Andrea Marie Gibbons Ms.
John Paul Imm M.D.
Douglas J Welch Mr.

State of Ohio
County of Lucas ss

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

(Signature)	(Signature)	(Signature)
Lori Ann Johnston	Jeffrey William Martin	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Chief Financial Officer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
______ day of ______, 2019

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

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	143,735,948		143,735,948	166,396,843
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	26,130,729		26,130,729	37,922,715
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 $...............0 encumbrances)				
5.	Cash ($......19,516,793), cash equivalents ($.......7,307,795) and short-term investments ($...............0)	26,824,588		26,824,588	23,816,536
6.	Contract loans (including $...............0 premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities	15,769		15,769	16,967
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	196,707,034		196,707,034	228,153,061
13.	Title plants less $...............0 charged off (for Title insurers only)				
14.	Investment income due and accrued	941,997		941,997	1,145,192
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	14,800,000		14,800,000	16,500,000
	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 ($...............0)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,119,697		1,119,697	669,811
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($...............0)				
22.	Net adjustments in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	272,497		272,497	5,730,892
24.	Health care ($......17,787,027) and other amounts receivable	17,787,027		17,787,027	16,894,376
25.	Aggregate write-ins for other-than-invested assets	27,305,482	21,450	27,284,032	20,536,787
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	258,933,734	21,450	258,912,284	289,630,119
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	258,933,734	21,450	258,912,284	289,630,119
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.	Prepaid and other	21,450	21,450		
2502.	ODM receivable	27,284,032		27,284,032	20,536,787
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	27,305,482	21,450	27,284,032	20,536,787

LIABILITIES, CAPITAL AND SURPLUS

		Current Period 1 Covered	Current Period 2 Uncovered	Current Period 3 Total	Prior Year 4 Total
1.	Claims unpaid (less $...............0 reinsurance ceded)	104,246,380		104,246,380	107,452,323
2.	Accrued medical incentive pool and bonus amounts	2,323,449		2,323,449	2,486,228
3.	Unpaid claims adjustment expenses	2,116,000		2,116,000	1,762,000
4.	Aggregate health policy reserves, including the liability of $...............0 for medical loss ratio rebate per the Public Health Service Act				
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance				
9.	General expenses due or accrued	30,165,287		30,165,287	22,954,552
10.1	Current federal and foreign income tax payable and interest thereon (including $...............0 on realized gains (losses))				
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others	1,799,386		1,799,386	3,199,305
13.	Remittances and items not allocated				
14.	Borrowed money (including $...............0 current) and interest thereon $...............0 (including $...............0 current)				
15.	Amounts due to parent, subsidiaries and affiliates	6,276,762		6,276,762	4,799,195
16.	Derivatives				
17.	Payable for securities	5,384,992		5,384,992	6,735,283
18.	Payable for securities lending				
19.	Funds held under reinsurance treaties with ($...............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				
23.	Aggregate write-ins for other liabilities (including $...............0 current)				
24.	Total liabilities (Lines 1 to 23)	152,312,256		152,312,256	149,388,886
25.	Aggregate write-ins for special surplus funds	XXX	XXX		
26.	Common capital stock	XXX	XXX		
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	58,621,685	58,621,685
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31.	Unassigned funds (surplus)	XXX	XXX	47,978,343	81,619,548
32.	Less treasury stock, at cost:				
	32.1 ....0 shares common (value included in Line 26 $...............0)	XXX	XXX		
	32.2 ....0 shares preferred (value included in Line 27 $...............0)	XXX	XXX		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	106,600,028	140,241,233
34.	Total Liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	258,912,284	289,630,119
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.		XXX	XXX		
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX		
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099.	TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date 1 Uncovered	Current Year To Date 2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
1.	Member Months	XXX	714,311	730,163	2,920,593
2.	Net premium income (including $0 non-health premium income)	XXX	341,314,453	307,212,234	1,332,258,262
3.	Change in unearned premium reserves and reserves for rate credits	XXX			
4.	Fee-for-service (net of $0 medical expenses)	XXX			
5.	Risk revenue	XXX			
6.	Aggregate write-ins for other health care related revenues	XXX			8,849,903
7.	Aggregate write-ins for other non-health revenues	XXX			
8.	Total revenues (Lines 2 to 7)	XXX	341,314,453	307,212,234	1,341,108,165
Hospital and Medical:					
9.	Hospital/medical benefits		244,692,522	185,351,514	832,392,530
10.	Other professional services		895,601	740,751	5,378,838
11.	Outside referrals				
12.	Emergency room and out-of-area		15,791,776	11,433,123	69,818,444
13.	Prescription drugs		72,338,505	68,077,736	287,519,673
14.	Aggregate write-ins for other hospital and medical				
15.	Incentive pool, withhold adjustments and bonus amounts		294,000	(206,000)	2,059,404
16.	Subtotal (Lines 9 to 15)		334,012,404	265,397,124	1,197,168,889
Less:					
17.	Net reinsurance recoveries		1,472,593	1,695,412	5,335,878
18.	Total hospital and medical (Lines 16 minus 17)		332,539,811	263,701,712	1,191,833,011
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $4,195,020 cost containment expenses		4,926,137	2,048,256	18,438,856
21.	General administrative expenses		42,405,320	42,765,793	158,725,903
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)		379,871,268	308,515,761	1,368,997,770
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(38,556,815)	(1,303,527)	(27,889,605)
25.	Net investment income earned		1,220,779	1,023,823	5,983,818
26.	Net realized capital gains (losses) less capital gains tax of $0		1,242,699	(186,713)	(1,549,987)
27.	Net investment gains or (losses) (Lines 25 plus 26)		2,463,478	837,110	4,433,831
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				
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	(36,093,337)	(466,417)	(23,455,774)
31.	Federal and foreign income taxes incurred	XXX			
32.	Net income (loss) (Lines 30 minus 31)	XXX	(36,093,337)	(466,417)	(23,455,774)
DETAILS OF WRITE-INS					
0601.	Performance revenue	XXX			8,849,903
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX			8,849,903
0701.		XXX			
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799.	TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX			
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.					
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)				

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CAPITAL & SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	140,241,233	169,387,953	169,387,953
34.	Net income or (loss) from Line 32	(36,093,337)	(466,417)	(23,455,774)
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	2,441,882	(848,850)	(5,675,806)
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			
39.	Change in nonadmitted assets	10,250	9,310	(15,140)
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			
47.	Aggregate write-ins for gains or (losses) in surplus			
48.	Net change in capital and surplus (Lines 34 to 47)	(33,641,205)	(1,305,957)	(29,146,720)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	106,600,028	168,081,996	140,241,233
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	343,014,453	305,689,914	1,324,158,262
2.		Net investment income	1,566,366	1,351,349	6,549,344
3.		Miscellaneous income			8,849,903
4.		TOTAL (Lines 1 to 3)	344,580,819	307,041,263	1,339,557,509
5.		Benefit and loss related payments	337,251,070	259,510,170	1,190,243,572
6.		Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.		Commissions, expenses paid and aggregate write-ins for deductions	39,766,722	42,528,687	177,815,730
8.		Dividends paid to policyholders			
9.		Federal and foreign income taxes paid (recovered) net of $..............0 tax on capital gains (losses)			
10.		TOTAL (Lines 5 through 9)	377,017,792	302,038,857	1,368,059,302
11.		Net cash from operations (Line 4 minus Line 10)	(32,436,973)	5,002,406	(28,501,793)
		Cash from Investments			
12.		Proceeds from investments sold, matured or repaid:			
	12.1	Bonds	46,361,524	23,732,226	99,136,388
	12.2	Stocks	19,521,598	497,132	2,909,403
	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			1,653,061
	12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	65,883,122	24,229,358	103,698,852
13.		Cost of investments acquired (long-term only):			
	13.1	Bonds	24,339,177	25,265,248	102,402,901
	13.2	Stocks	3,533,620	673,369	4,997,155
	13.3	Mortgage loans			
	13.4	Real estate			
	13.5	Other invested assets			
	13.6	Miscellaneous applications	1,364,348	4,363,264	479,398
	13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	29,237,145	30,301,881	107,879,454
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)	36,645,977	(6,072,523)	(4,180,602)
		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			
	16.3	Borrowed funds			
	16.4	Net deposits on deposit-type contracts and other insurance liabilities			
	16.5	Dividends to stockholders			
	16.6	Other cash provided (applied)	(1,200,952)	5,032,711	(20,125,413)
17.		Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(1,200,952)	5,032,711	(20,125,413)
		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)	3,008,052	3,962,594	(52,807,808)
19.		Cash, cash equivalents and short-term investments:			
	19.1	Beginning of year	23,816,536	76,624,343	76,624,343
	19.2	End of period (Line 18 plus Line 19.1)	26,824,588	80,586,937	23,816,536

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

20.0001				
20.0002				

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3				Federal			
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	237,600								237,600	
2. First Quarter	240,668								240,668	
3. Second Quarter										
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	714,311								714,311	
Total Member Ambulatory Encounters for Period:										
7. Physician	87,389								87,389	
8. Non-Physician	12,837								12,837	
9. Total	100,226								100,226	
10. Hospital Patient Days Incurred	51,798								51,798	
11. Number of Inpatient Admissions	7,816								7,816	
12. Health Premiums Written (a)	342,183,015								342,183,015	
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	342,183,015								342,183,015	
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	338,371,840								338,371,840	
18. Amount Incurred for Provision of Health Care Services	334,012,404								334,012,404	

(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	17,466,785	3,119,416	1,748,984	946,033	3,367,592	26,648,810
0499999 Subtotals	17,466,785	3,119,416	1,748,984	946,033	3,367,592	26,648,810
0599999 Unreported claims and other claim reserves						77,597,570
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						104,246,380
0899999 Accrued Medical Incentive Pool And Bonus Amounts						2,323,449

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 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
1. Comprehensive (hospital & medical)						
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare						
7. Title XIX - Medicaid	87,063,589	249,541,658	23,871,641	80,374,739	110,935,230	107,452,322
8. Other health						
9. Health subtotal (Lines 1 to 8)	87,063,589	249,541,658	23,871,641	80,374,739	110,935,230	107,452,322
10. Healthcare receivables (a)		5,762,388				4,608,894
11. Other non-health						
12. Medical incentive pools and bonus amounts	456,780		2,029,448	294,000	2,486,228	2,486,228
13. Totals (Lines 9 - 10 + 11 + 12)	87,520,369	243,779,270	25,901,089	80,668,739	113,421,458	105,329,656

(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 Advantage (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 2019	Dec. 31 2018
NET INCOME	Ohio		
Paramount Advantage state basis		(36,093,337)	(23,455,774)
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		(36,093,337)	(23,455,774)
SURPLUS			
Paramount Advantage state basis		106,600,028	140,241,233
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		106,600,028	14,0241,233

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.

Notes to Financial Statement

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. 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 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 the 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

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

Notes to Financial Statement

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

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 changes.

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 APPLICALBE

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

-NOT APPLICABLE

Notes to Financial Statement

18. Gain or loss to the Reporting Entity from Uninsured A&H Plans and the uninsured Portion of partially Insured Plans

-NOT APPLICABLE

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	$ 21,603,117			$ 21,603,117
Mutual Funds	4,527,612			4,527,612
Total Common Stock	26,130,729	-	-	26,130,729
Total Assets at Fair Value	$ 26,130,729	-	-	$ 26,130,729

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value	Not Practicable Carrying Value
Bonds	$ 144,184,549	$ 143,735,948		$ 144,184,549			
Common Stock	26,130,729	26,130,729	26,130,729				
Cash Equivalents	7,307,795	7,307,795	7,307,795				
Cash	19,516,793	19,516,793	19,516,793				

21. Other Items

No significant change.

22. Subsequent Events

No significant change.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts

-NOT APPLICABLE

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2018 were $109,214,323. As of March 31, 2019, $87,993,839 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $23,871,641 a result of re-estimation of unpaid claims and claim adjustment expenses principally on Medicaid lines of insurance. Therefore, there has been a ($2,651,157) unfavorable prior-year development since December 31, 2018 to March 31, 2019. The increase 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

Notes to Financial Statement

-NOT APPLICABLE

28. Health Care Receivables

No significant change.

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	1/21/2019
3. Was anticipated investment income utilized in the calculation?	yes

31. Anticipated Salvage and Subrogation

-NOT APPLICABLE

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]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
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 Departmenet 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
		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: $ 0

INVESTMENT

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

GENERAL INTERROGATORIES (Continued)

INVESTMENT

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

		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[X]
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[ ] No[ ] N/A[X]
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[X] 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[X]
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 (Int'l Core)	U
Harbor (Int's Growth)	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[X]
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[X]
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 (Int'l Core)	NA	SEC	

GENERAL INTERROGATORIES (Continued)

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
110296	Harbor (Intt'l 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[X] No[ ]
18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    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 5GI securities? Yes[ ] No[X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018 .
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes[ ] No[X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:

1.1 A&H loss percent	99.000%
1.2 A&H cost containment percent	1.000%
1.3 A&H expense percent excluding cost containment expenses	13.000%

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[ ] No[X]
3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes[ ] No[X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Accident and Health - Non-affiliates								
16535	36-4233459	01/01/2019	ZURICH AMER INS CO	NY	SSL/A/I	Authorized		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		Direct Business Only							
	1	2	3	4	5	6	7	8	9
State, Etc.	Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1. Alabama (AL)	N								
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)	N								
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			342,183,015				342,183,015	
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)	XXX								
59. Subtotal	XXX			342,183,015				342,183,015	
60. Reporting entity contributions for Employee Benefit Plans	XXX								
61. Total (Direct Business)	XXX			342,183,015				342,183,015	
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX								
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX								

(a) Active Status Counts:

L Licensed or Chartered - Licensed insurance carrier or domiciled RRG 1

R Registered - Non-domiciled RRGs

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

Q Qualified - Qualified or accredited reinsurer

N None of the above Not allowed to write business in the state 56

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

ORGANIZATION CHART

Paramount Advantage 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:

l A circle means that ProMedica is the sole member/parent of the entity.
u Each entity marked with a diamond is a subsidiary of the entity listed directly above and denoted with a circle.
n Each entity marked with a square is a subsidiary of the entity listed directly above and marked with a diamond.
Ø 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:

l ProMedica Foundation, an Ohio nonprofit corporation, of which 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, Monroe Regional Hospital Foundation, Community Health Center Foundation and Metro Foundation (which includes Bay Park Community Hospital Foundation, Toledo Hospital Foundation, Toledo Children's Hospital Foundation and Flower Hospital Foundation) are divisions.

u Mission Pointe Golf Course, LLC, a Michigan limited liability company, with ProMedica Foundation d/b/a Herrick Hospital Foundation as its sole member.

l ProMedica Health Network, Inc., an Ohio for profit corporation, with ProMedica Health System, Inc. as the sole shareholder.

l ProMedica Innovations, LLC, an Ohio limited liability company with ProMedica Health System as its sole member.

u Nexttech Ohio, LLC, an Ohio limited liability company with ProMedica Innovations, LLC as its sole member.

l Fostoria Hospital Association, an Ohio nonprofit corporation.

l 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.

u ProMedica Continuing Care Services Corporation f/k/a Crestview of Ohio, Inc., an Ohio nonprofit corporation.

u Visiting Nurse Hospice and Health Care, an Ohio nonprofit corporation.

u ProMedica Retail Group, Inc., f/k/a The Flower Market, Inc., an Ohio for-profit corporation.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

- u ProMedica Courier Services, Inc., an Ohio nonprofit corporation.
- u Erie West Hospice and Palliative Care, Ltd., an Ohio limited liability company.
- u 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.

l ProMedica Physician Group, Inc., an Ohio non-profit corporation.

- u The Pharmacy Counter, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- u ProMedica Central Corporation of Michigan, a Michigan nonprofit corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.
- u ProMedica Central Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- u ProMedica North Physicians Corporation, a Michigan nonprofit stock corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.
- u Midwest Cardiovascular Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- u ProMedica Northwest Ohio Cardiology Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- u ProMedica Monroe Cardiology, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., as its sole member.
- u ProMedica Physician Management Services, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- 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.

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

- Memorial Professional Services, Ltd., and Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- Memorial Anesthesia, Ltd., an Ohio limited liability company with ProMedica Physicians Group, Inc., as its sole member.
- ProMedica Primary Care Providers, an Ohio limited liability company with ProMedica Physicians Group, Inc. as its sole member.

- ProMedica Indemnity Corporation, a Vermont corporation.
- ProMedica Insurance Corporation f/k/a ProMedica Health Ventures Corporation f/k/a Vanguard Health Ventures, Inc., an Ohio nonprofit corporation.
  - Paramount Preferred Options, Inc., an Ohio for-profit corporation, which is wholly-owned by ProMedica Insurance Corporation.
    - Health Management Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options.
    - Paramount Preferred Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options
  - NAIC 95189-Paramount Care, Inc., an Ohio nonprofit health-insuring corporation with ProMedica Insurance Corporation as its sole member.
  - Paramount Benefits Agency, Inc., an Ohio for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
  - NAIC 95566-Paramount Care of Michigan, Inc., a Michigan nonprofit corporation with ProMedica Insurance Corporation as its sole shareholder.
  - 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., an Indiana for-profit corporation with ProMedica Insurance Corporation as its the sole member.
- 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.

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

- 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.
- The Toledo Hospital, an Ohio nonprofit corporation, of which ProMedica Flower Hospital, ProMedica 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.
    - Credit Adjustments, Inc, an Ohio corporation in which PHS Investments, LLC owns 30%
  - 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.
  - ProMedica Hickman Cancer Center Pharmacy, LLC, an Ohio limited liability company with The Toledo Hospital as its sole member.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

- ProMedica Pathology Laboratories, LLC, a Delaware limited liability company where The Toledo Hospital holds 51% ownership interest.

- 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.
- 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
- 1611 Monroe Investors, LLC, an Ohio limited liability company

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

- Marina District Development, LLC, an Ohio limited liability company
- HCR ManorCare, Inc. an Ohio nonprofit corporation-See below

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 and Bay Park Community Hospital share 40% ownership interest with various physicians holding the remaining 60% interest.
- ProMedica Cardiovascular Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital and Bay Park Community Hospital share 38.4% ownership interest with various physicians holding the remaining 61.6% interest.
- 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.
- ProMedica Surgical Services Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital and Bay Park Community Hospital share 50% ownership interest with various physicians holding the remaining 50% interest.
- 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.
- Kapios, LLC, an Ohio limited liability company in which ProMedica Health System, Inc. holds 100% ownership interest.
- 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.
- 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 8.8% ownership interest and ManorCare Health Services of Toledo OH, LLC holding the remaining 91.2% interest
- Fort Industry Manager, LLC an Ohio limited liability company in which ProMedica Health System, Inc. holds 27% ownership interest.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

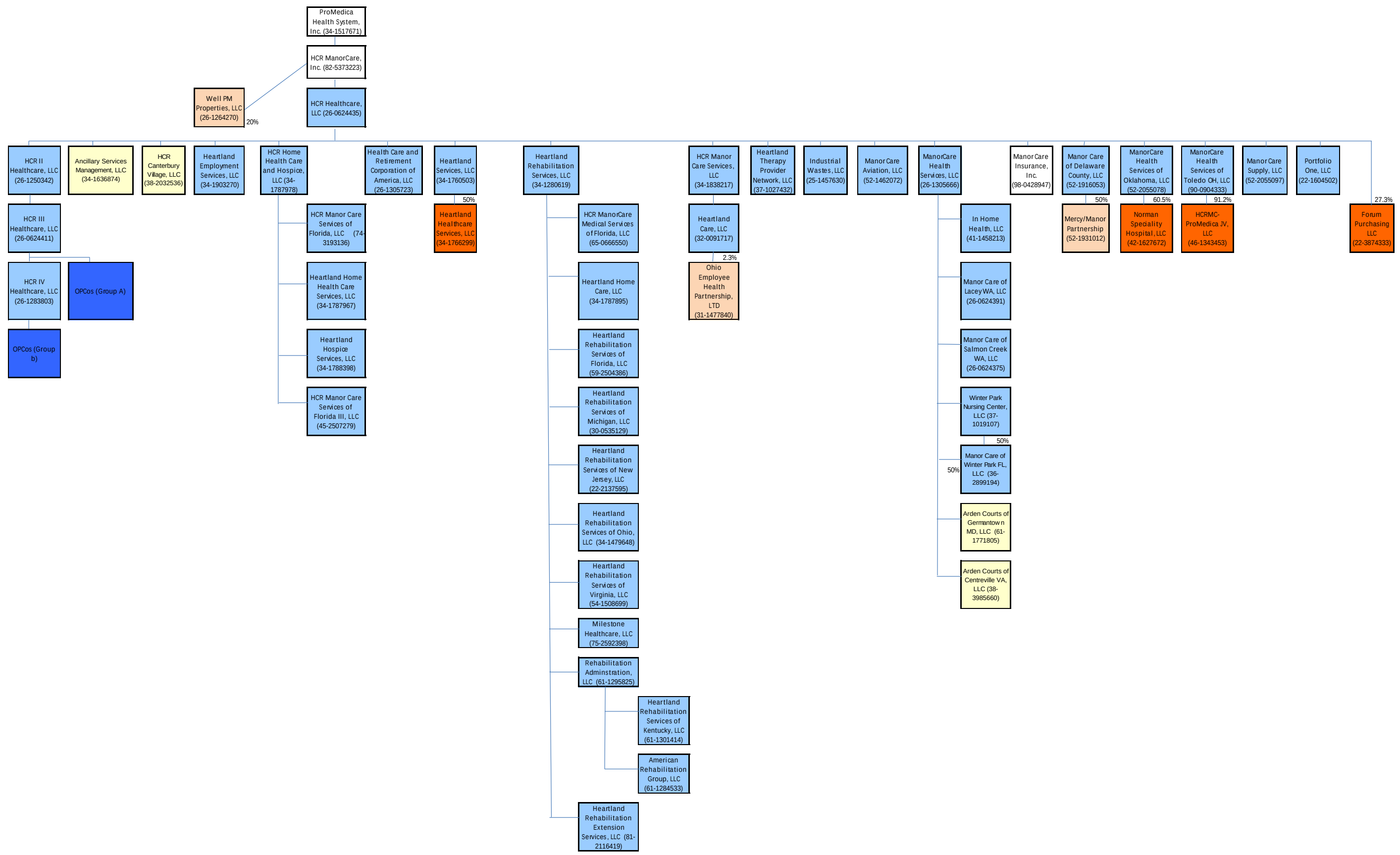
MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
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PART 1 - ORGANIZATIONAL CHART

Entity Name	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Arden Courts of Avon CT, LLC	DE	07/24/07	26-0625113	CT	09/10/07	HCR III Healthcare, LLC
Arden Courts of Farmington CT, LLC	DE	07/24/07	26-0625092	CT	09/10/07	HCR III Healthcare, LLC
Manor Care-Pike Creek of Wilmington DE, LLC	DE	07/24/07	26-0623346	N/A-------------------		HCR III Healthcare, LLC
Arden Courts of Wilmington DE, LLC	DE	07/24/07	26-0625127	N/A-------------------		HCR III Healthcare, LLC
Manor Care of Wilmington DE, LLC	DE	07/24/07	26-0623367	N/A-------------------		HCR III Healthcare, LLC
Heartland of Boca Raton FL, LLC	DE	07/24/07	26-0623949	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Boca Raton FL, LLC	DE	07/24/07	26-0624217	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Boynton Beach FL, LLC	DE	07/24/07	26-0623523	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Boynton Beach FL, LLC	DE	07/24/07	26-0624241	FL	08/27/07	HCR III Healthcare, LLC
Manor Care-Carrollwood of Tampa FL, LLC	DE	07/24/07	26-0624118	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Delray Beach FL, LLC	DE	07/24/07	26-0625237	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Delray Beach FL, LLC	DE	07/24/07	26-0624068	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Dunedin FL, LLC	DE	07/24/07	26-0624190	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Ft. Myers FL, LLC	DE	07/24/07	26-0625314	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Fort Myers FL, LLC	DE	07/24/07	26-0623726	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Ft. Myers FL, LLC	DE	07/24/07	26-0624272	FL	08/27/07	HCR III Healthcare, LLC
Heartland-South Jacksonville of Jacksonville FL, LLC	DE	07/24/07	26-0623559	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Jacksonville FL, LLC	DE	07/24/07	26-0623590	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Kendall FL, LLC	DE	07/24/07	26-0623392	FL	08/27/07	HCR III Healthcare, LLC
Kensington Manor-Sarasota FL, LLC	DE	07/24/07	26-0623931	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Largo FL, LLC	DE	07/24/07	26-0625141	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Lauderhill FL, LLC	DE	07/24/07	26-0623998	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts-Lely Palms of Naples FL, LLC	DE	07/24/07	26-0625279	FL	08/27/07	HCR III Healthcare, LLC
Manor Care-Lely Palms of Naples FL (SH), LLC	DE	07/24/07	26-0625295	FL	08/27/07	HCR III Healthcare, LLC
Heartland-Miami Lakes of Hialeah FL, LLC	DE	07/24/07	26-0623652	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Naples FL, LLC	DE	07/24/07	26-0624049	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Orange Park FL, LLC	DE	07/24/07	26-0623613	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Palm Harbor FL, LLC	DE	07/24/07	26-0625222	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Palm Harbor FL, LLC	DE	07/24/07	26-0624018	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Plantation FL, LLC	DE	07/24/07	26-0624255	FL	08/27/07	HCR III Healthcare, LLC
Heartland-Prosperity Oaks of Palm Beach Gardens FL, LLC	DE	07/24/07	26-0623909	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Sarasota FL, LLC	DE	07/24/07	26-0625246	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Sarasota FL, LLC	DE	07/24/07	26-0623968	FL	08/27/07	HCR III Healthcare, LLC
Manor Care Nursing Center of Sarasota FL, LLC	DE	07/24/07	26-0624159	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Seminole FL, LLC	DE	07/24/07	26-0625266	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Tamarac FL, LLC	DE	07/24/07	26-0623500	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Tampa FL, LLC	DE	07/24/07	26-0625330	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Venice FL, LLC	DE	07/24/07	26-0624092	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of W. Palm Beach FL, LLC	DE	07/24/07	26-0625258	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of W. Palm Beach FL, LLC	DE	07/24/07	26-0624142	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Winter Springs FL, LLC	DE	07/24/07	26-0625340	FL	08/27/07	HCR III Healthcare, LLC

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Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Heartland of Zephyrhills FL, LLC	DE	07/24/07	26-0623476	FL	08/27/07	HCR III Healthcare, LLC
Manor Care Rehabilitation Center of Decatur GA, LLC	DE	07/24/07	26-0624293	GA	09/10/07	HCR III Healthcare, LLC
Manor Care of Marietta GA, LLC	DE	07/24/07	26-0624336	GA	09/10/07	HCR III Healthcare, LLC
Manor Care of Cedar Rapids IA, LLC	DE	07/24/07	26-0624378	IA	09/10/07	HCR III Healthcare, LLC
Manor Care of Davenport IA, LLC	DE	07/24/07	26-0624394	IA	09/10/07	HCR III Healthcare, LLC
Manor Care of Dubuque IA, LLC	DE	07/24/07	26-0624416	IA	09/10/07	HCR III Healthcare, LLC
Manor Care of Waterloo IA, LLC	DE	07/24/07	26-0624363	IA	09/10/07	HCR III Healthcare, LLC
Manor Care of West Des Moines IA, LLC	DE	07/24/07	26-0624438	IA	09/10/07	HCR III Healthcare, LLC
Heartland of Adelphi MD, LLC	DE	07/24/07	26-0620015	MD	09/07/07	HCR III Healthcare, LLC
Manor Care of Bethesda MD, LLC	DE	07/24/07	26-0620122	MD	09/07/07	HCR III Healthcare, LLC
Manor Care of Chevy Chase MD, LLC	DE	07/24/07	26-0620158	MD	09/07/07	HCR III Healthcare, LLC
Heartland of Hyattsville MD, LLC	DE	07/24/07	26-0619980	MD	09/07/07	HCR III Healthcare, LLC
Arden Courts of Kensington MD, LLC	DE	07/24/07	26-0622568	MD	09/07/07	HCR III Healthcare, LLC
Manor Care-Largo MD, LLC	DE	07/24/07	26-0620266	MD	09/07/07	HCR III Healthcare, LLC
Arden Courts of Pikesville MD, LLC	DE	07/24/07	26-0622121	MD	09/07/07	HCR III Healthcare, LLC
Springhouse of Pikesville MD, LLC	DE	07/24/07	26-0620079	MD	09/07/07	HCR III Healthcare, LLC
Arden Courts of Potomac MD, LLC	DE	07/24/07	26-0622198	MD	09/07/07	HCR III Healthcare, LLC
Manor Care of Potomac MD, LLC	DE	07/24/07	26-0620187	MD	09/07/07	HCR III Healthcare, LLC
Manor Care-Rossville MD, LLC	DE	07/24/07	26-0620310	MD	09/07/07	HCR III Healthcare, LLC
Manor Care-Roland Park MD, LLC	DE	07/24/07	26-0620341	MD	09/07/07	HCR III Healthcare, LLC
Manor Care-Ruxton MD, LLC	DE	07/24/07	26-0620431	MD	09/07/07	HCR III Healthcare, LLC
Arden Courts of Silver Spring MD, LLC	DE	07/24/07	26-0622164	MD	09/07/07	HCR III Healthcare, LLC
Manor Care of Silver Spring MD, LLC	DE	07/24/07	26-0620058	MD	09/07/07	HCR III Healthcare, LLC
Arden Courts of Towson MD, LLC	DE	07/24/07	26-0622661	MD	09/07/07	HCR III Healthcare, LLC
Manor Care of Towson, LLC	DE	07/24/07	26-0620456	MD	09/07/07	HCR III Healthcare, LLC
Manor Care of Wheaton MD, LLC	DE	07/24/07	26-0620376	MD	09/07/07	HCR III Healthcare, LLC
Arden Courts of Cherry Hill NJ, LLC	DE	07/24/07	26-0623009	NJ	09/10/07	HCR III Healthcare, LLC
Manor Care of Mountainside NJ, LLC	DE	07/24/07	26-0612791	NJ	09/10/07	HCR III Healthcare, LLC
Manor Care of Voorhees NJ, LLC	DE	07/24/07	26-0612955	NJ	09/10/07	HCR III Healthcare, LLC
Arden Courts of Wayne NJ, LLC	DE	07/24/07	26-0622912	NJ	09/10/07	HCR III Healthcare, LLC
Manor Care-West Deptford of Paulsboro NJ, LLC	DE	07/24/07	26-0612993	NJ	09/10/07	HCR III Healthcare, LLC
Arden Courts of W. Orange NJ, LLC	DE	07/24/07	26-0622938	NJ	09/10/07	HCR III Healthcare, LLC
Arden Courts of Whippany NJ, LLC	DE	07/24/07	26-0623155	NJ	09/10/07	HCR III Healthcare, LLC
Arden Courts of Allentown PA, LLC	DE	07/24/07	26-0623965	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Allentown PA, LLC	DE	07/24/07	26-0610673	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Bethel Park PA, LLC	DE	07/24/07	26-0622002	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Bethlehem PA (2021), LLC	DE	07/24/07	26-0614878	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Bethlehem PA (2029), LLC	DE	07/24/07	26-0621845	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Camp Hill PA, LLC	DE	07/24/07	26-0623070	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Carlisle PA, LLC	DE	07/24/07	26-0610623	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Chambersburg PA, LLC	DE	07/24/07	26-0614915	PA	08/31/07	HCR III Healthcare, LLC

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Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Manor Care of Dallastown PA, LLC	DE	07/24/07	26-0614534	PA	08/31/07	HCR III Healthcare, LLC
Donahoe Manor-Bedford PA, LLC	DE	07/24/07	26-0623108	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Easton PA, LLC	DE	07/24/07	26-0621877	PA	08/31/07	HCR III Healthcare, LLC
Manor Care-Greentree of Pittsburgh PA, LLC	DE	07/24/07	26-0622713	PA	08/31/07	HCR III Healthcare, LLC
Hampton House-Wilkes Barre, PA, LLC	DE	07/24/07	26-0610244	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Huntingdon Valley PA, LLC	DE	07/24/07	26-0610582	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts of Jefferson Hills PA, LLC	DE	07/24/07	26-0624075	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Jersey Shore PA, LLC	DE	07/24/07	26-0614957	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts of King of Prussia PA, LLC	DE	07/24/07	26-0624032	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of King of Prussia PA, LLC	DE	07/24/07	26-0610645	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Kingston PA, LLC	DE	07/24/07	26-0615323	PA	08/31/07	HCR III Healthcare, LLC
Manor Care-Kingston Court of York PA, LLC	DE	07/24/07	26-0610561	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Lancaster PA, LLC	DE	07/24/07	26-0621637	PA	08/31/07	HCR III Healthcare, LLC
Manor Care-Lansdale of Montgomeryville PA, LLC	DE	07/24/07	26-0614451	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Laureldale PA, LLC	DE	07/24/07	26-0615380	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Lebanon PA, LLC	DE	07/24/07	26-0615358	PA	08/31/07	HCR III Healthcare, LLC
Manor Care-Linden Village of Lebanon PA, LLC	DE	07/24/07	26-0621960	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of McMurray PA, LLC	DE	07/24/07	26-0614341	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts of Monroeville PA, LLC	DE	07/24/07	26-0623898	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Monroeville PA, LLC	DE	07/24/07	26-0614497	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts-North Hills of Pittsburgh PA, LLC	DE	07/24/07	26-0623920	PA	08/31/07	HCR III Healthcare, LLC
Manor Care-North Hills of Pittsburgh PA, LLC	DE	07/24/07	26-0610604	PA	08/31/07	HCR III Healthcare, LLC
Old Orchard Health Care Center-Easton PA, LLC	DE	07/24/07	26-0623007	PA	08/31/07	HCR III Healthcare, LLC
Heartland of Pittsburgh PA, LLC	DE	07/24/07	26-0610260	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Pottstown PA, LLC	DE	07/24/07	26-0615421	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Pottsville PA, LLC	DE	07/24/07	26-0615453	PA	08/31/07	HCR III Healthcare, LLC
Shadyside Nursing and Rehabilitation Center-Pittsburgh PA, LLC	DE	07/24/07	26-0610325	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Sinking Spring PA, LLC	DE	07/24/07	26-0621908	PA	08/31/07	HCR III Healthcare, LLC
Sky Vue Terrace-Pittsburgh PA, LLC	DE	07/24/07	26-0610347	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Sunbury PA, LLC	DE	07/24/07	26-0615499	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts-Susquehanna of Harrisburg PA, LLC	DE	07/24/07	26-0624065	PA	08/31/07	HCR III Healthcare, LLC
Wallingford Nursing and Rehabilitation Center-Walllingford PA, LLC	DE	07/24/07	26-0610542	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of West Reading PA, LLC	DE	07/24/07	26-0615529	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts-Warminster of Hatboro PA, LLC	DE	07/24/07	26-0623869	PA	08/31/07	HCR III Healthcare, LLC
Whitehall Borough-Pittsburgh PA, LLC	DE	07/24/07	26-0622805	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Williamsport PA (North), LLC	DE	07/24/07	26-0621747	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Williamsport PA (South), LLC	DE	07/24/07	26-0621778	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts of Yardley PA, LLC	DE	07/24/07	26-0623944	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Yardley PA, LLC	DE	07/24/07	26-0614171	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Yeadon PA, LLC	DE	07/24/07	26-0621815	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of York PA (North), LLC	DE	07/24/07	26-0622887	PA	08/31/07	HCR III Healthcare, LLC

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Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Manor Care of York PA (South), LLC	DE	07/24/07	26-0622947	PA	08/31/07	HCR III Healthcare, LLC
Heartland-Charleston of Hanahan SC, LLC	DE	07/24/07	26-0623167	SC	09/10/07	HCR III Healthcare, LLC
Columbia Rehabilitation and Nursing Center-Columbia SC, LLC	DE	07/24/07	26-0623408	SC	09/10/07	HCR III Healthcare, LLC
Oakmont East-Greenville SC, LLC	DE	07/24/07	26-0623316	SC	09/10/07	HCR III Healthcare, LLC
Oakmont West-Greenville SC, LLC	DE	07/24/07	26-0623335	SC	09/10/07	HCR III Healthcare, LLC
Oakmont of Union SC, LLC	DE	07/24/07	26-0623208	SC	09/10/07	HCR III Healthcare, LLC
West Ashley Rehabilitation and Nursing Center-Charleston SC, LLC	DE	07/24/07	26-0623364	SC	09/10/07	HCR III Healthcare, LLC
Manor Care of Fond Du Lac WI, LLC	DE	07/24/07	26-0624802	WI	09/10/07	HCR III Healthcare, LLC
Manor Care of Green Bay WI (East), LLC	DE	07/24/07	26-0624767	WI	09/10/07	HCR III Healthcare, LLC
Manor Care of Green Bay WI (West), LLC	DE	07/24/07	26-0624786	WI	09/10/07	HCR III Healthcare, LLC
Heartland-Pewaukee of Waukesha WI, LLC	DE	07/24/07	26-0624873	WI	09/10/07	HCR III Healthcare, LLC
Heartland of Platteville WI, LLC	DE	07/24/07	26-0624818	WI	09/10/07	HCR III Healthcare, LLC
Heartland-Washington Manor of Kenosha WI, LLC	DE	07/24/07	26-0624859	WI	09/10/07	HCR III Healthcare, LLC
Manor Care of Citrus Heights CA, LLC	DE	07/24/07	26-0622564	CA	09/10/07	HCR IV Healthcare. LLC
Manor Care of Fountain Valley CA, LLC	DE	07/24/07	26-0622988	CA	09/10/07	HCR IV Healthcare, LLC
Manor Care of Hemet CA, LLC	DE	07/24/07	26-0623107	CA	09/10/07	HCR IV Healthcare. LLC
Manor Care of Palm Desert CA, LLC	DE	07/24/07	26-0623221	CA	09/10/07	HCR IV Healthcare. LLC
Manor Care of Sunnyvale CA, LLC	DE	07/24/07	26-0623034	CA	09/10/07	HCR IV Healthcare, LLC
Manor Care-Tice Valley CA, LLC	DE	07/24/07	26-0622591	CA	09/10/07	HCR IV Healthcare, LLC
Manor Care of Walnut Creek CA, LLC	DE	07/24/07	26-0623196	CA	09/10/07	HCR IV Healthcare, LLC
Manor Care of Denver CO, LLC	DE	07/24/07	26-0623262	CO	09/17/07	HCR IV Healthcare, LLC
Manor Care of Boulder CO, LLC	DE	07/24/07	26-0623287	CO	09/17/07	HCR IV Healthcare, LLC
Heartland of Canton IL, LLC	DE	07/24/07	26-0604153	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Champaign IL, LLC	DE	07/24/07	26-0615806	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Decatur IL, LLC	DE	07/24/07	26-0615541	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Elk Grove Village IL, LLC	DE	07/24/07	26-0618782	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Galesburg IL, LLC	DE	07/24/07	26-0624455	IL	09/11/07	HCR IV Healthcare, LLC
Arden Courts of Geneva IL, LLC	DE	07/24/07	26-0625428	IL	09/11/07	HCR IV Healthcare, LLC
Arden Courts of Glen Ellyn IL, LLC	DE	07/24/07	26-0625418	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Henry IL, LLC	DE	07/24/07	26-0614845	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Hinsdale IL, LLC	DE	07/24/07	26-0615984	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Homewood IL, LLC	DE	07/24/07	26-0614920	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Libertyville IL, LLC	DE	07/24/07	26-0615859	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Macomb IL, LLC	DE	07/24/07	26-0624476	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Moline IL, LLC	DE	07/24/07	26-0624491	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Naperville IL, LLC	DE	07/24/07	26-0615638	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Normal IL, LLC	DE	07/24/07	26-0615386	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Northbrook IL, LLC	DE	07/24/07	26-0618960	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Oak Lawn (East) IL, LLC	DE	07/24/07	26-0615929	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Oak Lawn (West) IL, LLC	DE	07/24/07	26-0616038	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Palos Heights IL, LLC	DE	07/24/07	26-0615889	IL	09/11/07	HCR IV Healthcare, LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Manor Care of Palos Heights (West) IL, LLC	DE	07/24/07	26-0618879	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Paxton IL, LLC	DE	07/24/07	26-0614884	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Peoria IL, LLC	DE	07/24/07	26-0615478	IL	09/11/07	HCR IV Healthcare, LLC
Heartland-Riverview of East Peoria IL (SNF), LLC	DE	07/24/07	26-0619009	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Rolling Meadows IL, LLC	DE	07/24/07	26-0619150	IL	09/11/07	HCR IV Healthcare, LLC
Arden Courts of South Holland IL, LLC	DE	07/24/07	26-0622045	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of South Holland IL, LLC	DE	07/24/07	26-0615010	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Westmont IL, LLC	DE	07/24/07	26-0619027	IL	09/11/07	HCR IV Healthcare, LLC
Arden Courts of Palos Heights IL, LLC	DE	07/24/07	26-0625390	IL	09/11/07	HCR IV Healthcare, LLC
Arden Courts of Elk Grove Village IL, LLC	DE	07/24/07	26-0625405	IL	09/11/07	HCR IV Healthcare, LLC
Arden Courts of Northbrook IL, LLC	DE	07/24/07	26-0625378	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Indy (South) IN, LLC	DE	07/24/07	26-0619623	IN	09/13/07	HCR IV Healthcare, LLC
Manor Care-Summer Trace of Carmel IN, LLC	DE	07/24/07	26-0619716	IN	09/13/07	HCR IV Healthcare, LLC
Manor Care of Topeka KS, LLC	DE	07/24/07	26-0619810	KS	09/10/07	HCR IV Healthcare, LLC
Manor Care of Wichita KS, LLC	DE	07/24/07	26-0619870	KS	09/10/07	HCR IV Healthcare, LLC
Heartland of Allen Park MI, LLC	DE	07/24/07	26-0611286	MI	08/16/07	HCR IV Healthcare, LLC
Heartland of Ann Arbor MI, LLC	DE	07/24/07	26-0612384	MI		HCR IV Healthcare, LLC
Heartland of Battle Creek MI, LLC	DE	07/24/07	26-0612206	MI	08/16/07	HCR IV Healthcare, LLC
Arden Courts of Bingham Farms MI, LLC	DE	07/24/07	26-0622828	MI	08/16/07	HCR IV Healthcare, LLC
Heartland-Briarwood MI, LLC	DE	07/24/07	26-0611711	MI	08/16/07	HCR IV Healthcare, LLC
Heartland of Canton MI, LLC	DE	07/24/07	26-0620527	MI	08/16/07	HCR IV Healthcare, LLC
Heartland of Dearborn Heights MI, LLC	DE	07/24/07	26-0611231	MI	08/16/07	HCR IV Healthcare, LLC
Fostrian Courts Assisted Living-Flushing MI, LLC	DE	07/24/07	26-0622894	MI	08/16/07	HCR IV Healthcare, LLC
Heartland-Fostrian of Flushing MI, LLC	DE	07/24/07	26-0611818	MI	08/16/07	HCR IV Healthcare, LLC
Heartland-Georgian East of Grosse Pointe MI, LLC	DE	07/24/07	26-0611334	MI	08/16/07	HCR IV Healthcare, LLC
Heartland-Hampton of Bay City MI, LLC	DE	07/24/07	26-0611865	MI	08/16/07	HCR IV Healthcare, LLC
Manor Care of Kingsford MI, LLC	DE	07/24/07	26-0611592	MI	08/16/07	HCR IV Healthcare, LLC
Arden Courts of Livonia MI, LLC	DE	07/24/07	26-0622866	MI	08/16/07	HCR IV Healthcare, LLC
Heartland-Oakland MI, LLC	DE	07/24/07	26-0620480	MI	08/16/07	HCR IV Healthcare, LLC
Arden Courts of Sterling Heights MI, LLC	DE	07/24/07	26-0622772	MI	08/16/07	HCR IV Healthcare, LLC
Heartland of Three Rivers MI, LLC	DE	07/24/07	26-0612325	MI	08/16/07	HCR IV Healthcare, LLC
Heartland-University of Livonia MI, LLC	DE	07/24/07	26-0611184	MI	08/16/07	HCR IV Healthcare, LLC
Manor Care of Fargo ND, LLC	DE	07/24/07	26-0612718	ND	09/21/07	HCR IV Healthcare, LLC
Arden Courts of Akron OH, LLC	DE	07/24/07	26-0623857	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care of Akron OH, LLC	DE	07/24/07	26-0610034	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care of Barberton OH, LLC	DE	07/24/07	26-0609528	OH	08/28/07	HCR IV Healthcare, LLC
Heartland-Beavercreek of Dayton OH, LLC	DE	07/24/07	26-0609445	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Bucyrus OH, LLC	DE	07/24/07	26-0614610	OH	08/28/07	HCR IV Healthcare, LLC
Arden Courts-Anderson of Cincinnati OH, LLC	DE	07/24/07	26-0623677	OH	08/28/07	HCR IV Healthcare, LLC
Arden Courts-Bainbridge of Chagrin Falls OH, LLC	DE	07/24/07	26-0623202	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care-Belden Village of Canton OH, LLC	DE	07/24/07	26-0613074	OH	08/28/07	HCR IV Healthcare, LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Heartland of Bellefontaine OH, LLC	DE	07/24/07	26-0609497	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Centerville OH, LLC	DE	07/24/07	26-0609683	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Chillicothe OH, LLC	DE	07/24/07	26-0609311	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care-Euclid Beach of Cleveland OH, LLC	DE	07/24/07	26-0609550	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Greenville OH, LLC	DE	07/24/07	26-0614250	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Hillsboro OH, LLC	DE	07/24/07	26-0609351	OH	08/28/07	HCR IV Healthcare, LLC
Heartland-Holly Glen of Toledo OH, LLC	DE	07/24/07	26-0614404	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Jackson OH, LLC	DE	07/24/07	26-0614303	OH	08/28/07	HCR IV Healthcare, LLC
Arden Courts of Kenwood OH, LLC	DE	07/24/07	26-0623245	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Kettering OH, LLC	DE	07/24/07	26-0609231	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Madeira OH, LLC	DE	07/24/07	26-0609604	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Marion OH, LLC	DE	07/24/07	26-0613105	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Marietta OH, LLC	DE	07/24/07	26-0609259	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care of Mayfield Heights OH, LLC	DE	07/24/07	26-0609565	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Mentor OH, LLC	DE	07/24/07	26-0610122	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Miamisburg OH, LLC	DE	07/24/07		OH	09/07/07	HCR IV Healthcare, LLC
Manor Care of North Olmsted OH, LLC	DE	07/24/07	26-0610082	OH	08/28/07	HCR IV Healthcare, LLC
Heartland-Oak Pavilion of Cincinnati OH, LLC	DE	07/24/07	26-0614533	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Oregon OH, LLC	DE	07/24/07	26-0609590	OH	08/28/07	HCR IV Healthcare, LLC
Arden Courts of Parma OH, LLC	DE	07/24/07	26-0623801	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care of Parma OH, LLC	DE	07/24/07	26-0609661	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Piqua OH, LLC	DE	07/24/07	26-0609466	OH	09/07/07	HCR IV Healthcare, LLC
Heartland of Perrysburg OH, LLC	DE	07/24/07	26-0609189	OH	08/28/07	HCR IV Healthcare, LLC
Perrysburg Commons Senior Housing-Perrysburg OH, LLC	DE	07/24/07	26-0623264	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Portsmouth OH, LLC	DE	07/24/07	26-0609290	OH	08/28/07	HCR IV Healthcare, LLC
Heartland-Riverview of South Point OH, LLC	DE	07/24/07	26-0609484	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Springfield OH, LLC	DE	07/24/07	26-0609416	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Waterville OH, LLC	DE	07/24/07	26-0609511	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Wauseon OH, LLC	DE	07/24/07	26-0614568	OH	08/28/07	HCR IV Healthcare, LLC
Heartland Village of Westerville OH (NC), LLC	DE	07/24/07	26-0609323	OH	08/28/07	HCR IV Healthcare, LLC
Heartland Village of Westerville OH (RC), LLC	DE	07/24/07	26-0609337	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care of Westerville OH, LLC	DE	07/24/07	26-0609626	OH	08/28/07	HCR IV Healthcare, LLC
Arden Courts of Westlake OH, LLC	DE	07/24/07	26-0623289	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care of Willoughby OH, LLC	DE	07/24/07	26-0610097	OH	08/28/07	HCR IV Healthcare, LLC
Heartland-Woodridge of Fairfield OH, LLC	DE	07/24/07	26-0623327	OH	08/28/07	HCR IV Healthcare, LLC
Arden Courts of Austin TX, LLC	DE	07/24/07	26-0624145	TX	08/30/07	HCR IV Healthcare, LLC
Arden Courts of Richardson TX, LLC	DE	07/24/07	26-0624214	TX	08/30/07	HCR IV Healthcare, LLC
Arden Courts of San Antonio TX, LLC	DE	07/24/07	26-0624189	TX	08/30/07	HCR IV Healthcare, LLC
Manor Care of Alexandria VA, LLC	DE	07/24/07	26-0624590	VA	09/11/07	HCR IV Healthcare, LLC
Arden Courts of Annandale VA, LLC	DE	07/24/07	26-0624314	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care of Arlington VA, LLC	DE	07/24/07	26-0624619	VA	09/11/07	HCR IV Healthcare, LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Arden Courts-Fair Oaks of Fairfax VA, LLC	DE	07/24/07	26-0624353	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care-Fair Oaks of Fairfax VA, LLC	DE	07/24/07	26-0624605	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care-Imperial of Richmond VA, LLC	DE	07/24/07	26-0624643	VA	09/11/07	HCR IV Healthcare, LLC
Medical Care Center-Lynchburg VA, LLC	DE	07/24/07	26-0624567	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care-Stratford Hall of Richmond VA, LLC	DE	07/24/07	26-0624664	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care of Gig Harbor WA, LLC	DE	07/24/07	26-0624719	WA	09/06/07	HCR IV Healthcare, LLC
Manor Care of Lynwood WA, LLC	DE	07/24/07	26-0624675	WA	09/06/07	HCR IV Healthcare, LLC
Manor Care of Spokane WA, LLC	DE	07/24/07	26-0624687	WA	09/06/07	HCR IV Healthcare, LLC
Manor Care of Tacoma WA, LLC	DE	07/24/07	26-0624696	WA	09/06/07	HCR IV Healthcare, LLC

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		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	34-1517671				ProMedica Innovations, LLC	OH	NIA	ProMedica Health Network, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	82-1587026				Nexttech Ohio, LLC	OH	NIA	ProMedica Innovations, LLC	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	34-1831624				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	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	
		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	

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	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	83-1731861				ProMedica Primary Care Providers	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	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	12353	20-3376102				Paramount Advantage	OH	RE	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	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	
		00000	38-3146907				Herrick Memorial Development 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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		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	34-4428256				PHS Investments, LLC	OH	NIA	The Toledo Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-0941570				Credit Adjustments, Inc.	OH	NIA	PHS Investments, LLC	Ownership	30.0	ProMedica Health System, Inc.	N	
		00000	34-0941570				Credit Adjustments, Inc.	OH	OTH	Others	Ownership	70.0	Others	N	0000001
		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	34-4428256				ProMedica Hickman Cancer Center Pharmacy, LLC	OH	NIA	The Toledo Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	83-1022842				ProMedica Pathology Laboratories, LLC	DE	NIA	The Toledo Hospital	Ownership	51.0	ProMedica Health System, Inc.	N	
		00000	83-1022842				ProMedica Pathology Laboratories, LLC	DE	OTH	Others	Ownership	49.0	Others	N	0000001
		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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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		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	
		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	34-1517671				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	34-1517671				1611 Monroe Investors, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	101.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				Marina District Development, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	102.0	ProMedica Health System, Inc.	N	
		00000	82-5373223				HCR ManorCare, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-1264270				Well PM Properties, LLC	DE	NIA	HCR ManorCare, Inc.	Ownership	20.0	ProMedica Health System, Inc.	N	
		00000	26-1264270				Well PM Properties, LLC	DE	OTH	Others	Ownership	80.0	Others	N	0000001
		00000	26-0624435				HCR Healthcare, LLC	DE	NIA	HCR ManorCare, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-1250342				HCR II HealthCare, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624411				HCR III HealthCare, LLC	DE	NIA	HCR II HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625113				Arden Courts of Avon CT, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625092				Arden Courts of Farmington CT, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623346				Manor Care-Pike Creek of Wilmington DE, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625127				Arden Courts of Wilmington DE, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623367				Manor Care of Wilmington DE, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623949				Heartland of Boca Raton FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0624217				Manor Care of Boca Raton FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623523				Heartland of Boynton Beach FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624241				Manor Care of Boynton Beach FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624118				Manor Care-Carrollwood of Tampa FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625237				Arden Courts of Delray Beach FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624068				Manor Care of Delray Beach FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624190				Manor Care of Dunedin FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625314				Arden Courts of Ft. Myers FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623726				Heartland of Fort Myers FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624272				Manor Care of Ft. Myers FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623559				Heartland-South Jacksonville of Jacksonville FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623590				Heartland of Jacksonville FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623392				Heartland of Kendall FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623931				Kensington Manor-Sarasota FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625141				Arden Courts of Largo FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623998				Heartland of Lauderhill FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625279				Arden Courts-Lely Palms of Naples FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625295				Manor Care-Lely Palms of Naples FL (SH), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623652				Heartland-Miami Lakes of Hialeah FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624049				Manor Care of Naples FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623613				Heartland of Orange Park FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625222				Arden Courts of Palm Harbor FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624018				Manor Care of Palm Harbor FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624255				Manor Care of Plantation FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623909				Heartland-Prosperity Oaks of Palm Beach Gardens FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0625246				Arden Courts of Sarasota FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623968				Heartland of Sarasota FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624159				Manor Care Nursing Center of Sarasota FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625266				Arden Courts of Seminole FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623500				Heartland of Tamarac FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625330				Arden Courts of Tampa FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624092				Manor Care of Venice FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625258				Arden Courts of W. Palm Beach FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624142				Manor Care of W. Palm Beach FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625340				Arden Courts of Winter Springs FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623476				Heartland of Zephyrhills FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624293				Manor Care Rehabilitation Center of Decatur GA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624336				Manor Care of Marietta GA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624378				Manor Care of Cedar Rapids IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624394				Manor Care of Davenport IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624416				Manor Care of Dubuque IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624363				Manor Care of Waterloo IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624438				Manor Care of West Des Moines IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620015				Heartland of Adelphi MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620122				Manor Care of Bethesda MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620158				Manor Care of Chevy Chase MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619980				Heartland of Hyattsville MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622568				Arden Courts of Kensington MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620266				Manor Care-Largo MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622121				Arden Courts of Pikesville MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0620079				Springhouse of Pikesville MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622198				Arden Courts of Potomac MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620187				Manor Care of Potomac MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620310				Manor Care-Rossville MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620341				Manor Care-Roland Park MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620431				Manor Care-Ruxton MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622164				Arden Courts of Silver Spring MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620058				Manor Care of Silver Spring MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622661				Arden Courts of Towson MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620456				Manor Care of Towson, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620376				Manor Care of Wheaton MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623009				Arden Courts of Cherry Hill NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612791				Manor Care of Mountainside NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612955				Manor Care of Voorhees NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622912				Arden Courts of Wayne NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612993				Manor Care-West Deptford of Paulsboro NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622938				Arden Courts of W. Orange NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623155				Arden Courts of Whippany NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623965				Arden Courts of Allentown PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610673				Manor Care of Allentown PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622002				Manor Care of Bethel Park PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614878				Manor Care of Bethlehem PA (2021), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621845				Manor Care of Bethlehem PA (2029), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623070				Manor Care of Camp Hill PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610623				Manor Care of Carlisle PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0614915				Manor Care of Chambersburg PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614534				Manor Care of Dallastown PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623108				Donahoe Manor-Bedford PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621877				Manor Care of Easton PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622713				Manor Care-Greentree of Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610244				Hampton House-Wilkes Barre, PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610582				Manor Care of Huntingdon Valley PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624075				Arden Courts of Jefferson Hills PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614957				Manor Care of Jersey Shore PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624032				Arden Courts of King of Prussia PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610645				Manor Care of King of Prussia PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615323				Manor Care of Kingston PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610561				Manor Care-Kingston Court of York PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621637				Manor Care of Lancaster PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614451				Manor Care-Lansdale of Montgomeryville PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615380				Manor Care of Laureldale PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615358				Manor Care of Lebanon PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621960				Manor Care-Linden Village of Lebanon PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614341				Manor Care of McMurray PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623898				Arden Courts of Monroeville PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614497				Manor Care of Monroeville PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623920				Arden Courts-North Hills of Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610604				Manor Care-North Hills of Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623007				Old Orchard Health Care Center-Easton PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610260				Heartland of Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0615421				Manor Care of Pottstown PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615453				Manor Care of Pottsville PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610325				Shadyside Nursing and Rehabilitation Center-Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621908				Manor Care of Sinking Spring PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610347				Sky Vue Terrace-Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615499				Manor Care of Sunbury PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624065				Arden Courts-Susquehanna of Harrisburg PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610542				Wallingford Nursing and Rehabilitation Center-Walllingford PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615529				Manor Care of West Reading PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623869				Arden Courts-Warminster of Hatboro PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622805				Whitehall Borough-Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621747				Manor Care of Williamsport PA (North), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621778				Manor Care of Williamsport PA (South), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623944				Arden Courts of Yardley PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614171				Manor Care of Yardley PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621815				Manor Care of Yeadon PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622887				Manor Care of York PA (North), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622947				Manor Care of York PA (South), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623167				Heartland-Charleston of Hanahan SC, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623408				Columbia Rehabilitation and Nursing Center-Columbia SC, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623316				Oakmont East-Greenville SC, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623335				Oakmont West-Greenville SC, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623208				Oakmont of Union SC, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623364				West Ashley Rehabilitation and Nursing Center-Charleston SC, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624802				Manor Care of Fond Du Lac WI, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0624767				Manor Care of Green Bay WI (East), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624786				Manor Care of Green Bay WI (West), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624873				Heartland-Pewaukee of Waukesha WI, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624818				Heartland of Platteville WI, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624859				Heartland-Washington Manor of Kenosha WI, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-1283803				HCR IV HealthCare, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622564				Manor Care of Citrus Heights CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622988				Manor Care of Fountain Valley CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623107				Manor Care of Hemet CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623221				Manor Care of Palm Desert CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623034				Manor Care of Sunnyvale CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622591				Manor Care-Tice Valley CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623196				Manor Care of Walnut Creek CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623262				Manor Care of Denver CO, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623287				Manor Care of Boulder CO, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0604153				Heartland of Canton IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615806				Heartland of Champaign IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615541				Heartland of Decatur IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0618782				Manor Care of Elk Grove Village IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624455				Heartland of Galesburg IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625428				Arden Courts of Geneva IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625418				Arden Courts of Glen Ellyn IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614845				Heartland of Henry IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615984				Manor Care of Hinsdale IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614920				Manor Care of Homewood IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0615859				Manor Care of Libertyville IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624476				Heartland of Macomb IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624491				Heartland of Moline IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615638				Manor Care of Naperville IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615386				Heartland of Normal IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0618960				Manor Care of Northbrook IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615929				Manor Care of Oak Lawn (East) IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0616038				Manor Care of Oak Lawn (West) IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615889				Manor Care of Palos Heights IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0618879				Manor Care of Palos Heights (West) IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614884				Heartland of Paxton IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615478				Heartland of Peoria IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619009				Heartland-Riverview of East Peoria IL (SNF), LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619150				Manor Care of Rolling Meadows IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622045				Arden Courts of South Holland IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615010				Manor Care of South Holland IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619027				Manor Care of Westmont IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625390				Arden Courts of Palos Heights IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625405				Arden Courts of Elk Grove Village IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625378				Arden Courts of Northbrook IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619623				Manor Care of Indy (South) IN, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619716				Manor Care-Summer Trace of Carmel IN, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619810				Manor Care of Topeka KS, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619870				Manor Care of Wichita KS, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611286				Heartland of Allen Park MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0612384				Heartland of Ann Arbor MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612206				Heartland of Battle Creek MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622828				Arden Courts of Bingham Farms MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611711				Heartland-Briarwood MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620527				Heartland of Canton MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611231				Heartland of Dearborn Heights MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622894				Fostrian Courts Assisted Living-Flushing MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611818				Heartland-Fostrian of Flushing MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611334				Heartland-Georgian East of Grosse Pointe MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611865				Heartland-Hampton of Bay City MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611592				Manor Care of Kingsford MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622866				Arden Courts of Livonia MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620480				Heartland-Oakland MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622772				Arden Courts of Sterling Heights MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612325				Heartland of Three Rivers MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611184				Heartland-University of Livonia MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612718				Manor Care of Fargo ND, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623857				Arden Courts of Akron OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610034				Manor Care of Akron OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609528				Manor Care of Barberton OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609445				Heartland-Beavercreek of Dayton OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614610				Heartland of Bucyrus OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623677				Arden Courts-Anderson of Cincinnati OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623202				Arden Courts-Bainbridge of Chagrin Falls OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0613074				Manor Care-Belden Village of Canton OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0609497				Heartland of Bellefontaine OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609683				Heartland of Centerville OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609311				Heartland of Chillicothe OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609550				Manor Care-Euclid Beach of Cleveland OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614250				Heartland of Greenville OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609351				Heartland of Hillsboro OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614404				Heartland-Holly Glen of Toledo OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614303				Heartland of Jackson OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623245				Arden Courts of Kenwood OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609231				Heartland of Kettering OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609604				Heartland of Madeira OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0613105				Heartland of Marion OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609259				Heartland of Marietta OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609565				Manor Care of Mayfield Heights OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610122				Heartland of Mentor OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000					Heartland of Miamisburg OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610082				Manor Care of North Olmsted OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614533				Heartland-Oak Pavilion of Cincinnati OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609590				Heartland of Oregon OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623801				Arden Courts of Parma OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609661				Manor Care of Parma OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609466				Heartland of Piqua OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609189				Heartland of Perrysburg OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623264				Perrysburg Commons Senior Housing-Perrysburg OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609290				Heartland of Portsmouth OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	26-0609484				Heartland-Riverview of South Point OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609416				Heartland of Springfield OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609511				Heartland of Waterville OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614568				Heartland of Wauseon OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609323				Heartland Village of Westerville OH (NC), LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609337				Heartland Village of Westerville OH (RC), LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609626				Manor Care of Westerville OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623289				Arden Courts of Westlake OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610097				Manor Care of Willoughby OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623327				Heartland-Woodridge of Fairfield OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624145				Arden Courts of Austin TX, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624214				Arden Courts of Richardson TX, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624189				Arden Courts of San Antonio TX, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624590				Manor Care of Alexandria VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624314				Arden Courts of Annandale VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624619				Manor Care of Arlington VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624353				Arden Courts-Fair Oaks of Fairfax VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624605				Manor Care-Fair Oaks of Fairfax VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624643				Manor Care-Imperial of Richmond VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624567				Medical Care Center-Lynchburg VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624664				Manor Care-Stratford Hall of Richmond VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624719				Manor Care of Gig Harbor WA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624675				Manor Care of Lynwood WA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624687				Manor Care of Spokane WA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624696				Manor Care of Tacoma WA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	34-1636874				Ancillary Services Management, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-2032536				HCR Canterbury Village, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1903270				Heartland Employment Services, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1787978				HCR Home Health Care and Hospice, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	74-3193136				HCR Manor Care Services of Florida, LLC	FL	NIA	HCR Home Health Care and Hospice, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1787967				Heartland Home Health Care Services, LLC	OH	NIA	HCR Home Health Care and Hospice, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1788398				Heartland Hospice Services, LLC	OH	NIA	HCR Home Health Care and Hospice, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	45-2507279				HCR Manor Care Services of Florida III, LLC	FL	NIA	HCR Home Health Care and Hospice, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-1305723				Health Care and Retirement Corporation of America, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1760503				Heartland Services, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1766299				Heartland Healthcare Services, LLC	OH	NIA	Heartland Services, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	34-1766299				Heartland Healthcare Services, LLC	OH	OTH	Others	Ownership	50.0	Others	N	0000001
		00000	34-1280619				Heartland Rehabilitation Services, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	65-0666550				HCR ManorCare Medical Services of Florida, LLC	FL	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1787895				Heartland Home Care, LLC	OH	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	59-2504386				Heartland Rehabilitation Services of Florida, LLC	FL	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	30-0535129				Heartland Rehabilitation Services of Michigan, LLC	DE	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	22-2137595				Heartland Rehabilitation Services of New Jersey, LLC	DE	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1479648				Heartland Rehabilitation Services of Ohio LLC	OH	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	54-1508699				Heartland Rehabilitation Services of West Virginia, LLC	DE	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	75-2592398				Milestone Healthcare, LLC	DE	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	61-1295825				Rehabilitation Administration, LLC	DE	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	61-1301414				Heartland Rehabilitation Services of Kentucky, LLC	DE	NIA	Rehabilitation Administration, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	61-1284533				American Rehabilitation Group, LLC	DE	NIA	Rehabilitation Administration, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	81-2116419				Heartland Rehabilitation Extension Services LLC	DE	NIA	Heartland Rehabilitation Services, LLC	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
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		00000	34-1838217				HCR Manor Care Services, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	32-0091717				Heartland Care, LLC	OH	NIA	HCR Manor Care Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1477840				Ohio Employee Health Partnership, LTD	OH	NIA	Heartland Care, LLC	Ownership	2.3	ProMedica Health System, Inc.	N	
		00000	34-1477840				Ohio Employee Health Partnership, LTD	OH	OTH	Others	Ownership	97.7	Others	N	0000001
		00000	37-1027432				Heartland Therapy Provider Network, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	25-1457630				Industrial Wastes, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	52-1462072				Manor Care Aviation, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-1305666				ManorCare Health Services, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	41-1458213				In Home Health, LLC	MN	NIA	ManorCare Health Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624391				Manor Care of Lacey WA, LLC	DE	NIA	ManorCare Health Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624375				Manor Care of Salmon Creek WA, LLC	DE	NIA	ManorCare Health Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	37-1019107				Winter Park Nursing Center, LLC	DE	NIA	ManorCare Health Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	36-2899194				Manor Care of Winter Park, FL, LLC	DE	NIA	Winter Park Nursing Center, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	36-2899194				Manor Care of Winter Park, FL, LLC	DE	NIA	ManorCare Health Services, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	0000001
		00000	61-1771805				Arden Courts of Germantown MD, LLC	DE	NIA	ManorCare Health Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3985660				Arden Courts of Centreville VA, LLC	DE	NIA	ManorCare Health Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	98-0428947				Manor Care Insurance, Inc.	UT	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	52-1916053				Manor Care of Delaware County, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	52-1931012				Mercy/Manor Partnership	PA	NIA	Manor Care of Delaware County, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	52-1931012				Mercy/Manor Partnership	PA	OTH	Others	Ownership	50.0	Others	N	0000001
		00000	52-2055078				ManorCare Health Services of Oklahoma, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	42-1627672				Norman Specialty Hospital, LLC	DE	NIA	ManorCare Health Services of Oklahoma, LLC	Ownership	60.5	ProMedica Health System, Inc.	N	
		00000	42-1627672				Norman Specialty Hospital, LLC	DE	OTH	Others	Ownership	39.5	Others	N	0000001
		00000	90-0904333				ManorCare Health Services of Toledo OH, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	46-1343453				HCRMC-ProMedica JV, LLC	OH	NIA	ManorCare Health Services of Toledo OH, LLC	Ownership	91.2	ProMedica Health System, Inc.	N	
		00000	46-1343453				HCRMC-ProMedica JV, LLC	OH	NIA	ProMedica Continuum Services	Ownership	8.8	ProMedica Health System, Inc.	N	

SCHEDULE Y

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		00000	52-2055097				Manor Care Supply, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	22-1604502				Portfolio One, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	22-3874333				Forum Purchasing LLC	DE	NIA	HCR HealthCare, LLC	Ownership	27.3	ProMedica Health System, Inc.	N	
		00000	22-3874333				Forum Purchasing LLC	DE	OTH	Others	Ownership	72.7	Others	N	0000001
		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, 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 Cardiovasucular Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Bay Park Community Hospital	Ownership	38.4	ProMedica Health System, Inc.	N	
		00000	27-0962366				ProMedica Cardiovasucular 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, 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	Others	Ownership	50.0	Huron Valley Ambulance	N	0000001
		00000	46-4918876				Kapios LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		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
		00000	34-1517671				Fort Industry Manager, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	27.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				Fort Industry Manager, LLC	OH	OTH	Others	Ownership	73.0	Others	N	0000001

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?	No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement

12353201936500001 2019 Document Code: 365

OVERFLOW PAGE FOR WRITE-INS

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 and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
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	204,319,558	206,818,769
2.	Cost of bonds and stocks acquired	27,872,797	107,400,056
3.	Accrual of discount	35,446	193,879
4.	Unrealized valuation increase (decrease)	2,456,933	(5,535,311)
5.	Total gain (loss) on disposals	1,242,902	(1,070,589)
6.	Deduct consideration for bonds and stocks disposed of	65,883,121	102,061,815
7.	Deduct amortization of premium	177,838	962,057
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		479,398
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		16,024
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	169,866,677	204,319,558
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	169,866,677	204,319,558

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	133,656,151	20,379,548	40,526,162	1,110,750	114,620,286			133,656,151
2. NAIC 2 (a)	34,194,836	4,955,465	7,809,130	(1,229,675)	30,111,496			34,194,836
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	167,850,987	25,335,013	48,335,292	(118,925)	144,731,783			167,850,987
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	167,850,987	25,335,013	48,335,292	(118,925)	144,731,783			167,850,987

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

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	12,554,100	6,062,577
2.	Cost of cash equivalents acquired	995,836	12,535,832
3.	Accrual of discount	4,921	
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(203)	
6.	Deduct consideration received on disposals	6,246,859	6,044,309
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)	7,307,795	12,554,100
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	7,307,795	12,554,100

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 and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Governments									
912810SD1	U S TREASURY BOND 3% 8/15/48		03/13/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	373,237	375,000	796	1
912810FT0	U S TREASURY BOND 4.5% 2/15/36		03/07/2019	JPMORGAN SECURITIES INC, NEW YORK	X X X	232,603	189,000	564	1
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		03/28/2019	MORGAN STANLEY & CO INC, NY	X X X	6,633,983	6,604,000	23,298	1
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		02/27/2019	NOMURA SECS, NEW YORK	X X X	2,185,221	2,163,000	18,209	1
9128284V9	U S TREASURY NOTE 2.875% 8/15/28		03/12/2019	BARCLAYS CAPITAL INC, NEW YORK	X X X	159,620	156,000	335	1
9128285D8	U S TREASURY NOTE 2.875% 9/30/23		03/22/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	2,576,269	2,530,000	31,128	1
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45		02/14/2019	GOLDMAN SACHS & CO, NY	X X X	1,137,425	1,083,101	2,708	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	13,298,357	13,100,101	77,037	X X X
Bonds - U.S. Special Revenue, Special Assessment									
31403C6L0	FNMA POOL #0745275 5% 2/1/38		01/04/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	306,478	286,260	517	1
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37		01/31/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	349,885	336,428	990	1
3140J9X30	FNMA POOL #0BM5197 4.5% 7/1/46		02/13/2019	NOMURA SECS, NEW YORK	X X X	427,678	409,506	614	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	1,084,040	1,032,194	2,121	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
035240AD2	ANHEUSER-BUSCH INBEV WW 3.75% 1/15/22		01/04/2019	JPMORGAN SECURITIES INC, NEW YORK	X X X	311,218	311,000	5,604	2FE
053332AM4	AUTOZONE INC 3.7% 4/15/22		03/04/2019	US BANCORP INVESTMENTS INC, ST PAUL	X X X	306,812	303,000	4,391	2FE
06051GHS1	BANK OF AMERICA CORP VAR 3/15/50		03/12/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	204,000	204,000		1FE
172967KN0	CITIGROUP INC 3.4% 5/1/26		03/13/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	89,345	91,000	1,152	1FE
224044BW6	COX COMMUNICATIONS INC 3.25% 12/15/22		01/07/2019	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	X X X	143,775	147,000	319	2FE
126650DC1	CVS HEALTH CORP 3.35% 3/9/21		01/03/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	386,551	387,000	4,249	2FE
31428XBU9	FEDEX CORP 3.4% 1/14/22		01/14/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	356,586	357,000		2FE
31428XBQ8	FEDEX CORP 4.05% 2/15/48		02/14/2019	GOLDMAN SACHS & CO, NY	X X X	205,939	233,000	2,345	2FE
44106MAU6	HOSPITALITY PROPERTIES TR 4.25% 2/15/21		01/10/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	349,871	350,000	6,157	2FE
44891AAY3	HYUNDAI CAPITAL AMERICA 3.95% 2/1/22		01/28/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	309,792	310,000		2FE
24422EUT4	JOHN DEERE CAPITAL CORP 2.95% 4/1/22		03/04/2019	HSBC SECS INC, NEW YORK	X X X	368,823	369,000		1FE
24422EUQ0	JOHN DEERE CAPITAL CORP 3.2% 1/10/22		01/04/2019	MITSUBISHI UFJ SECURITIES, NEW YORK	X X X	295,716	296,000		1FE
48203RAJ3	JUNIPER NETWORKS INC 4.35% 6/15/25		03/18/2019	STIFEL NICOLAUS	X X X	217,933	213,000	2,445	2FE
48203RAG9	JUNIPER NETWORKS INC 4.5% 3/15/24		01/08/2019	MORGAN STANLEY & CO INC, NY	X X X	266,215	266,000	3,824	2FE
53079EBG8	LIBERTY MUTUAL GROUP INC 4.569% 2/1/29		01/24/2019	EXCHANGE	X X X	72,343	71,000		2FE
548661CW5	LOWE'S COS INC 3.12% 4/15/22		01/04/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	468,560	476,000	3,424	2FE
61761J3R8	MORGAN STANLEY 3.125% 7/27/26		03/07/2019	MORGAN STANLEY & CO INC, NY	X X X	274,400	286,000	1,092	1FE
65339KBF6	NEXTERA ENERGY CAP HLDG 2.9% 4/1/22		03/28/2019	GOLDMAN SACHS & CO, NY	X X X	499,530	500,000		2FE
666807BL5	NORTHROP GRUMMAN CORP 2.08% 10/15/20		03/04/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	404,748	410,000	3,340	2FE
86765BAT6	SUNOCO LOGISTICS PARTNERS 3.9% 7/15/26		03/26/2019	JPMORGAN SECURITIES INC, NEW YORK	X X X	74,684	75,000	589	2FE
892330AD3	TOYOTA INDUSTRIES CORP 3.11% 3/12/22	C	03/05/2019	PERSHING LLC, JERSEY CITY	X X X	630,000	630,000		1FE
92276MAX3	VENTAS REALTY LP 4.25% 3/1/22		02/26/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	302,003	294,000	6,143	2FE
928668AT9	VOLKSWAGEN GROUP OF AMER 4.625% 11/13/25		01/30/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	278,906	277,000	2,776	2FE
17322MAV8	CITIGROUP CMBS GC21 3.575% 5/10/47		01/31/2019	BARCLAYS CAPITAL INC, NEW YORK	X X X	308,463	303,076	90	1FM
126192AD5	COMM 2012-LC4 CMBS 3.288% 12/10/44		02/26/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	217,065	215,341	531	1FM

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 and Administrative Symbol/ Market Indicator (a)
61762DAW1	MORGAN STANLEY BNK C9 A4 3.102% 5/15/46		01/18/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	323,657	326,000	618	1FM
02005AGP7	ALLY MASTER OWNER 1 A2 2.7% 1/17/23		01/03/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	485,848	489,000	807	1FE
02005AGU6	ALLY MASTER OWNER TR 2A 3.29% 5/15/23		02/13/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	211,206	210,000		1FE
36256XAD4	GM FINANCIAL CONSUMER 1A3 2.97% 11/16/23		01/08/2019	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	663,927	664,000		1FE
74333BAA6	PROGRESS RESIDENTI SFR1A 3.422% 8/17/35		02/14/2019	GOLDMAN SACHS & CO, NY	XXX	219,993	220,000		1FE
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23		03/05/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	280,944	281,000		1FE
98162YAD5	WORLD OMNI AUTO REC AA3 3.04% 5/15/24		01/23/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	427,929	428,000		1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	9,956,780	9,992,417	49,895	XXX
8399997 Subtotal - Bonds - Part 3					XXX	24,339,177	24,124,713	129,053	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	24,339,177	24,124,713	129,053	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8999999 Subtotal - Preferred Stocks					XXX		XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
90214J101	2U INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	382.000	25,798	XXX		U
88579Y101	3M CO		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	826	XXX		U
00401C108	ACACIA COMMUNICATIONS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	446.000	25,404	XXX		U
00404A109	ACADIA HEALTHCARE CO INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	760.000	23,013	XXX		U
G1151C101	ACCENTURE PLC	C	03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,665	XXX		U
00724F101	ADOBE INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	8.000	2,059	XXX		U
007903107	ADVANCED MICRO DEVICES INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	373.000	10,011	XXX		U
00771V108	AERIE PHARMACEUTICALS INC		03/29/2019	BARCLAYS CAPITAL LE, NEW YORK	37.000	1,757	XXX		U
008474108	AGNICO EAGLE MINES LTD	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	445.000	19,761	XXX		U
009158106	AIR PRODUCTS & CHEMICALS INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	921	XXX		U
011659109	ALASKA AIR GROUP INC		03/29/2019	JEFFERIES & CO INC, NEW YORK	72.000	4,015	XXX		U
012653101	ALBEMARLE CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	198.000	16,549	XXX		U
015271109	ALEXANDRIA REAL ESTATE EQUITIE		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,412	XXX		U
015351109	ALEXION PHARMACEUTICALS INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,356	XXX		U
01741R102	ALLEGHENY TECHNOLOGIES INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,582.000	64,864	XXX		U
018581108	ALLIANCE DATA SYSTEMS CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	126.000	20,966	XXX		U
02079K305	ALPHABET INC-CL A		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	4,748	XXX		U
02079K107	ALPHABET INC-CL C		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	5,910	XXX		U
023135106	AMAZON.COM INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	7.000	12,059	XXX		U
02376R102	AMERICAN AIRLINES GROUP INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,358.000	42,028	XXX		U
03027X100	AMERICAN TOWER CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	11.000	2,080	XXX		U
03168L105	AMNEAL PHARMACEUTICALS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,596.000	22,132	XXX		U
036752103	ANTHEM INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	1,216	XXX		U
037833100	APPLE INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	29.000	5,422	XXX		U

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 and Administrative Symbol/ Market Indicator (a)
03837J101	AQUA METALS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,060.000	3,817	XXX		U
040413106	ARISTA NETWORKS INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	609	XXX		U
04316A108	ARTISAN PARTNERS ASSET MANAGEM		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	588.000	14,775	XXX		U
049560105	ATMOS ENERGY CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	80.000	8,129	XXX		U
053015103	AUTOMATIC DATA PROCESSING INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,553	XXX		U
053332102	AUTOZONE INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	1,950	XXX		U
053484101	AVALONBAY COMMUNITIES INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	16.000	3,195	XXX		U
05501U106	AZUL SA	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,222.000	37,771	XXX		U
073685109	BEACON ROOFING SUPPLY INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	601.000	20,330	XXX		U
075887109	BECTON DICKINSON AND CO		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	8.000	1,974	XXX		U
08180D106	BENEFITFOCUS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	935.000	43,207	XXX		U
084670702	BERKSHIRE HATHAWAY INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	25.000	5,146	XXX		U
08579W103	BERRY GLOBAL GROUP INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	430.000	23,011	XXX		U
09247X101	BLACKROCK INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	1,756	XXX		U
05591B109	BMC STOCK HOLDINGS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,089.000	18,860	XXX		U
097023105	BOEING CO/THE		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,846	XXX		U
10921T101	BRIGHTCOVE INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,926.000	24,031	XXX		U
10922N103	BRIGHTHOUSE FINANCIAL INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	804	XXX		L
G1890L107	CAPRI HOLDINGS LTD	C	01/02/2019	Mellon Bank	170.000	7,279	XXX		U
141619106	CARDIOVASCULAR SYSTEMS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	712.000	28,195	XXX		U
14161W105	CARDLYTICS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	884.000	13,951	XXX		U
141665109	CAREER EDUCATION CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,891.000	30,646	XXX		U
144285103	CARPENTER TECHNOLOGY CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	144.000	6,294	XXX		U
144577103	CARRIZO OIL & GAS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	269.000	3,291	XXX		L
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		03/22/2019	INVESTMENT TECH GROUP INC, NEW YORK	2,667.000	23,799	XXX		U
156504300	CENTURY COMMUNITIES INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	497.000	11,758	XXX		U
16119P108	CHARTER COMMUNICATIONS INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	712	XXX		U
166764100	CHEVRON CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,257	XXX		U
169656105	CHIPOTLE MEXICAN GRILL INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	651	XXX		U
18914U100	CLOUDERA INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	625.000	7,038	XXX		U
12572Q105	CME GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	685	XXX		U
192108504	COEUR MINING INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	765.000	3,513	XXX		U
19239V302	COGENT COMMUNICATIONS HOLDINGS		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	896.000	46,866	XXX		U
20451N101	COMPASS MINERALS INTERNATIONAL		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	387.000	19,089	XXX		U
21036P108	CONSTELLATION BRANDS INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	855	XXX		U
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	4,088.000	35,006	XXX		U

SCHEDULE D - PART 3

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

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216648402	COOPER COS INC/THE		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	219.000	64,426	XXX		U
22002T108	CORPORATE OFFICE PROPERTIES TR		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	973.000	26,771	XXX		U
22160K105	COSTCO WHOLESALE CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	13.000	3,054	XXX		U
22282E102	COVANTA HOLDING CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,167.000	19,649	XXX		U
22304C100	COVETRUS INC		02/08/2019	Mellon Bank	48.000	2,003	XXX		L
225447101	CREE INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	433.000	25,147	XXX		U
235825205	DANA INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,450.000	24,942	XXX		U
235851102	DANAHER CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,285	XXX		U
237266101	DARLING INGREDIENTS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	647.000	13,556	XXX		U
252131107	DEXCOM INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	288.000	37,561	XXX		U
25456K101	DIPLOMAT PHARMACY INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,169.000	7,130	XXX		U
25746U109	DOMINION RESOURCES INC/VA		03/18/2019	MERGER	130.420	13,976	XXX		U
262037104	DRIL-QUIP INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	149.000	6,708	XXX		U
233331107	DTE ENERGY CO		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,239	XXX		U
233377407	DXP ENTERPRISES INC/TX		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	411.000	16,102	XXX		U
26969P108	EAGLE MATERIALS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	131.000	9,516	XXX		U
28176E108	EDWARDS LIFESCIENCES CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	208.000	39,717	XXX		U
28618M106	ELEMENT SOLUTIONS INC		02/01/2019	MERGER	2,119.000	21,284	XXX		L
28849P100	ELLIE MAE INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	242.000	23,855	XXX		U
292562105	ENCORE WIRE CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	282.000	16,351	XXX		U
G3157S106	ENSCO PLC	C	03/29/2019	INVESTMENT TECH GROUP INC, NEW YORK	2,717.000	11,230	XXX		U
29444U700	EQUINIX INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	6.000	2,663	XXX		U
297178105	ESSEX PROPERTY TRUST INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	8.000	2,325	XXX		U
518439104	ESTEE LAUDER COS INC/THE		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,628	XXX		U
B38564108	EURONAV NV	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,299.000	18,713	XXX		U
298736109	EURONET WORLDWIDE INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	187.000	26,295	XXX		U
G3223R108	EVEREST RE GROUP LTD	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	111.000	24,062	XXX		U
30231G102	EXXON MOBIL CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	2,427	XXX		U
G3323L100	FABRINET	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	248.000	12,997	XXX		U
30303M102	FACEBOOK INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,615	XXX		U
G33856108	FERROGLOBE PLC	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	3,939.000	8,277	XXX		U
318672706	FIRST BANCORP/PUERTO RICO	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,145.000	23,334	XXX		U
320517105	FIRST HORIZON NATIONAL CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	929.000	12,549	XXX		U
33616C100	FIRST REPUBLIC BANK/CA		02/07/2019	INVESTMENT TECH GROUP INC, NEW YORK	120.000	12,083	XXX		U

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 and Administrative Symbol/ Market Indicator (a)
Y2573F102	FLEX LTD	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,950.000	20,089	XXX		U
302491303	FMC CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	539.000	40,649	XXX		U
34960W106	FORTERRA INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,653.000	10,508	XXX		U
35137L105	FOX CORP		03/19/2019	EXCHANGE	240.000	9,972	XXX		U
35137L204	FOX CORP		03/19/2019	EXCHANGE	110.000	4,554	XXX		U
G37585109	GASLOG LTD	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,378.000	23,940	XXX		U
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		03/22/2019	LIQUIDNET INC, NEW YORK	6,837.000	7,562	XXX		U
37940X102	GLOBAL PAYMENTS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	186.000	25,182	XXX		U
38046C109	GOGO INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,482.000	11,931	XXX		U
G9456A100	GOLAR LNG LTD	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	465.000	10,114	XXX		U
387328107	GRANITE CONSTRUCTION INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	295.000	13,051	XXX		U
388689101	GRAPHIC PACKAGING HOLDING CO		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,159.000	14,513	XXX		U
39304D102	GREEN DOT CORP		03/22/2019	INSTINET CLEARING SER INC, NEW YORK	352.000	21,260	XXX		U
395259104	GREENHILL & CO INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	487.000	10,311	XXX		U
419879101	HAWAIIAN HOLDINGS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	167.000	4,166	XXX		U
437076102	HOME DEPOT INC/THE		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	17.000	3,102	XXX		U
444859102	HUMANA INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	560	XXX		U
450828108	IBERIABANK CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	181.000	12,652	XXX		U
45168D104	IDEXX LABORATORIES INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	433	XXX		U
452327109	ILLUMINA INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	618	XXX		U
45772F107	INPHI CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	440.000	19,122	XXX		U
45784P101	INSULET CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	764.000	76,532	XXX		U
458118106	INTEGRATED DEVICE TECHNOLOGY I		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	759.000	36,292	XXX		U
458665304	INTERFACE INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,796.000	27,557	XXX		U
46121H109	INTRICON CORP		03/29/2019	COWEN AND CO LLC, NEW YORK	62.000	1,558	XXX		U
461202103	INTUIT INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	6.000	1,555	XXX		U
46120E602	INTUITIVE SURGICAL INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	2,232	XXX		U
465741106	ITRON INC		03/29/2019	LIQUIDNET INC, NEW YORK	566.000	27,505	XXX		U
466313103	JABIL INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,109.000	29,949	XXX		U
47233W109	JEFFERIES FINANCIAL GROUP INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	894.000	16,717	XXX		U
477143101	JETBLUE AIRWAYS CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,256.000	20,208	XXX		U
478160104	JOHNSON & JOHNSON		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,370	XXX		U
48242W106	KBR INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,949.000	36,208	XXX		U
497266106	KIRBY CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	216.000	16,215	XXX		U

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 and Administrative Symbol/ Market Indicator (a)
499049104	KNIGHT-SWIFT TRANSPORTATION HO		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	536.000	16,861	XXX		U
50077C106	KRATON CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	844.000	26,513	XXX		U
50077B207	KRATOS DEFENSE & SECURITY SOLU		03/29/2019	SEAPORT GROUP SECURITIES, LLC, NEW YORK	181.000	2,823	XXX		U
502413107	L3 TECHNOLOGIES INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	624	XXX		U
50187T106	LGI HOMES INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	233.000	13,336	XXX		U
G5494J103	LINDE PLC	C	03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,744	XXX		U
535919500	LIONS GATE ENTERTAINMENT CORP	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	771.000	11,422	XXX		U
53814L108	LIVENT CORP		03/04/2019	CONVERSION	572.000	5,092	XXX		L
539830109	LOCKHEED MARTIN CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	8.000	2,358	XXX		U
50212V100	LPL FINANCIAL HOLDINGS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	415.000	28,941	XXX		U
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		03/22/2019	JEFFERIES & CO INC, NEW YORK	1,562.000	28,902	XXX		U
55608B105	MACQUARIE INFRASTRUCTURE CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	457.000	18,270	XXX		U
573284106	MARTIN MARIETTA MATERIALS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	87.000	17,164	XXX		U
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	722.000	14,325	XXX		U
576323109	MASTEC INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	878.000	40,675	XXX		U
57636Q104	MASTERCARD INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	11.000	2,544	XXX		U
57772K101	MAXIM INTEGRATED PRODUCTS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	326.000	17,874	XXX		U
579780206	MCCORMICK & CO INC/MD		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,401	XXX		U
580135101	MCDONALD'S CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	8.000	1,484	XXX		U
59001K100	MERITOR INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,345.000	27,347	XXX		U
590479135	MESA AIR GROUP INC		03/22/2019	SUNTRUST CAPITAL MARKETS INC, NEW YORK	1,426.000	11,998	XXX		U
592688105	METTLER-TOLEDO INTERNATIONAL I		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	1,417	XXX		U
594918104	MICROSOFT CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,501	XXX		U
607525102	MODEL N INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	395.000	6,944	XXX		U
607828100	MODINE MANUFACTURING CO		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	569.000	7,803	XXX		U
615369105	MOODY'S CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	710	XXX		U
55345K103	MRC GLOBAL INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	642.000	10,828	XXX		U
609839105	MTLY		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	377.000	53,421	XXX		U
62855J104	MYRIAD GENETICS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	733.000	24,310	XXX		U
Y62132108	NAVIGATOR HOLDINGS LTD	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,280.000	14,124	XXX		U
640268108	NEKTAR THERAPEUTICS		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	203.000	6,669	XXX		U
64110L106	NETFLIX INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	6.000	2,206	XXX		U
64131A105	NEURONETICS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	71.000	1,140	XXX		U
65339F101	NEXTERA ENERGY INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	26.000	4,983	XXX		U

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 and Administrative Symbol/ Market Indicator (a)
G65431101	NOBLE CORP PLC	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,909.000	5,549	XXX		U
67020Y100	NUANCE COMMUNICATIONS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,669.000	28,238	XXX		U
67059N108	NUTANIX INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	157.000	6,492	XXX		U
67066G104	NVIDIA CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	862	XXX		U
67103H107	O'REILLY AUTOMOTIVE INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	748	XXX		U
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,021.000	7,504	XXX		U
695127100	PACIRA PHARMACEUTICALS INC/DE		03/22/2019	CORNERSTONE MACRO LLC, NEW YORK	980.000	38,798	XXX		U
697900108	PAN AMERICAN SILVER CORP	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	7,658.769	137,897	XXX		U
697900132	PAN AMERN SILVER CORP		02/01/2019	MERGER	38,771.000		XXX		U
69327R101	PDC ENERGY INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	556.000	23,596	XXX		U
713448108	PEPSICO INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,331	XXX		U
718172109	PHILIP MORRIS INTERNATIONAL IN		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	911	XXX		U
72703H101	PLANET FITNESS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	245.000	16,413	XXX		U
733174700	POPULAR INC	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	463.000	23,302	XXX		U
69354N106	PRA GROUP INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	459.000	11,926	XXX		U
742718109	PROCTER & GAMBLE CO/THE		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,043	XXX		U
74460D109	PUBLIC STORAGE		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	8.000	1,736	XXX		U
N72482123	QIAGEN NV	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	531.000	21,133	XXX		U
74736K101	QORVO INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	641.000	46,318	XXX		U
754730109	RAYMOND JAMES FINANCIAL INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	270.000	20,771	XXX		U
755111507	RAYTHEON CO		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	536	XXX		U
756577102	RED HAT INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	911	XXX		U
75886F107	REGENERON PHARMACEUTICALS INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	820	XXX		U
775133101	ROGERS CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	298.000	46,054	XXX		U
776696106	ROPER TECHNOLOGIES INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,641	XXX		U
78409V104	S&P GLOBAL INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	614	XXX		U
79466L302	SALESFORCE.COM INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,624	XXX		U
800677106	SANGAMO THERAPEUTICS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	439.000	4,154	XXX		U
78410G104	SBA COMMUNICATIONS CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	574	XXX		U
816851109	SEMPRA ENERGY		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,250	XXX		U
816850101	SEMTECH CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	687.000	36,573	XXX		U
824348106	SHERWIN-WILLIAMS CO/THE		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	2,154	XXX		U
826919102	SILICON LABORATORIES INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	124.000	10,159	XXX		U
828806109	SIMON PROPERTY GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	9.000	1,585	XXX		U
78454L100	SM ENERGY CO		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	624.000	10,292	XXX		U
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	240.000	15,076	XXX		U
G8473T100	STERIS PLC		03/28/2019	Mellon Bank	274.000	26,029	XXX		U

SCHEDULE D - PART 3

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

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G84720104	STERIS PLC/UK	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	139.000	17,239	XXX		L
86183P102	STONERIDGE INC		03/29/2019	KEEFE BRUYETTE + WOODS INC, NEW YORK	69.000	1,991	XXX		U
863667101	STRYKER CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	968	XXX		U
87403A107	TAILORED BRANDS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,061.000	8,420	XXX		U
875372203	TANDEM DIABETES CARE INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	917.000	65,269	XXX		U
G87110105	TECHNIPFMC PLC	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	479.000	10,948	XXX		U
879369106	TELEFLEX INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	38.000	10,385	XXX		U
88224Q107	TEXAS CAPITAL BANCSHARES INC		03/29/2019	WEEDEN & CO, NEW YORK	266.000	14,228	XXX		U
88338N107	THERAPEUTICSMD INC		03/29/2019	J.P MORGAN SECURITIES INC, NEW YORK	6,675.000	34,515	XXX		L
883556102	THERMO FISHER SCIENTIFIC INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	7.000	1,846	XXX		U
88870P106	TIVO CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	3,410.000	31,692	XXX		U
891027104	TORCHMARK CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	2,513	XXX		U
893641100	TRANSDIGM GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	885	XXX		U
H8817H100	TRANSOCEAN LTD	C	03/28/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,606.000	23,441	XXX		U
89531P105	TREX CO INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	463.000	29,322	XXX		U
G9087Q102	TRONOX HOLDINGS PLC		03/27/2019	MERGER	2,630.000	30,574	XXX		U
Q9235V101	TRONOX LTD	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,368.000	16,857	XXX		L
901109108	TUTOR PERINI CORP		03/29/2019	INVESTMENT TECH GROUP INC, NEW YORK	4,431.000	77,182	XXX		U
90384S303	ULTA BEAUTY INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	679	XXX		U
904311107	UNDER ARMOUR INC		02/07/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	408	XXX		U
910047109	UNITED CONTINENTAL HOLDINGS IN		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,148.000	91,468	XXX		U
91324P102	UNITEDHEALTH GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	12.000	3,015	XXX		U
91347P105	UNIVERSAL DISPLAY CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	269.000	41,891	XXX		U
913483103	UNIVERSAL ELECTRONICS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	557.000	19,825	XXX		U
922417100	VEECO INSTRUMENTS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,095.000	12,722	XXX		U
92826C839	VISA INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,557	XXX		U
928377100	VISTA OUTDOOR INC		03/22/2019	KEYBANC CAPITAL MARKETS INC, NEW YORK	3,890.000	33,606	XXX		U
92927K102	WABCO HOLDINGS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	77.000	11,146	XXX		U
929740108	WABTEC CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	97.275	7,128	XXX		U
931142103	WALMART INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	987	XXX		U
254687106	WALT DISNEY CO/THE		03/21/2019	MERGER	359.616	22,860	XXX		U
942622200	WATSCO INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	127.000	17,480	XXX		U
947890109	WEBSTER FINANCIAL CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	304.000	15,074	XXX		U
96208T104	WEX INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	11.000	1,683	XXX		U
G96629103	WILLIS TOWERS WATSON PLC	C	03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	523	XXX		U
084423102	WR BERKLEY CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	241.000	20,280	XXX		U

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 and Administrative Symbol/ Market Indicator (a)
384802104	WW GRAINGER INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	598	XXX		U
984121608	XEROX CORP		02/07/2019	INVESTMENT TECH GROUP INC, NEW YORK	130.000	3,772	XXX		U
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	3,533,620	XXX		XXX
9799997 Subtotal - Common Stocks - Part 3					XXX	3,533,620	XXX		XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	3,533,620	XXX		XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	3,533,620	XXX		XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	27,872,797	XXX	129,053	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ....0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Governments																					
912810RM2	U S TREASURY BOND 3% 5/15/45		03/28/2019	DEUTSCHE BK SECS INC, NY	XXX	1,172,464	1,157,000	1,287,298	1,278,914		(560)		(560)		1,278,355		(105,891)	(105,891)	10,164	05/15/2045	1
912810FT0	U S TREASURY BOND 4.5% 2/15/36		02/16/2019	GOLDMAN SACHS & CO, NY	XXX	2,169,483	1,756,000	2,274,677	2,229,235		(2,761)		(2,761)		2,226,475		(56,991)	(56,991)	52,293	02/15/2036	1
912828Q37	U S TREASURY NOTE 1.25% 3/31/21		01/14/2019	CITIGROUP GBL MKTS/SALOMO	XXX	1,264,840	1,299,000	1,253,789	1,258,890		4,624		4,624		1,263,513		1,327	1,327	4,485	03/31/2021	1
9128283F5	U S TREASURY NOTE 2.25% 11/15/27		03/26/2019	NOMURA SECS, NEW YORK	XXX	1,300,461	1,338,000	1,293,369	1,297,084		727		727		1,297,812		2,650	2,650	8,374	11/15/2027	1
912828V98	U S TREASURY NOTE 2.25% 2/15/27		02/11/2019	NOMURA SECS, NEW YORK	XXX	465,770	478,000	473,612	474,111		51		51		474,162		(8,392)	(8,392)	5,290	02/15/2027	1
9128284P2	U S TREASURY NOTE 2.625% 5/15/21		03/28/2019	MORGAN STANLEY & CO INC,	XXX	7,211,300	7,182,000	7,191,715	7,190,117		(719)		(719)		7,189,398		21,901	21,901	48,799	05/15/2021	1
9128284S6	U S TREASURY NOTE 2.75% 5/31/23		01/30/2019	DEUTSCHE BK SECS INC, NY	XXX	453,875	449,000	449,053	449,047		(5)		(5)		449,042		4,833	4,833	1,442	05/31/2023	1
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		03/28/2019	RBC CAPITAL MARKETS LLC,	XXX	2,422,058	2,405,000	2,395,091	2,395,957		489		489		2,396,446		25,612	25,612	29,405	09/15/2021	1
9128285D8	U S TREASURY NOTE 2.875% 9/30/23		02/14/2019	MORGAN STANLEY & CO INC,	XXX	2,548,349	2,506,000	2,500,665	2,500,913		121		121		2,501,034		47,315	47,315	26,718	09/30/2023	1
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47		02/08/2019	Redemption	XXX	1,986,870	1,968,156	2,061,951	2,060,158		(1,566)		(1,566)		2,058,592		(71,722)	(71,722)	13,341	07/20/2047	1
3617BMAV9	GNMA II POOL #0BD5420 3.5% 12/20/47		03/20/2019	Redemption	XXX	1,855	1,855	1,880	1,855		0		0		1,855				11	12/20/2047	1
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45		03/20/2019	Redemption	XXX	15,662	15,662	16,448			(13)		(13)		15,662				59	06/20/2045	1
36179RZV4	GNMA II POOL #0MA3456 4.5% 2/20/46		03/20/2019	Redemption	XXX	6,978	6,978	7,200	6,982		(4)		(4)		6,978				52	02/20/2046	1
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		03/15/2019	Redemption	XXX	29,698	29,698	31,517	29,725		(28)		(28)		29,698				222	01/15/2041	1
3622AAAE4	GNMA POOL #0784605 4.5% 1/15/42		03/15/2019	Redemption	XXX	4,107	4,107	4,267	4,110		(3)		(3)		4,107				28	01/15/2042	1
36182UZ83	GNMA POOL #0AJ0767 3.5% 8/15/45		03/15/2019	Redemption	XXX	9,523	9,523	9,989	9,530		(7)		(7)		9,523				55	08/15/2045	1
0599999 Subtotal - Bonds - U.S. Governments					XXX	21,063,293	20,605,979	21,252,519	21,186,630		346		346		21,202,651		(139,357)	(139,357)	200,738	XXX	XXX
Bonds - All Other Governments																					
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/33		03/12/2019	Redemption	XXX	32,753	32,753	34,890	32,856		(103)		(103)		32,753				620	09/01/2033	1
83162CWN9	SBA GTD PART 2014-20I 1 2.92% 9/01/34		03/01/2019	Redemption	XXX	12,387	12,387	12,847	12,407		(19)		(19)		12,387				188	09/01/2034	1
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37		02/01/2019	Redemption	XXX	28,514	28,514	28,514	28,514						28,514				422	02/01/2037	1
83162CYG2	SBA GTD PART CTFS 2017-20A 1 2.8% 1/1/37		01/02/2019	Redemption	XXX	11,386	11,386	11,386	11,386						11,386				165	01/01/2037	1
83162CZZ9	SBA GTD PARTN CTFS 2018-20 3.87% 11/1/38		02/11/2019	CREDIT SUISSE, NEW YORK (	XXX	514,302	498,000	498,000	498,000						498,000		16,302	16,302	4,711	11/01/2038	1
1099999 Subtotal - Bonds - All Other Governments					XXX	599,342	583,040	585,637	583,162		(122)		(122)		583,040		16,302	16,302	6,107	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																					
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		03/15/2019	Redemption	XXX	19,810	19,810	20,243	19,818		(9)		(9)		19,810				103	08/01/2043	1
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46		03/15/2019	Redemption	XXX	8,752	8,752	8,840	8,755		(3)		(3)		8,752				38	03/01/2046	1
312944Y54	FHLMC POOL #A9-6132 4.5% 1/01/41		03/15/2019	Redemption	XXX	7,649	7,649	8,414	7,651		(2)		(2)		7,649				58	01/01/2041	1
3132J4GA1	FHLMC POOL #G3-0892 5.5% 4/01/30		03/15/2019	Redemption	XXX	30,198	30,198	34,015	30,285		(87)		(87)		30,198				265	04/01/2030	1
31335AWT1	FHLMC POOL #G6-0658 3.5% 7/1/46		03/15/2019	Redemption	XXX	14,607	14,607	15,012	14,612		(4)		(4)		14,607				86	07/01/2046	1
31335AX52	FHLMC POOL #G6-0700 4.5% 9/01/2045		03/15/2019	Redemption	XXX	1,259,021	1,201,066	1,323,049	1,319,223		(6,977)		(6,977)		1,312,246		(53,225)	(53,225)	15,239	09/01/2045	1
3132XCRW7	FHLMC POOL #G6-7701 3% 10/1/46		03/15/2019	Redemption	XXX	8,319	8,319	8,074	8,316		2		2		8,319				42	10/01/2046	1
3137FCJK1	FHLMC POOL #K070 A2 VAR 11/25/27		02/08/2019	CREDIT SUISSE, NEW YORK (	XXX	643,891	637,807	656,931	655,072		(272)		(272)		654,800		(10,908)	(10,908)	4,168	11/25/2027	1
35563PHF9	FHLMC SEASONED CR RISK 4 3.5% 11/25/57		03/25/2019	Redemption	XXX	26,742	26,742	26,125	26,732		10		10		26,742				150	11/25/2057	1
3140J5XX2	FNMA POOL #0BM1593 3.5% 11/1/35		03/25/2019	Redemption	XXX	7,695	7,695	8,070	7,696		(1)		(1)		7,695				37	11/01/2035	1
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19		03/25/2019	FINAL PAYDOWN	XXX	411,349	411,349	416,539	412,816		(422)		(422)		412,395		(1,046)	(1,046)	2,228	09/25/2019	1
31403C6L0	FNMA POOL #0745275 5% 2/1/38		03/26/2019	Redemption	XXX	5,996	5,996	6,397			(8)		(8)		5,996				36	02/01/2036	1
31416BS58	FNMA POOL #0995240 4.500% 8/01/37		03/25/2019	Redemption	XXX	16,889	16,889	18,578	16,927		(38)		(38)		16,889				132	08/01/2037	1
31418M3X8	FNMA POOL #0AD0813 5% 2/1/40		03/25/2019	Redemption	XXX	9,891	9,891	10,500	9,897		(6)		(6)		9,891				81	02/01/2040	1
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/23		03/25/2019	Redemption	XXX	5,658	5,658	5,764	5,659		0		0		5,658				17	04/01/2043	1
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		03/25/2019	Redemption	XXX	17,320	17,320	17,888	17,330		(11)		(11)		17,320				115	04/01/2043	1
3138EP2K9	FNMA POOL #0AL7077 4% 7/1/35		03/25/2019	Redemption	XXX	36,402	36,402	38,763	36,416		(13)		(13)		36,402				255	07/01/2035	1
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36		03/25/2019	Redemption	XXX	12,070	12,070	12,885	12,072		(2)		(2)		12,070				72	04/01/2036	1
3138ERD98	FNMA POOL #0AL9127 4% 10/1/44		02/08/2019	Redemption	XXX	634,623	615,823	652,291	626,695		(99)		(99)		626,595		8,028	8,028	4,750	10/01/2044	1
3138WK2H7	FNMA POOL #0AS9775 3.5% 6/1/37		02/08/2019	Redemption	XXX	794,810	784,978	826,802	795,584		(58)		(58)		795,526		(716)	(716)	5,278	06/01/2037	1
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43		03/25/2019	Redemption	XXX	1,575	1,575	1,549	1,575		0		0		1,575				6	08/01/2043	1
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47		03/26/2019	Redemption	XXX	8,887	8,887	8,911	8,893		(1)		(1)		8,892		(4)	(4)	30	07/01/2047	1
3140J7RJ6	FNMA POOL #0BM3188 VAR 4/1/47		03/25/2019	Redemption	XXX	24,006	24,006	24,299	24,018		(11)		(11)		24,006				100	04/01/2047	1
3140J7UL7	FNMA POOL #0BM3286 4.5% 11/1/47		03/25/2019	Redemption	XXX	8,935	8,935	9,316	8,942		(7)		(7)		8,935				78	11/01/2047	1
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		03/25/2019	Redemption	XXX	12,544	12,544	12,581	12,546		(2)		(2)		12,544				60	12/01/2047	1
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37		03/25/2019	Redemption	XXX	12,734	12,734	13,244			(20)		(20)		12,734				47	09/01/2037	1
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47		03/25/2019	Redemption	XXX	11,264	11,264	11,097	11,261		4		4		11,264				46	11/01/2047	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	4,051,638	3,958,966	4,196,175	4,098,790		(8,038)		(8,038)		4,109,510		(57,872)	(57,872)	33,518	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
90131HAN5	21ST CENTURY FOX AMERICA 6.9% 3/01/19		03/01/2019	Maturity	XXX	150,000	150,000	172,383	151,142		(1,142)		(1,142)		150,000				5,175	03/01/2019	2FE
00287YAP4	ABBVIE INC 3.2% 11/06/22		02/08/2019	PERSHING LLC, JERSEY CITY	XXX	99,540	100,000	103,783	102,354		(77)		(77)		102,277		(2,737)	(2,737)	853	11/06/2022	2FE
009090AA9	AIR CANADA 2015-1 CL A144A 3.6% 3/25/15		03/15/2019	Redemption	XXX	10,277	10,277	10,239	10,276		2		2		10,277				185	09/15/2028	1FE
023135BF2	AMAZON.COM INC 3.875% 8/22/37		02/05/2019	MORGAN STANLEY & CO INC,	XXX	68,550	68,000	67,837	67,841		1		1		67,841		709	709	1,208	08/22/2037	1FE
025816BU2	AMERICAN EXPRESS CO 3.375% 5/17/21		02/08/2019	MORGAN STANLEY & CO INC,	XXX	357,154	354,000	353,940	353,952		2		2		353,954		3,200	3,200	2,821	05/17/2021	1FE
03522AAF7	ANHEUSER-BUSCH COS LLC 4.9% 2/1/46		02/08/2019	PIERPONT SECURITIES LLC,	XXX	365,317	380,000	357,956	358,005		42		42		358,047		7,270	7,270	9,879	02/01/2046	2FE
00206RGD8	AT&T INC VAR 6/12/24		02/08/2019	BK OF NEW YORK MELLON/TOR	XXX	147,841	150,000	146,840	146,859		61		61		146,920		920	920	1,022	06/12/2024	2FE
06051GFX2	BANK OF AMERICA CORP 3.500% 04/19/26		03/12/2019	JPMORGAN SECURITIES INC	XXX	213,362	214,000	221,811	220,190		(154)		(154)		220,036		(6,674)	(6,674)	3,017	04/19/2026	1FE
10112RAR5	BOSTON PROPERTIES LP 5.625% 11/15/20		02/08/2019	PERSHING LLC, JERSEY CITY	XXX	145,573	140,000	158,661	147,351		(604)		(604)		146,746		(1,173)	(1,173)	1,903	11/15/2020	2FE
13645RAX2	CANADIAN PACIFIC RAIL 6.125% 09/15/2115		02/08/2019	GOLDMAN SACHS & CO, NY	XXX	59,369	50,000	60,956	60,946		(1)		(1)		60,945		(1,576)	(1,576)	1,251	09/15/2115	2FE
14912L6W6	CATERPILLAR FINANCIAL SVCS 1.9% 3/22/19		02/08/2019	PERSHING LLC, JERSEY CITY	XXX	592,591	593,000	592,644	592,959		21		21		592,980		(389)	(389)	4,382	03/22/2019	1FE
172967MD0	CITIGROUP INC 4.65% 7/23/48		03/13/2019	CREDIT SUISSE, NEW YORK (	XXX	283,252	272,000	275,531	275,505		(10)		(10)		275,495		7,757	7,757	7,725	07/23/2048	2FE
20030NCG4	COMCAST CORP 4.049% 11/1/52		02/08/2019	SUNTRUST ROBINSON HUMPHRE	XXX	185,977	199,000	206,150	206,043		(12)		(12)		206,031		(20,053)	(20,053)	2,261	11/01/2052	1FE
202795JN1	COMMONWEALTH EDISON 3.7% 8/15/38		02/08/2019	PERSHING LLC, JERSEY CITY	XXX	305,361	300,000	299,280	299,302		6		6		299,308		6,053	6,053	5,488	08/15/2028	1FE
224044BW6	COX COMMUNICATIONS 3.25% 12/15/22		02/08/2019	GOLDMAN SACHS & CO, NY	XXX	158,222	160,000	159,579	159,654		9		9		159,664		(1,441)	(1,441)	823	12/15/2022	2FE
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/28		02/11/2019	Redemption	XXX	292,044	272,607	312,379	307,088		(755)		(755)		306,334		(14,289)	(14,289)	2,824	12/10/2028	2FE
126650BS8	CVS PASS-THRU 144A 7.507% 01/10/32		03/13/2019	Redemption	XXX	7,185	7,185	9,151	7,210		(24)		(24)		7,185				90	01/10/2032	2FE
25755TAJ9	DOMINO'S PIZZA MAS 1A A2I 4.116% 7/25/48		01/25/2019	Redemption	XXX	460	460	460	460						460				5	07/25/2048	2FE
26441CAN5	DUKE ENERGY CORP 3.750% 04/15/24		02/08/2019	GOLDMAN SACHS & CO, NY	XXX	254,880	250,000	268,145	262,763		(285)		(285)		262,478		(7,598)	(7,598)	3,047	04/15/2024	2FE
30040WAA6	EVERSOURCE ENERGY 2.5% 3/15/21		02/08/2019	PERSHING LLC, JERSEY CITY	XXX	394,708	400,000	399,492	399,611		20		20		399,631		(4,923)	(4,923)	4,083	03/15/2021	2FE
345397YH0	FORD MOTOR CREDIT CO LLC 2.262% 3/28/19		02/08/2019	MORGAN STANLEY & CO INC,	XXX	423,470	424,000	424,000	424,000						424,000		(530)	(530)	3,570	03/28/2019	2FE
36164QNA2	GE CAPITAL INTL FUND 4.418% 11/15/35	C	03/07/2019	GOLDMAN SACHS & CO, NY	XXX	250,744	283,000	314,574	311,955		(244)		(244)		311,711		(60,967)	(60,967)	4,029	11/15/2035	2FE
37045XBS4	GENERAL MOTORS FINANCIAL 3.45% 1/14/22		02/11/2019	HSBC SECS INC, NEW YORK	XXX	197,744	200,000	200,374	200,223		(10)		(10)		200,213		(2,469)	(2,469)	3,987	01/14/2022	2FE
38141GWC4	GOLDMAN SACHS GROUP 3% 4/26/22		02/08/2019	GOLDMAN SACHS & CO, NY	XXX	222,748	225,000	224,350	224,573		14		14		224,587		(1,839)	(1,839)	1,988	04/26/2022	1FE
38141GGS7	GOLDMAN SACHS GROUP 5.750% 01/24/22		02/08/2019	MERRILL LYNCH PIERCE FENN	XXX	321,348	300,000	348,111	328,836		(1,033)		(1,033)		327,803		(6,455)	(6,455)	9,488	01/24/2022	1FE
24422EUQ0	JOHN DEERE CAPITAL CORP 3.2% 1/10/22		02/08/2019	GOLDMAN SACHS & CO, NY	XXX	299,392	296,000	295,716			8		8		295,724		3,668	3,668	842	01/10/2022	1FE
478160BR4	JOHNSON & JOHNSON 1.125% 03/01/19		03/01/2019	Maturity	XXX	285,000	285,000	284,966	284,998		2		2		285,000				1,603	03/01/2019	1FE
46625HJR2	JPMORGAN CHASE & CO 2.350% 01/28/19		01/28/2019	Maturity	XXX	345,000	345,000	349,005	345,106		(106)		(106)		345,000				4,054	01/28/2019	1FE
46625HJD3	JPMORGAN CHASE & CO 4.500% 01/24/22		02/08/2019	BNP PARIBAS SECS CP/FIXED	XXX	197,746	190,000	204,949	199,180		(330)		(330)		198,850		(1,103)	(1,103)	4,703	01/24/2022	1FE
48203RAL8	JUNIPER NETWORKS INC 3.125% 02/26/19		02/25/2019	Maturity	XXX	412,000	412,000	419,723	412,550		(550)		(550)		412,000				6,438	02/26/2019	2FE
494550BS4	KINDER MORGAN ENERGY PRT 4.15% 2/01/24		03/22/2019	GOLDMAN SACHS & CO, NY	XXX	435,938	424,000	438,658	434,322		(353)		(353)		433,969		1,969	1,969	10,472	02/01/2024	2FE
48250AAA1	KKR GROUP FINANCE 144A 5.125% 6/01/44		02/08/2019	JEFFERIES & CO INC, NEW Y	XXX	70,614	70,000	69,995	69,995		0		0		69,995		619	619	708	06/01/2044	1FE
53079EBE3	LIBERTY MUTUAL GRP 144A 4.25% 6/15/23		01/24/2019	EXCHANGE	XXX	74,459	71,000	76,775	74,997		(63)		(63)		74,933		(475)	(475)	360	06/15/2023	2FE
549271AF1	LUBRIZOL CORP/THE 6.5% 10/1/34		02/08/2019	PERSHING LLC, JERSEY CITY	XXX	193,455	150,000	199,172	197,391		(251)		(251)		197,140		(3,685)	(3,685)	3,548	10/01/2034	1FE
585055BG0	MEDTRONIC INC 2.5% 3/15/20		03/28/2019	NON-BROKER TRADE	XXX	139,680	144,000	145,354	144,720		(115)		(115)		144,606		(4,926)	(4,926)	1,760	03/15/2020	1FE

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

										Change in Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
59217GCE7	MET LIFE GLOB FUNDING 2.05% 6/12/20		01/28/2019	US BANCORP INVESTMENTS IN	XXX	271,288	275,000	274,992	274,996		0		0		274,996		(3,709)	(3,709)	752	06/12/2020	1FE
594918BN3	MICROSOFT CORP 1.100% 08/08/19		01/30/2019	MORGAN STANLEY & CO INC,	XXX	243,155	245,000	244,748	244,949		7		7		244,956		(1,801)	(1,801)	1,295	08/08/2019	1FE
594918CA0	MICROSOFT CORP 4.25% 2/6/47		02/08/2019	GOLDMAN SACHS & CO, NY	XXX	184,839	170,000	169,543	169,558		1		1		169,559		15,281	15,281	3,733	02/06/2047	1FE
61746BDX1	MORGAN STANLEY 2.450% 02/01/19		02/01/2019	Maturity	XXX	340,000	340,000	339,772	339,961		39		39		340,000				4,165	02/01/2019	1FE
61746BDQ6	MORGAN STANLEY 3.875% 04/29/24		02/08/2019	MORGAN STANLEY & CO INC,	XXX	183,218	180,000	191,408	188,316		(165)		(165)		188,152		(4,933)	(4,933)	1,996	04/29/2024	1FE
61747YDY8	MORGAN STANLEY 4.3% 1/27/45		03/07/2019	MORGAN STANLEY & CO INC,	XXX	273,193	278,000	270,027	270,097		31		31		270,128		3,065	3,065	7,438	01/27/2045	1FE
655844BV9	NORFOLK SOUTHERN CORP 4.05% 8/15/52		02/08/2019	MERRILL LYNCH PIERCE FENN	XXX	403,465	430,000	438,272	438,140		45		45		438,185		(34,720)	(34,720)	8,562	08/15/2052	2FE
69371RM86	PACCAR FINANCIAL CORP 1.650% 02/25/19		02/25/2019	Maturity	XXX	85,000	85,000	84,881	84,994		6		6		85,000				701	02/25/2019	1FE
695114CT3	PACIFICORP 4.125% 1/15/49		02/08/2019	GOLDMAN SACHS & CO, NY	XXX	80,584	80,000	79,821	79,822		0		0		79,822		762	762	1,916	01/15/2049	1FE
70466WAA7	PEACHTREE CORNERS FUNDING 3.976% 2/15/25		02/08/2019	WELLS FARGO SECURITIES LL	XXX	268,358	270,000	262,829	263,870		(350)		(350)		263,519		4,839	4,839	5,278	02/15/2025	2FE
709599BB9	PENSKE TRUCK LEASING CO 3.9% 2/1/24		02/08/2019	US BANCORP INVESTMENTS IN	XXX	139,180	140,000	139,714	139,743		5		5		139,748		(569)	(569)	2,897	02/01/2024	2FE
713448DJ4	PEPSICO INC 1.350% 10/04/19		01/31/2019	MORGAN STANLEY & CO INC,	XXX	252,886	255,000	254,962	254,990		1		1		254,991		(2,105)	(2,105)	1,119	10/04/2019	1FE
718549AD0	PHILLIPS 66 PARTNERS L3.55% 10/1/26		02/08/2019	PERSHING LLC, JERSEY CITY	XXX	195,046	204,000	195,701	196,385		95		95		196,481		(1,434)	(1,434)	2,635	10/01/2026	2FE
718549AB4	PHILLIPS 66 PARTNERS LP3.605% 02/15/25		02/11/2019	PERSHING LLC, JERSEY CITY	XXX	196,016	200,000	203,272	202,236		147		147		202,383		(6,367)	(6,367)	3,545	02/15/2025	2FE
74432QBZ7	PRUDENTIAL FINANCIAL3.500% 05/15/24		02/08/2019	GOLDMAN SACHS & CO, NY	XXX	81,958	80,000	84,471	83,274		(65)		(65)		83,209		(1,252)	(1,252)	677	05/15/2024	1FE
756109AN4	REALTY INCOME CORP 3.250% 10/15/22		02/08/2019	MORGAN STANLEY & CO INC,	XXX	185,997	185,000	192,903	189,870		(162)		(162)		189,708		(3,711)	(3,711)	1,954	10/15/2022	1FE
78010USN8	ROYAL BANK OF CANADA 2.150% 03/15/19		03/15/2019	Maturity	XXX	280,000	280,000	282,016	280,128		(128)		(128)		280,000				3,010	03/15/2019	1FE
816851AW9	SEMPRA ENERGY 2.400% 03/15/20		02/08/2019	GOLDMAN SACHS & CO, NY	XXX	198,648	200,000	203,820	200,962		(154)		(154)		200,808		(2,160)	(2,160)	1,960	03/15/2020	2FE
78413KAA0	SES GLOBAL AMERICAS HOLD 2.5% 3/25/19		03/25/2019	Maturity	XXX	280,000	280,000	278,474	279,681		319		319		280,000				3,500	03/25/2019	2FE
828807CZ8	SIMON PROPERTY GROUP 4.250% 11/30/46		02/08/2019	CITIGROUP GBL MKTS/SALOMO	XXX	182,295	180,000	178,880	178,920		2		2		178,922		3,373	3,373	1,530	11/30/2046	1FE
828807CQ8	SIMON PROPERTY GROUP LP 2.200% 2/01/19		02/01/2019	Maturity	XXX	355,000	355,000	357,847	355,000						355,000				3,905	02/01/2019	1FE
842587CQ8	SOUTHERN CO/THE 1.850% 07/01/19		02/25/2019	Call	XXX	830,000	830,000	833,105	830,589		(179)		(179)		830,411		(411)	(411)	9,981	07/01/2019	2FE
842587CV7	SOUTHERN CO/THE 3.250% 07/01/26		02/08/2019	US BANCORP INVESTMENTS IN	XXX	191,634	200,000	206,054	204,772		(71)		(71)		204,702		(13,068)	(13,068)	3,990	07/01/2026	2FE
89236TCU7	TOYOTA MOTOR CREDIT CORP 1.7% 2/19/19		02/19/2019	Maturity	XXX	150,000	150,000	149,982	149,999		1		1		150,000				1,275	02/19/2019	1FE
927804FU3	VIRGINIA ELECTRIC POWER 3.15% 1/15/26		02/08/2019	MERRILL LYNCH PIERCE FENN	XXX	245,503	250,000	261,853	259,097		(146)		(146)		258,950		(13,448)	(13,448)	4,528	01/15/2026	1FE
42217KBC9	WELLTOWER INC 4.500% 01/15/24		02/08/2019	PERSHING LLC, JERSEY CITY	XXX	113,835	110,000	119,338	116,486		(152)		(152)		116,334		(2,499)	(2,499)	2,846	01/15/2024	2FE
98389BAT7	XCEL ENERGY INC 2.600% 03/15/22		02/11/2019	BARCLAYS CAPITAL INC, NEW	XXX	441,909	450,000	449,879	449,924		3		3		449,927		(8,018)	(8,018)	4,778	03/15/2022	2FE
12527EAD0	CFCRE CMBS C1 A4 VAR 4/15/44		03/15/2019	Redemption	XXX	1,834	1,834	1,900	1,834		0		0		1,834				16	04/15/2044	1FM
17322MAV8	CITIGROUP CMBS GC21 3.575% 5/10/47		03/12/2019	Redemption	XXX	32,079	32,079	32,650			(61)		(61)		32,079				96	05/10/2047	1FM
12625KAD7	CMBS 2013-CCRE8 CR8 A4 3.334% 06/10/46		02/08/2019	Redemption	XXX	555,251	550,476	569,657	568,804		(50)		(50)		568,754		(13,503)	(13,503)	3,592	06/10/2046	1FM
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/47		03/12/2019	Redemption	XXX	36	36	37	36						36				0	02/10/2047	1FM
126192AD5	COMM 2012-LC4 CMBS 3.288% 12/10/44		03/12/2019	Redemption	XXX	648	648	653			0		0		648				2	12/10/2044	1FM
12591QAM4	COMM 2014-UBS4 MBS 2 2.963% 8/10/47		03/12/2019	Redemption	XXX	50,651	50,651	50,542	50,639		12		12		50,651				159	08/10/2047	1FM
36249KAC4	GS MORTG SEC C1 A2 144A 4.592% 8/10/43		02/11/2019	CREDIT SUISSE, NEW YORK (	XXX	1,223,800	1,204,000	1,315,041	1,309,744		(287)		(287)		1,309,457		(85,657)	(85,657)	10,904	08/10/2043	1FM
36192KAT4	GS MORTG SEC GCJ7 A4 3.377% 5/10/45		02/12/2019	Redemption	XXX	112,299	112,299	116,906	112,649		(349)		(349)		112,299				632	05/10/2045	1FM
61767EAC8	MORGAN STANLEY C34 3.354% 6/15/26		02/08/2019	MERRILL LYNCH PIERCE FENN	XXX	345,035	344,000	354,301	353,026		(135)		(135)		352,890		(7,856)	(7,856)	2,243	06/15/2026	1FM
90349DAC6	UBS-BARCLAYS CMBS C3 A3 2.728% 8/10/49		03/12/2019	Redemption	XXX	53,189	53,189	54,386	53,376		(187)		(187)		53,189				250	08/10/2049	1FM

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
92890NAU3	WFRBS CMBS C10 A3 2.875% 12/15/45		02/08/2019	WELLS FARGO SECURITIES LL	XXX	651,636	657,000	670,397	669,755		(40)		(40)		669,715		(18,079)	(18,079)	3,673	12/15/2045	1FM
92935JBC8	WFRBS CMBS C2 A4 144A VAR 2/15/44		03/15/2019	Redemption	XXX	6,070	6,070	6,737	6,076		(6)		(6)		6,070				52	02/15/2044	1FM
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		01/15/2019	Redemption	XXX	252,844	252,844	269,705	255,973		(3,129)		(3,129)		252,844				6,258	07/15/2024	2FE
00217EAB4	ARI FLEET LEASE TRUST 2.55% 10/15/26		03/15/2019	Redemption	XXX	42,834	42,834	42,664	42,735		100		100		42,834				224	10/15/2026	1FE
17305EFS9	CITIBANK CR CARD ISS A6 2.15% 7/15/21		02/08/2019	JPMORGAN SECURITIES INC	XXX	329,188	330,000	337,219	333,553		(102)		(102)		333,451		(4,263)	(4,263)	4,060	07/15/2021	1FE
12592YAD6	CNH EQUIP TR 2015-BA3 1.37% 7/15/20		01/16/2019	Call	XXX	27,407	27,407	27,414	27,411		0		0		27,411		(3)	(3)	17	07/15/2020	1FE
12594DAD0	CNH EQUIP TR 2016-BA3 1.63% 8/15/21		03/15/2019	Redemption	XXX	233,333	233,333	234,473	233,437		(104)		(104)		233,333				605	08/15/2021	1FE
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		01/14/2019	Redemption	XXX	53,631	53,631	56,315	54,027		(397)		(397)		53,631				1,274	07/12/2022	1FE
210795PZ7	CONTINENTAL AIR 2012-1 CL 4.15% 10/11/25		02/08/2019	BARCLAYS CAPITAL INC, NEW	XXX	183,991	182,324	192,808	191,269		(140)		(140)		191,130		(7,139)	(7,139)	2,543	10/11/2025	1FE
233046AE1	DB MASTER FINANCE 1A A2I 3.629% 11/20/47		02/20/2019	Redemption	XXX	780	780	781	780		0		0		780				7	11/20/2047	2FE
34530VAE9	FORD CREDIT AUTO TR B A4 1.58% 8/15/20		03/15/2019	Redemption	XXX	345,150	345,150	346,188	345,432		(282)		(282)		345,150				888	08/15/2020	1FE
34528QEN0	FORD CREDIT FLOOR MAS 1A1 1.7% 2/15/21		02/15/2019	Call	XXX	260,000	260,000	262,194	261,081		(114)		(114)		260,967		(967)	(967)	763	02/15/2021	1FE
34528QGH1	FORD CREDIT FLOORPLAN 3A1 3.52% 10/15/23		02/16/2019	JPMORGAN SECURITIES INC	XXX	632,886	625,000	624,861	624,866		3		3		624,869		8,017	8,017	4,089	10/15/2023	1FE
46185JAA6	INVITATION HOMES 2 SFR1 A VAR 3/17/37		03/19/2019	Redemption	XXX	4,473	4,473	4,473	4,473						4,473				31	03/17/2037	1FE
58768MAC5	MERCEDES-BENZ AUTO B A3 1.35% 08/15/19		01/15/2019	Call	XXX	35,294	35,294	35,271	35,288		0		0		35,289		5	5	40	08/15/2019	1FE
55315XAC5	MMAF EQUIPMENT FIN AA A3 2.04% 2/16/22		03/18/2019	Redemption	XXX	13,006	13,006	13,005	13,006		0		0		13,006				62	02/16/2022	1FE
65477WAD8	NISSAN AUTO REC 2 B A4 1.66% 3/15/21		02/15/2019	Call	XXX	165,667	165,667	166,288	165,992		(138)		(138)		165,854		(186)	(186)	378	03/15/2021	1FE
86213CAB1	STORE MASTER FUND 1A A2 4.17% 4/20/45		03/20/2019	Redemption	XXX	954	954	977	954		0		0		954				7	04/20/2045	1FE
98161FAD7	WORLD OMNI AUTO LEA AA3 1.375% 8/15/19		02/15/2019	Redemption	XXX	50,442	50,442	50,435	50,441		1		1		50,442		0	0	84	08/15/2019	1FE
98161JAE7	WORLD OMNI AUTO REC A A4 1.75% 4/15/21		02/08/2019	BARCLAYS CAPITAL INC, NEW	XXX	353,184	353,475	356,499	355,040		(280)		(280)		354,760		(1,576)	(1,576)	925	04/15/2021	1FE
98161PAD5	WORLD OMNI AUTO REC B A3 1.3% 02/15/22		03/15/2019	Redemption	XXX	34,197	34,197	34,153	34,193		4		4		34,197				73	02/15/2022	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	20,665,797	20,614,622	21,150,428	20,665,002		(12,480)		(12,480)		20,981,026		(315,229)	(315,229)	249,500	XXX	XXX
8399997 Subtotal - Bonds - Part 4					XXX	46,380,071	45,762,608	47,184,759	46,533,585		(20,294)		(20,294)		46,876,227		(496,156)	(496,156)	489,862	XXX	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	46,380,071	45,762,608	47,184,759	46,533,585		(20,294)		(20,294)		46,876,227		(496,156)	(496,156)	489,862	XXX	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999 Subtotal - Preferred Stocks					XXX		XXX													XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
90214J101	2U INC		02/08/2019	LIQUIDNET INC, NEW YORK	661.000	39,453	XXX	26,111	32,865	(6,754)			(6,754)		26,111		13,342	13,342		XXX	U
88579Y101	3M CO		03/18/2019	INVESTMENT TECH GROUP INC	286.000	57,793	XXX	51,129	54,494	(3,366)			(3,366)		51,129		6,665	6,665	108	XXX	U
002824100	ABBOTT LABORATORIES		03/18/2019	INVESTMENT TECH GROUP INC	760.000	56,473	XXX	29,085	54,971	(25,886)			(25,886)		29,085		27,388	27,388	97	XXX	U
00287Y109	ABBVIE INC		03/18/2019	INVESTMENT TECH GROUP INC	730.000	58,049	XXX	45,943	67,299	(21,356)			(21,356)		45,943		12,106	12,106	296	XXX	U
003654100	ABIOMED INC		03/18/2019	INVESTMENT TECH GROUP INC	22.000	7,473	XXX	9,751	7,151	2,600			2,600		9,751		(2,278)	(2,278)		XXX	U
00401C108	ACACIA COMMUNICATIONS INC		02/08/2019	LIQUIDNET INC, NEW YORK	777.000	32,461	XXX	28,990	29,526	(536)			(536)		28,990		3,471	3,471		XXX	U
00404A109	ACADIA HEALTHCARE CO INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,302.000	34,220	XXX	45,380	33,474	11,905			11,905		45,380		(11,160)	(11,160)		XXX	U
G1151C101	ACCENTURE PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	300.000	47,444	XXX	35,109	42,303	(7,194)			(7,194)		35,109		12,335	12,335		XXX	U
00507V109	ACTIVISION BLIZZARD INC		03/18/2019	INVESTMENT TECH GROUP INC	330.000	14,586	XXX	12,071	15,368	(3,297)			(3,297)		12,071		2,515	2,515		XXX	U

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
00724F101	ADOBE SYSTEMS INC		03/18/2019	INVESTMENT TECH GROUP INC	238.000	60,632	XXX	24,700	53,845	(29,145)			(29,145)		24,700		35,932	35,932		XXX	U
00751Y106	ADVANCE AUTO PARTS INC		03/18/2019	INVESTMENT TECH GROUP INC	30.000	4,877	XXX	5,101	4,724	378			378		5,101		(224)	(224)	2	XXX	U
007903107	ADVANCED MICRO DEVICES INC		03/18/2019	INVESTMENT TECH GROUP INC	965.000	21,726	XXX	16,320	17,814	(1,494)			(1,494)		16,320		5,405	5,405		XXX	U
008252108	AFFILIATED MANAGERS GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	30.000	3,287	XXX	4,308	2,923	1,385			1,385		4,308		(1,021)	(1,021)	3	XXX	U
001055102	AFLAC INC		03/18/2019	INVESTMENT TECH GROUP INC	360.000	17,609	XXX	12,584	16,402	(3,818)			(3,818)		12,584		5,026	5,026	27	XXX	U
00846U101	AGILENT TECHNOLOGIES INC		03/18/2019	INVESTMENT TECH GROUP INC	150.000	11,463	XXX	6,867	10,119	(3,252)			(3,252)		6,867		4,596	4,596	25	XXX	U
008474108	AGNICO EAGLE MINES LTD	C	02/08/2019	LIQUIDNET INC, NEW YORK	764.000	33,068	XXX	31,427	30,866	562			562		31,427		1,640	1,640		XXX	U
009158106	AIR PRODUCTS & CHEMICALS INC		03/18/2019	INVESTMENT TECH GROUP INC	119.000	20,333	XXX	17,185	19,046	(1,861)			(1,861)		17,185		3,148	3,148	52	XXX	U
00971T101	AKAMAI TECHNOLOGIES INC		03/18/2019	INVESTMENT TECH GROUP INC	80.000	5,437	XXX	3,958	4,886	(929)			(929)		3,958		1,479	1,479		XXX	U
011659109	ALASKA AIR GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	60.000	3,723	XXX	5,303	3,651	1,652			1,652		5,303		(1,580)	(1,580)	7	XXX	U
012653101	ALBEMARLE CORP		03/18/2019	INVESTMENT TECH GROUP INC	390.000	31,213	XXX	33,035	30,057	2,978			2,978		33,035		(1,822)	(1,822)	131	XXX	U
015271109	ALEXANDRIA REAL ESTATE EQUITIE		03/18/2019	INVESTMENT TECH GROUP INC	70.000	9,363	XXX	7,715	8,067	(352)			(352)		7,715		1,648	1,648	68	XXX	U
015351109	ALEXION PHARMACEUTICALS INC		03/18/2019	INVESTMENT TECH GROUP INC	110.000	13,503	XXX	13,472	10,710	2,762			2,762		13,472		31	31		XXX	U
016255101	ALIGN TECHNOLOGY INC		03/18/2019	INVESTMENT TECH GROUP INC	37.000	8,987	XXX	5,566	7,749	(2,183)			(2,183)		5,566		3,421	3,421		XXX	U
01741R102	ALLEGHENY TECHNOLOGIES INC		02/08/2019	LIQUIDNET INC, NEW YORK	4,432.000	118,483	XXX	74,183	96,485	(22,301)			(22,301)		74,183		44,299	44,299		XXX	U
G0176J109	ALLEGION PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	50.000	4,517	XXX	3,225	3,986	(761)			(761)		3,225		1,292	1,292		XXX	U
G0177J108	ALLERGAN PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	170.000	23,245	XXX	35,040	22,722	12,318			12,318		35,040		(11,796)	(11,796)	24	XXX	U
018581108	ALLIANCE DATA SYSTEMS CORP		03/18/2019	INVESTMENT TECH GROUP INC	246.000	39,655	XXX	53,782	36,920	16,862			16,862		53,782		(14,127)	(14,127)		XXX	U
018802108	ALLIANT ENERGY CORP		03/18/2019	INVESTMENT TECH GROUP INC	30.000	1,412	XXX	1,142	1,268	(126)			(126)		1,142		270	270	11	XXX	U
020002101	ALLSTATE CORP/THE		03/18/2019	INVESTMENT TECH GROUP INC	180.000	16,747	XXX	13,407	14,873	(1,466)			(1,466)		13,407		3,340	3,340	83	XXX	U
02079K305	ALPHABET INC-CL A		03/18/2019	INVESTMENT TECH GROUP INC	145.000	163,594	XXX	115,994	151,519	(35,525)			(35,525)		115,994		47,600	47,600		XXX	U
02079K107	ALPHABET INC-CL C		03/18/2019	INVESTMENT TECH GROUP INC	154.000	172,812	XXX	120,203	159,484	(39,281)			(39,281)		120,203		52,609	52,609		XXX	U
02209S103	ALTRIA GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	850.000	43,269	XXX	57,748	41,982	15,766			15,766		57,748		(14,479)	(14,479)	680	XXX	U
023135106	AMAZON.COM INC		03/18/2019	INVESTMENT TECH GROUP INC	201.000	331,572	XXX	153,373	301,896	(148,523)			(148,523)		153,373		178,199	178,199		XXX	U
023608102	AMEREN CORP		03/18/2019	INVESTMENT TECH GROUP INC	110.000	7,749	XXX	5,771	7,175	(1,404)			(1,404)		5,771		1,978	1,978		XXX	U
02376R102	AMERICAN AIRLINES GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	2,437.000	86,522	XXX	104,542	78,252	26,290			26,290		104,542		(18,020)	(18,020)	227	XXX	U
025537101	AMERICAN ELECTRIC POWER CO INC		03/18/2019	INVESTMENT TECH GROUP INC	250.000	20,095	XXX	15,796	18,685	(2,889)			(2,889)		15,796		4,300	4,300	60	XXX	U
025816109	AMERICAN EXPRESS CO		03/18/2019	INVESTMENT TECH GROUP INC	340.000	36,305	XXX	25,043	32,409	(7,365)			(7,365)		25,043		11,261	11,261	51	XXX	U
026874784	AMERICAN INTERNATIONAL GROUP I		03/18/2019	INVESTMENT TECH GROUP INC	430.000	18,561	XXX	28,239	16,946	11,292			11,292		28,239		(9,677)	(9,677)		XXX	U
03027X100	AMERICAN TOWER CORP		03/18/2019	INVESTMENT TECH GROUP INC	226.000	39,915	XXX	24,110	35,751	(11,641)			(11,641)		24,110		15,805	15,805	190	XXX	U
030420103	AMERICAN WATER WORKS CO INC		03/18/2019	INVESTMENT TECH GROUP INC	90.000	8,880	XXX	6,522	8,169	(1,648)			(1,648)		6,522		2,359	2,359	14	XXX	U
03076C106	AMERIPRISE FINANCIAL INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	8,814	XXX	7,674	7,306	368			368		7,674		1,140	1,140	9	XXX	U

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
03073E105	AMERISOURCEBERGEN CORP		03/18/2019	INVESTMENT TECH GROUP INC	80.000	6,753	XXX	6,380	5,952	428			428		6,380		373	373	8	XXX	U
031100100	AMETEK INC		03/18/2019	INVESTMENT TECH GROUP INC	120.000	9,208	XXX	5,824	8,124	(2,300)			(2,300)		5,824		3,384	3,384		XXX	U
031162100	AMGEN INC		03/18/2019	INVESTMENT TECH GROUP INC	339.000	63,036	XXX	50,328	65,993	(15,665)			(15,665)		50,328		12,708	12,708	122	XXX	U
03168L105	AMNEAL PHARMACEUTICALS INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,481.000	18,684	XXX	28,377	20,038	8,339			8,339		28,377		(9,693)	(9,693)		XXX	U
032095101	AMPHENOL CORP		03/18/2019	INVESTMENT TECH GROUP INC	150.000	13,696	XXX	10,100	12,153	(2,053)			(2,053)		10,100		3,597	3,597	35	XXX	U
032511107	ANADARKO PETROLEUM CORP		03/18/2019	INVESTMENT TECH GROUP INC	280.000	12,092	XXX	19,513	12,275	7,238			7,238		19,513		(7,421)	(7,421)		XXX	U
032654105	ANALOG DEVICES INC		03/18/2019	INVESTMENT TECH GROUP INC	170.000	17,527	XXX	12,993	14,591	(1,599)			(1,599)		12,993		4,534	4,534	27	XXX	U
03662Q105	ANSYS INC		03/18/2019	INVESTMENT TECH GROUP INC	40.000	6,883	XXX	4,970	5,718	(747)			(747)		4,970		1,912	1,912		XXX	U
036752103	ANTHEM INC		03/18/2019	INVESTMENT TECH GROUP INC	131.000	40,361	XXX	18,960	34,405	(15,445)			(15,445)		18,960		21,401	21,401		XXX	U
G0408V102	AON PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	110.000	18,422	XXX	12,290	15,990	(3,700)			(3,700)		12,290		6,133	6,133	17	XXX	U
037411105	APACHE CORP		03/18/2019	INVESTMENT TECH GROUP INC	190.000	6,063	XXX	12,125	4,988	7,137			7,137		12,125		(6,062)	(6,062)	21	XXX	U
03748R101	APARTMENT INVESTMENT & MANAGEM		02/07/2019	INVESTMENT TECH GROUP INC	170.000	8,365	XXX	7,615	7,460	155			155		7,615		750	750		XXX	U
037833100	APPLE INC		03/18/2019	INVESTMENT TECH GROUP INC	2,180.000	382,335	XXX	254,401	343,873	(89,472)			(89,472)		254,401		127,934	127,934	417	XXX	U
038222105	APPLIED MATERIALS INC		03/18/2019	INVESTMENT TECH GROUP INC	570.000	22,745	XXX	18,579	18,662	(83)			(83)		18,579		4,166	4,166	28	XXX	U
G6095L109	APTIV PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	120.000	9,285	XXX	6,730	7,388	(658)			(658)		6,730		2,555	2,555	8	XXX	U
03837J101	AQUA METALS INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,839.000	4,219	XXX	12,597	3,347	9,250			9,250		12,597		(8,378)	(8,378)		XXX	U
039483102	ARCHER-DANIELS-MIDLAND CO		03/18/2019	INVESTMENT TECH GROUP INC	270.000	11,244	XXX	12,276	11,062	1,214			1,214		12,276		(1,032)	(1,032)	25	XXX	U
03965L100	ARCONIC INC		03/18/2019	INVESTMENT TECH GROUP INC	180.000	3,269	XXX	3,385	3,035	350			350		3,385		(116)	(116)	5	XXX	U
040413106	ARISTA NETWORKS INC		03/18/2019	INVESTMENT TECH GROUP INC	25.000	5,901	XXX	6,681	5,268	1,413			1,413		6,681		(780)	(780)		XXX	U
363576109	ARTHUR J GALLAGHER & CO		03/18/2019	INVESTMENT TECH GROUP INC	70.000	5,488	XXX	3,631	5,159	(1,528)			(1,528)		3,631		1,857	1,857	9	XXX	U
04316A108	ARTISAN PARTNERS ASSET MANAGEM		02/08/2019	LIQUIDNET INC, NEW YORK	1,008.000	24,620	XXX	30,466	22,287	8,179			8,179		30,466		(5,847)	(5,847)	554	XXX	U
04621X108	ASSURANT INC		03/18/2019	INVESTMENT TECH GROUP INC	30.000	2,942	XXX	2,793	2,683	109			109		2,793		150	150	6	XXX	U
00206R102	AT&T INC		03/18/2019	INVESTMENT TECH GROUP INC	3,020.000	89,980	XXX	129,238	86,191	43,048			43,048		129,238		(39,259)	(39,259)	1,540	XXX	U
052769106	AUTODESK INC		03/18/2019	INVESTMENT TECH GROUP INC	100.000	15,118	XXX	7,474	12,861	(5,387)			(5,387)		7,474		7,645	7,645		XXX	U
053015103	AUTOMATIC DATA PROCESSING INC		03/18/2019	INVESTMENT TECH GROUP INC	220.000	32,582	XXX	22,770	28,846	(6,076)			(6,076)		22,770		9,812	9,812	170	XXX	U
053332102	AUTOZONE INC		03/18/2019	INVESTMENT TECH GROUP INC	18.000	16,312	XXX	14,422	15,090	(668)			(668)		14,422		1,890	1,890		XXX	U
053484101	AVALONBAY COMMUNITIES INC		03/18/2019	INVESTMENT TECH GROUP INC	115.000	22,513	XXX	20,182	20,016	166			166		20,182		2,331	2,331	169	XXX	U
053611109	AVERY DENNISON CORP		03/18/2019	INVESTMENT TECH GROUP INC	50.000	5,321	XXX	3,535	4,492	(956)			(956)		3,535		1,786	1,786		XXX	U
05501U106	AZUL SA	C	02/08/2019	LIQUIDNET INC, NEW YORK	2,118.000	60,982	XXX	37,693	58,647	(20,954)			(20,954)		37,693		23,288	23,288		XXX	U
05722G100	BAKER HUGHES A GE CO		03/18/2019	INVESTMENT TECH GROUP INC	140.000	3,675	XXX	8,981	3,010	5,971			5,971		8,981		(5,306)	(5,306)	15	XXX	U
058498106	BALL CORP		03/18/2019	INVESTMENT TECH GROUP INC	190.000	10,344	XXX	7,186	8,736	(1,551)			(1,551)		7,186		3,158	3,158	5	XXX	U
060505104	BANK OF AMERICA CORP		03/18/2019	INVESTMENT TECH GROUP INC	4,760.000	136,103	XXX	104,250	117,286	(13,036)			(13,036)		104,250		31,852	31,852		XXX	U
064058100	BANK OF NEW YORK MELLON CORP/T		03/18/2019	INVESTMENT TECH GROUP INC	560.000	29,386	XXX	26,435	26,359	76			76		26,435		2,951	2,951	54	XXX	U

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
071813109	BAXTER INTERNATIONAL INC		03/18/2019	INVESTMENT TECH GROUP INC	230.000	16,756	XXX	10,210	15,139	(4,928)			(4,928)		10,210		6,545	6,545	44	XXX	U
054937107	BB&T CORP		03/18/2019	INVESTMENT TECH GROUP INC	400.000	20,172	XXX	18,667	17,328	1,339			1,339		18,667		1,505	1,505	41	XXX	U
073685109	BEACON ROOFING SUPPLY INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,040.000	35,612	XXX	47,428	32,989	14,440			14,440		47,428		(11,816)	(11,816)		XXX	U
075887109	BECTON DICKINSON AND CO		03/18/2019	INVESTMENT TECH GROUP INC	141.000	34,164	XXX	23,416	31,770	(8,355)			(8,355)		23,416		10,748	10,748		XXX	U
08180D106	BENEFITFOCUS INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,152.000	60,009	XXX	29,997	52,669	(22,673)			(22,673)		29,997		30,012	30,012		XXX	U
084670702	BERKSHIRE HATHAWAY INC		03/18/2019	INVESTMENT TECH GROUP INC	942.000	191,241	XXX	153,808	192,338	(38,530)			(38,530)		153,808		37,433	37,433		XXX	U
08579W103	BERRY PLASTICS GROUP INC		03/29/2019	WELLS FARGO SECURITIES, L	1,117.000	56,056	XXX	54,388	53,091	1,297			1,297		54,388		1,668	1,668		XXX	U
086516101	BEST BUY CO INC		03/18/2019	INVESTMENT TECH GROUP INC	130.000	7,875	XXX	5,560	6,885	(1,324)			(1,324)		5,560		2,314	2,314		XXX	U
09062X103	BIOGEN INC		03/18/2019	INVESTMENT TECH GROUP INC	101.000	31,634	XXX	26,728	30,393	(3,665)			(3,665)		26,728		4,907	4,907		XXX	U
09247X101	BLACKROCK INC		03/18/2019	INVESTMENT TECH GROUP INC	66.000	27,879	XXX	25,166	25,926	(760)			(760)		25,166		2,712	2,712		XXX	U
05591B109	BMC STOCK HOLDINGS INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,889.000	30,934	XXX	35,181	29,242	5,939			5,939		35,181		(4,247)	(4,247)		XXX	U
097023105	BOEING CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	264.000	104,738	XXX	41,021	85,140	(44,119)			(44,119)		41,021		63,717	63,717	206	XXX	U
09857L108	BOOKING HOLDINGS INC		03/18/2019	INVESTMENT TECH GROUP INC	25.000	46,201	XXX	37,072	43,061	(5,988)			(5,988)		37,072		9,128	9,128		XXX	U
099724106	BORGWARNER INC		03/18/2019	INVESTMENT TECH GROUP INC	90.000	3,503	XXX	3,557	3,127	431			431		3,557		(54)	(54)	5	XXX	U
101121101	BOSTON PROPERTIES INC		03/18/2019	INVESTMENT TECH GROUP INC	80.000	10,611	XXX	9,905	9,004	901			901		9,905		706	706	76	XXX	U
101137107	BOSTON SCIENTIFIC CORP		03/18/2019	INVESTMENT TECH GROUP INC	510.000	19,655	XXX	11,097	18,023	(6,926)			(6,926)		11,097		8,558	8,558		XXX	U
10921T101	BRIGHTCOVE INC		02/08/2019	LIQUIDNET INC, NEW YORK	5,061.000	42,840	XXX	40,262	35,629	4,632			4,632		40,262		2,579	2,579		XXX	U
10922N103	BRIGHTHOUSE FINANCIAL INC		03/19/2019	INVESTMENT TECH GROUP INC	136.000	4,967	XXX	7,903	3,536	3,564			3,564		7,903		(2,936)	(2,936)		XXX	U
110122108	BRISTOL-MYERS SQUIBB CO		03/18/2019	INVESTMENT TECH GROUP INC	720.000	35,974	XXX	42,577	37,426	5,152			5,152		42,577		(6,603)	(6,603)	295	XXX	U
11135F101	BROADCOM INC		03/18/2019	INVESTMENT TECH GROUP INC	214.000	59,137	XXX	39,445	54,416	(14,971)			(14,971)		39,445		19,692	19,692		XXX	U
11133T103	BROADRIDGE FINANCIAL SOLUTIONS		03/18/2019	INVESTMENT TECH GROUP INC	60.000	5,876	XXX	6,900	5,775	1,125			1,125		6,900		(1,024)	(1,024)	29	XXX	U
115637209	BROWN-FORMAN CORP		03/18/2019	INVESTMENT TECH GROUP INC	140.000	6,789	XXX	5,057	6,661	(1,604)			(1,604)		5,057		1,732	1,732	23	XXX	U
127097103	CABOT OIL & GAS CORP		03/18/2019	INVESTMENT TECH GROUP INC	240.000	5,818	XXX	5,451	5,364	87			87		5,451		367	367	17	XXX	U
127387108	CADENCE DESIGN SYSTEMS INC		03/18/2019	INVESTMENT TECH GROUP INC	30.000	1,831	XXX	1,165	1,304	(139)			(139)		1,165		665	665		XXX	U
134429109	CAMPBELL SOUP CO		03/18/2019	INVESTMENT TECH GROUP INC	90.000	3,146	XXX	5,483	2,969	2,514			2,514		5,483		(2,338)	(2,338)	32	XXX	U
14040H105	CAPITAL ONE FINANCIAL CORP		03/18/2019	INVESTMENT TECH GROUP INC	220.000	17,731	XXX	19,168	16,630	2,538			2,538		19,168		(1,437)	(1,437)	24	XXX	U
G1890L107	CAPRI HOLDINGS LTD	C	03/18/2019	INVESTMENT TECH GROUP INC	70.000	3,296	XXX	2,997							2,997		299	299		XXX	U
14149Y108	CARDINAL HEALTH INC		03/18/2019	INVESTMENT TECH GROUP INC	150.000	7,961	XXX	10,872	6,690	4,182			4,182		10,872		(2,911)	(2,911)	71	XXX	U
141619106	CARDIOVASCULAR SYSTEMS INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,234.000	39,404	XXX	28,902	35,157	(6,255)			(6,255)		28,902		10,502	10,502		XXX	U
14161W105	CARDLYTICS INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,530.000	24,939	XXX	30,052	16,570	13,482			13,482		30,052		(5,114)	(5,114)		XXX	U
141665109	CAREER EDUCATION CORP		02/08/2019	LIQUIDNET INC, NEW YORK	3,271.000	43,439	XXX	32,966	37,355	(4,389)			(4,389)		32,966		10,473	10,473		XXX	U
143130102	CARMAX INC		03/18/2019	INVESTMENT TECH GROUP INC	100.000	6,020	XXX	6,375	6,273	102			102		6,375		(355)	(355)		XXX	U
143658300	CARNIVAL CORP	C	03/18/2019	INVESTMENT TECH GROUP INC	190.000	10,835	XXX	9,923	9,367	556			556		9,923		912	912	25	XXX	U
144285103	CARPENTER TECHNOLOGY CORP		02/08/2019	LIQUIDNET INC, NEW YORK	246.000	11,000	XXX	8,856	8,760	96			96		8,856		2,144	2,144		XXX	U
144577103	CARRIZO OIL & GAS INC		03/26/2019	KEYBANC CAPITAL MARKETS I	1,513.000	16,747	XXX	21,775	14,045	4,439			4,439		21,775		(5,028)	(5,028)		XXX	L

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
149123101	CATERPILLAR INC		03/18/2019	INVESTMENT TECH GROUP INC	290.000	37,761	XXX	27,012	36,850	(9,838)			(9,838)		27,012		10,749	10,749	102	XXX	U
12503M108	CBOE HOLDINGS INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	4,765	XXX	4,038	4,892	(854)			(854)		4,038		727	727	6	XXX	U
12504L109	CBRE GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	110.000	5,263	XXX	3,435	4,404	(970)			(970)		3,435		1,828	1,828		XXX	U
124857202	CBS CORP		03/18/2019	INVESTMENT TECH GROUP INC	180.000	8,780	XXX	11,641	7,870	3,772			3,772		11,641		(2,861)	(2,861)	32	XXX	U
150870103	CELANESE CORP		03/18/2019	INVESTMENT TECH GROUP INC	60.000	5,866	XXX	5,155	5,398	(243)			(243)		5,155		711	711	11	XXX	U
151020104	CELGENE CORP		03/18/2019	INVESTMENT TECH GROUP INC	360.000	31,518	XXX	41,994	23,072	18,921			18,921		41,994		(10,476)	(10,476)		XXX	U
15135B101	CENTENE CORP		03/18/2019	INVESTMENT TECH GROUP INC	180.000	10,997	XXX	5,141	10,377	(5,236)			(5,236)		5,141		5,856	5,856		XXX	U
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		02/08/2019	LIQUIDNET INC, NEW YORK	2,956.000	35,400	XXX	50,027	32,575	17,452			17,452		50,027		(14,627)	(14,627)		XXX	U
15189T107	CENTERPOINT ENERGY INC		03/18/2019	INVESTMENT TECH GROUP INC	10.000	305	XXX	247	282	(35)			(35)		247		58	58	3	XXX	U
156504300	CENTURY COMMUNITIES INC		02/08/2019	LIQUIDNET INC, NEW YORK	799.000	17,868	XXX	22,710	13,791	8,919			8,919		22,710		(4,842)	(4,842)		XXX	U
156700106	CENTURYLINK INC		03/18/2019	INVESTMENT TECH GROUP INC	390.000	5,288	XXX	9,380	5,909	3,471			3,471		9,380		(4,092)	(4,092)		XXX	U
156782104	CERNER CORP		03/18/2019	INVESTMENT TECH GROUP INC	130.000	7,306	XXX	6,235	6,817	(582)			(582)		6,235		1,071	1,071		XXX	U
125269100	CF INDUSTRIES HOLDINGS INC		03/18/2019	INVESTMENT TECH GROUP INC	120.000	4,999	XXX	3,785	5,221	(1,436)			(1,436)		3,785		1,214	1,214	12	XXX	U
12541W209	CH ROBINSON WORLDWIDE INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	6,317	XXX	5,159	5,886	(728)			(728)		5,159		1,159	1,159		XXX	U
808513105	CHARLES SCHWAB CORP/THE		03/18/2019	INVESTMENT TECH GROUP INC	530.000	24,042	XXX	20,929	22,011	(1,081)			(1,081)		20,929		3,112	3,112	27	XXX	U
16119P108	CHARTER COMMUNICATIONS INC		03/18/2019	INVESTMENT TECH GROUP INC	95.000	33,007	XXX	27,672	27,072	600			600		27,672		5,335	5,335		XXX	U
166764100	CHEVRON CORP		03/18/2019	INVESTMENT TECH GROUP INC	910.000	109,316	XXX	106,957	98,999	7,958			7,958		106,957		2,358	2,358	274	XXX	U
169656105	CHIPOTLE MEXICAN GRILL INC		03/18/2019	INVESTMENT TECH GROUP INC	13.000	7,825	XXX	4,921	5,613	(692)			(692)		4,921		2,904	2,904		XXX	U
H1467J104	CHUBB LTD	C	03/18/2019	INVESTMENT TECH GROUP INC	220.000	29,134	XXX	29,059	28,420	640			640		29,059		75	75	158	XXX	U
171340102	CHURCH & DWIGHT CO INC		03/18/2019	INVESTMENT TECH GROUP INC	120.000	7,634	XXX	5,378	7,891	(2,513)			(2,513)		5,378		2,256	2,256	7	XXX	U
125523100	CIGNA CORP		03/18/2019	INVESTMENT TECH GROUP INC	339.000	62,085	XXX	55,642	64,383	(8,741)			(8,741)		55,642		6,443	6,443		XXX	U
171798101	CIMAREX ENERGY CO		03/18/2019	INVESTMENT TECH GROUP INC	50.000	3,580	XXX	6,797	3,083	3,714			3,714		6,797		(3,217)	(3,217)	2	XXX	U
172062101	CINCINNATI FINANCIAL CORP		03/18/2019	INVESTMENT TECH GROUP INC	70.000	5,931	XXX	5,324	5,419	(95)			(95)		5,324		607	607	37	XXX	U
172908105	CINTAS CORP		03/18/2019	INVESTMENT TECH GROUP INC	47.000	9,200	XXX	5,440	7,896	(2,455)			(2,455)		5,440		3,759	3,759		XXX	U
17275R102	CISCO SYSTEMS INC		03/18/2019	INVESTMENT TECH GROUP INC	2,520.000	121,612	XXX	76,656	109,192	(32,535)			(32,535)		76,656		44,956	44,956	832	XXX	U
172967424	CITIGROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	1,350.000	85,837	XXX	79,608	70,281	9,327			9,327		79,608		6,229	6,229	240	XXX	U
174610105	CITIZENS FINANCIAL GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	270.000	9,654	XXX	9,540	8,027	1,513			1,513		9,540		114	114	34	XXX	U
177376100	CITRIX SYSTEMS INC		03/18/2019	INVESTMENT TECH GROUP INC	80.000	8,335	XXX	5,782	8,197	(2,415)			(2,415)		5,782		2,554	2,554		XXX	U
189054109	CLOROX CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	70.000	10,846	XXX	8,549	10,790	(2,241)			(2,241)		8,549		2,298	2,298	30	XXX	U
18914U100	CLOUDERA INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,083.000	14,371	XXX	16,192	11,978	4,214			4,214		16,192		(1,821)	(1,821)		XXX	U
12572Q105	CME GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	169.000	29,645	XXX	19,509	31,792	(12,283)			(12,283)		19,509		10,136	10,136	296	XXX	U
125896100	CMS ENERGY CORP		03/18/2019	INVESTMENT TECH GROUP INC	80.000	4,314	XXX	3,343	3,972	(629)			(629)		3,343		971	971	18	XXX	U

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
191216100	COCA-COLA CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	1,740.000	84,164	XXX	72,455	82,389	(9,934)			(9,934)		72,455		11,710	11,710		XXX	U
192108504	COEUR MINING INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,515.000	7,543	XXX	15,509	6,772	8,737			8,737		15,509		(7,966)	(7,966)		XXX	U
19239V302	COGENT COMMUNICATIONS HOLDINGS		02/08/2019	LIQUIDNET INC, NEW YORK	1,551.000	75,355	XXX	56,144	70,121	(13,977)			(13,977)		56,144		19,211	19,211		XXX	U
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		03/18/2019	INVESTMENT TECH GROUP INC	270.000	19,620	XXX	15,175	17,140	(1,965)			(1,965)		15,175		4,445	4,445	14	XXX	U
194162103	COLGATE-PALMOLIVE CO		03/18/2019	INVESTMENT TECH GROUP INC	400.000	26,130	XXX	26,322	23,808	2,514			2,514		26,322		(192)	(192)	61	XXX	U
20030N101	COMCAST CORP		03/18/2019	INVESTMENT TECH GROUP INC	2,140.000	81,791	XXX	75,148	72,867	2,281			2,281		75,148		6,643	6,643	407	XXX	U
200340107	COMERICA INC		03/18/2019	INVESTMENT TECH GROUP INC	100.000	8,330	XXX	6,753	6,869	(116)			(116)		6,753		1,577	1,577	60	XXX	U
20451N101	COMPASS MINERALS INTERNATIONAL		02/08/2019	LIQUIDNET INC, NEW YORK	392.000	20,164	XXX	15,904	16,342	(439)			(439)		15,904		4,260	4,260		XXX	U
205887102	CONAGRA BRANDS INC		03/18/2019	INVESTMENT TECH GROUP INC	120.000	2,722	XXX	4,782	2,563	2,219			2,219		4,782		(2,060)	(2,060)	17	XXX	U
20605P101	CONCHO RESOURCES INC		03/18/2019	INVESTMENT TECH GROUP INC	100.000	11,161	XXX	13,493	10,279	3,214			3,214		13,493		(2,332)	(2,332)		XXX	U
20825C104	CONOCOPHILLIPS		03/18/2019	INVESTMENT TECH GROUP INC	570.000	38,463	XXX	28,671	35,540	(6,869)			(6,869)		28,671		9,792	9,792	46	XXX	U
209115104	CONSOLIDATED EDISON INC		03/18/2019	INVESTMENT TECH GROUP INC	160.000	12,690	XXX	11,821	12,234	(413)			(413)		11,821		869	869	22	XXX	U
21036P108	CONSTELLATION BRANDS INC		03/18/2019	INVESTMENT TECH GROUP INC	91.000	15,763	XXX	13,977	14,635	(658)			(658)		13,977		1,786	1,786	18	XXX	U
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	02/08/2019	LIQUIDNET INC, NEW YORK	7,075.000	54,516	XXX	52,780	37,851	14,928			14,928		52,780		1,737	1,737		XXX	U
216648402	COOPER COS INC/THE		03/18/2019	INVESTMENT TECH GROUP INC	403.000	110,624	XXX	65,226	102,564	(37,338)			(37,338)		65,226		45,398	45,398	1	XXX	U
217204106	COPART INC		03/18/2019	INVESTMENT TECH GROUP INC	40.000	2,362	XXX	2,089	1,911	178			178		2,089		273	273		XXX	U
219350105	CORNING INC		03/18/2019	INVESTMENT TECH GROUP INC	490.000	16,370	XXX	11,993	14,803	(2,810)			(2,810)		11,993		4,377	4,377		XXX	U
22002T108	CORPORATE OFFICE PROPERTIES TR		02/08/2019	LIQUIDNET INC, NEW YORK	1,684.000	42,863	XXX	44,868	35,415	9,454			9,454		44,868		(2,005)	(2,005)	463	XXX	U
22160K105	COSTCO WHOLESALE CORP		03/18/2019	INVESTMENT TECH GROUP INC	223.000	48,325	XXX	35,947	45,427	(9,481)			(9,481)		35,947		12,378	12,378	54	XXX	U
222070203	COTY INC		03/18/2019	INVESTMENT TECH GROUP INC	170.000	1,910	XXX	3,095	1,115	1,980			1,980		3,095		(1,185)	(1,185)	21	XXX	U
22282E102	COVANTA HOLDING CORP		02/08/2019	LIQUIDNET INC, NEW YORK	2,021.000	35,022	XXX	31,475	27,122	4,353			4,353		31,475		3,547	3,547	505	XXX	U
22304C100	COVETRUS INC		03/18/2019	INVESTMENT TECH GROUP INC	48.000	1,681	XXX	2,003							2,003		(323)	(323)		XXX	L
225447101	CREE INC		02/08/2019	LIQUIDNET INC, NEW YORK	751.000	37,884	XXX	18,854	32,124	(13,270)			(13,270)		18,854		19,030	19,030		XXX	U
22822V101	CROWN CASTLE INTERNATIONAL COR		03/18/2019	INVESTMENT TECH GROUP INC	200.000	23,968	XXX	17,447	21,726	(4,279)			(4,279)		17,447		6,521	6,521		XXX	U
126408103	CSX CORP		03/18/2019	INVESTMENT TECH GROUP INC	480.000	33,346	XXX	17,398	29,822	(12,424)			(12,424)		17,398		15,948	15,948	26	XXX	U
231021106	CUMMINS INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	10,689	XXX	9,557	9,355	202			202		9,557		1,133	1,133	23	XXX	U
126650100	CVS HEALTH CORP		03/18/2019	INVESTMENT TECH GROUP INC	570.000	36,095	XXX	45,163	37,346	7,816			7,816		45,163		(9,068)	(9,068)	285	XXX	U
232806109	CYPRESS SEMICONDUCTOR CORP		02/07/2019	CITIGROUP GLOBAL MARKETS,	2,209.000	32,476	XXX	23,791	28,098	(4,307)			(4,307)		23,791		8,685	8,685	243	XXX	U
235825205	DANA INC		02/08/2019	LIQUIDNET INC, NEW YORK	2,510.000	40,941	XXX	45,472	34,211	11,261			11,261		45,472		(4,531)	(4,531)		XXX	U
235851102	DANAHER CORP		03/18/2019	INVESTMENT TECH GROUP INC	260.000	29,588	XXX	20,369	26,811	(6,442)			(6,442)		20,369		9,218	9,218	42	XXX	U
237194105	DARDEN RESTAURANTS INC		03/18/2019	INVESTMENT TECH GROUP INC	60.000	6,603	XXX	4,428	5,992	(1,563)			(1,563)		4,428		2,175	2,175	45	XXX	U
237266101	DARLING INGREDIENTS INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,121.000	23,815	XXX	15,684	21,568	(5,884)			(5,884)		15,684		8,130	8,130		XXX	U
23918K108	DAVITA INC		03/18/2019	INVESTMENT TECH GROUP INC	90.000	5,030	XXX	5,799	4,631	1,168			1,168		5,799		(769)	(769)		XXX	U
244199105	DEERE & CO		03/18/2019	INVESTMENT TECH GROUP INC	160.000	25,822	XXX	16,565	23,867	(7,302)			(7,302)		16,565		9,257	9,257	122	XXX	U
247361702	DELTA AIR LINES INC		03/18/2019	INVESTMENT TECH GROUP INC	320.000	16,146	XXX	15,854	15,968	(114)			(114)		15,854		292	292		XXX	U

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
24906P109	DENTSPLY SIRONA INC		03/18/2019	INVESTMENT TECH GROUP INC	110.000	4,910	XXX	6,430	4,093	2,336			2,336		6,430		(1,519)	(1,519)	10	XXX	U
25179M103	DEVON ENERGY CORP		03/18/2019	INVESTMENT TECH GROUP INC	300.000	7,996	XXX	13,711	6,762	6,949			6,949		13,711		(5,714)	(5,714)		XXX	U
252131107	DEXCOM INC		02/08/2019	KING (CL) & ASSOCIATES, A	531.000	76,685	XXX	34,036	63,614	(29,578)			(29,578)		34,036		42,649	42,649		XXX	U
25278X109	DIAMONDBACK ENERGY INC		03/18/2019	INVESTMENT TECH GROUP INC	80.000	7,965	XXX	7,004	7,416	(412)			(412)		7,004		962	962	3	XXX	U
253868103	DIGITAL REALTY TRUST INC		03/18/2019	INVESTMENT TECH GROUP INC	100.000	11,113	XXX	9,861	10,655	(794)			(794)		9,861		1,252	1,252	101	XXX	U
25456K101	DIPLOMAT PHARMACY INC		02/08/2019	LIQUIDNET INC, NEW YORK	2,024.000	26,218	XXX	28,773	27,243	1,530			1,530		28,773		(2,556)	(2,556)		XXX	U
254709108	DISCOVER FINANCIAL SERVICES		03/18/2019	INVESTMENT TECH GROUP INC	180.000	12,589	XXX	12,901	10,616	2,284			2,284		12,901		(312)	(312)	16	XXX	U
25470F104	DISCOVERY COMMUNICATIONS INC		03/18/2019	INVESTMENT TECH GROUP INC	110.000	3,118	XXX	3,053	2,721	332			332		3,053		65	65		XXX	U
25470F302	DISCOVERY COMMUNICATIONS INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	1,835	XXX	1,897	1,616	282			282		1,897		(62)	(62)		XXX	U
25470M109	DISH NETWORK CORP		03/18/2019	INVESTMENT TECH GROUP INC	90.000	2,833	XXX	5,680	2,247	3,433			3,433		5,680		(2,847)	(2,847)		XXX	U
256677105	DOLLAR GENERAL CORP		03/18/2019	INVESTMENT TECH GROUP INC	120.000	14,055	XXX	8,907	12,970	(4,062)			(4,062)		8,907		5,147	5,147	35	XXX	U
256746108	DOLLAR TREE INC		03/18/2019	INVESTMENT TECH GROUP INC	100.000	9,908	XXX	7,692	9,032	(1,341)			(1,341)		7,692		2,216	2,216		XXX	U
25746U109	DOMINION RESOURCES INC/VA		03/18/2019	INVESTMENT TECH GROUP INC	330.420	24,276	XXX	25,516	23,612	1,904			1,904		25,516		(1,240)	(1,240)		XXX	U
260003108	DOVER CORP		03/18/2019	INVESTMENT TECH GROUP INC	70.000	6,138	XXX	4,191	4,967	(776)			(776)		4,191		1,947	1,947	5	XXX	U
26078J100	DOWDUPONT INC		03/18/2019	INVESTMENT TECH GROUP INC	1,070.000	56,703	XXX	61,753	57,224	4,530			4,530		61,753		(5,050)	(5,050)	114	XXX	U
23331A109	DR HORTON INC		03/18/2019	INVESTMENT TECH GROUP INC	130.000	5,094	XXX	3,584	4,506	(922)			(922)		3,584		1,511	1,511	8	XXX	U
262037104	DRIL-QUIP INC		02/08/2019	LIQUIDNET INC, NEW YORK	257.000	9,016	XXX	14,821	7,718	7,103			7,103		14,821		(5,804)	(5,804)		XXX	U
233331107	DTE ENERGY CO		03/18/2019	INVESTMENT TECH GROUP INC	130.000	15,518	XXX	12,812	14,339	(1,527)			(1,527)		12,812		2,706	2,706	113	XXX	U
26441C204	DUKE ENERGY CORP		03/18/2019	INVESTMENT TECH GROUP INC	340.000	30,457	XXX	26,497	29,342	(2,845)			(2,845)		26,497		3,961	3,961	74	XXX	U
23355L106	DXC TECHNOLOGY CO		03/18/2019	INVESTMENT TECH GROUP INC	130.000	8,454	XXX	8,981	6,912	2,068			2,068		8,981		(526)	(526)	25	XXX	U
233377407	DXP ENTERPRISES INC/TX		02/08/2019	LIQUIDNET INC, NEW YORK	705.000	22,494	XXX	24,596	19,627	4,968			4,968		24,596		(2,102)	(2,102)		XXX	U
269246401	E*TRADE FINANCIAL CORP		03/18/2019	INVESTMENT TECH GROUP INC	130.000	6,177	XXX	4,469	5,704	(1,236)			(1,236)		4,469		1,708	1,708	8	XXX	U
26969P108	EAGLE MATERIALS INC		02/08/2019	LIQUIDNET INC, NEW YORK	229.000	16,234	XXX	22,764	13,976	8,788			8,788		22,764		(6,529)	(6,529)	23	XXX	U
277432100	EASTMAN CHEMICAL CO		03/18/2019	INVESTMENT TECH GROUP INC	70.000	5,508	XXX	5,283	5,118	165			165		5,283		226	226	43	XXX	U
G29183103	EATON CORP PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	210.000	16,372	XXX	14,146	14,419	(273)			(273)		14,146		2,227	2,227		XXX	U
278642103	EBAY INC		03/18/2019	INVESTMENT TECH GROUP INC	520.000	18,444	XXX	15,556	14,596	960			960		15,556		2,888	2,888		XXX	U
278865100	ECOLAB INC		03/18/2019	INVESTMENT TECH GROUP INC	122.000	19,875	XXX	14,358	17,977	(3,618)			(3,618)		14,358		5,517	5,517	56	XXX	U
281020107	EDISON INTERNATIONAL		03/18/2019	INVESTMENT TECH GROUP INC	160.000	9,458	XXX	11,545	9,083	2,462			2,462		11,545		(2,087)	(2,087)	98	XXX	U
28176E108	EDWARDS LIFESCIENCES CORP		03/18/2019	INVESTMENT TECH GROUP INC	462.000	79,391	XXX	38,537	70,765	(32,227)			(32,227)		38,537		40,854	40,854		XXX	U
285512109	ELECTRONIC ARTS INC		03/18/2019	INVESTMENT TECH GROUP INC	140.000	12,391	XXX	11,241	11,047	194			194		11,241		1,150	1,150		XXX	U
28618M106	ELEMENT SOLUTIONS INC		01/30/2019	MORGAN STANLEY & CO INC,	2,119.000	23,358	XXX	21,284							21,284		2,074	2,074		XXX	L
532457108	ELI LILLY & CO		03/18/2019	INVESTMENT TECH GROUP INC	450.000	53,787	XXX	33,145	52,074	(18,929)			(18,929)		33,145		20,643	20,643	77	XXX	U
28849P100	ELLIE MAE INC		02/08/2019	LIQUIDNET INC, NEW YORK	454.000	37,657	XXX	36,825	28,525	8,300			8,300		36,825		832	832		XXX	U
291011104	EMERSON ELECTRIC CO		03/18/2019	INVESTMENT TECH GROUP INC	310.000	20,775	XXX	17,390	18,523	(1,132)			(1,132)		17,390		3,384	3,384	44	XXX	U
292562105	ENCORE WIRE CORP		02/08/2019	LIQUIDNET INC, NEW YORK	415.000	21,998	XXX	17,458	20,825	(3,366)			(3,366)		17,458		4,539	4,539	8	XXX	U
G3157S106	ENSCO PLC	C	02/08/2019	LIQUIDNET INC, NEW YORK	3,497.000	15,214	XXX	23,615	12,449	11,165			11,165		23,615		(8,401)	(8,401)		XXX	U

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29364G103	ENTERGY CORP		03/18/2019	INVESTMENT TECH GROUP INC	110.000	10,010	XXX	8,037	9,468	(1,431)			(1,431)		8,037		1,973	1,973	18	XXX	U
26875P101	EOG RESOURCES INC		03/18/2019	INVESTMENT TECH GROUP INC	280.000	25,952	XXX	28,176	24,419	3,757			3,757		28,176		(2,223)	(2,223)	62	XXX	U
294429105	EQUIFAX INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	5,389	XXX	5,952	4,657	1,295			1,295		5,952		(563)	(563)		XXX	U
29444U700	EQUINIX INC		03/18/2019	INVESTMENT TECH GROUP INC	48.000	19,410	XXX	17,209	16,923	286			286		17,209		2,201	2,201		XXX	U
29476L107	EQUITY RESIDENTIAL		03/18/2019	INVESTMENT TECH GROUP INC	160.000	11,778	XXX	10,205	10,562	(357)			(357)		10,205		1,573	1,573	86	XXX	U
297178105	ESSEX PROPERTY TRUST INC		03/18/2019	INVESTMENT TECH GROUP INC	57.000	15,964	XXX	13,105	13,977	(872)			(872)		13,105		2,859	2,859	106	XXX	U
518439104	ESTEE LAUDER COS INC/THE		03/18/2019	INVESTMENT TECH GROUP INC	120.000	18,596	XXX	9,262	15,612	(6,350)			(6,350)		9,262		9,334	9,334	13	XXX	U
B38564108	EURONAV NV	C	02/08/2019	LIQUIDNET INC, NEW YORK	3,980.000	30,213	XXX	33,012	27,581	5,430			5,430		33,012		(2,799)	(2,799)		XXX	U
298736109	EURONET WORLDWIDE INC		02/08/2019	LIQUIDNET INC, NEW YORK	324.000	40,545	XXX	23,710	33,171	(9,461)			(9,461)		23,710		16,835	16,835		XXX	U
G3223R108	EVEREST RE GROUP LTD	C	03/18/2019	INVESTMENT TECH GROUP INC	211.000	46,548	XXX	44,338	45,947	(1,609)			(1,609)		44,338		2,210	2,210		XXX	U
30034W106	EVERGY INC		03/18/2019	INVESTMENT TECH GROUP INC	80.000	4,578	XXX	4,222	4,542	(320)			(320)		4,222		355	355		XXX	U
30040W108	EVERSOURCE ENERGY		03/18/2019	INVESTMENT TECH GROUP INC	150.000	10,535	XXX	8,292	9,756	(1,464)			(1,464)		8,292		2,243	2,243		XXX	U
30161N101	EXELON CORP		03/18/2019	INVESTMENT TECH GROUP INC	380.000	18,445	XXX	13,564	17,138	(3,574)			(3,574)		13,564		4,882	4,882	40	XXX	U
30212P303	EXPEDIA INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	6,324	XXX	5,662	5,633	30			30		5,662		662	662		XXX	U
302130109	EXPEDITORS INTERNATIONAL OF WA		03/18/2019	INVESTMENT TECH GROUP INC	80.000	5,812	XXX	4,237	5,447	(1,210)			(1,210)		4,237		1,575	1,575		XXX	U
30225T102	EXTRA SPACE STORAGE INC		03/18/2019	INVESTMENT TECH GROUP INC	60.000	5,969	XXX	4,550	5,429	(879)			(879)		4,550		1,419	1,419		XXX	U
30231G102	EXXON MOBIL CORP		03/18/2019	INVESTMENT TECH GROUP INC	1,970.000	150,253	XXX	178,021	134,334	43,687			43,687		178,021		(27,768)	(27,768)	410	XXX	U
315616102	F5 NETWORKS INC		03/18/2019	INVESTMENT TECH GROUP INC	30.000	4,737	XXX	4,342	4,861	(519)			(519)		4,342		395	395		XXX	U
G3323L100	FABRINET	C	02/08/2019	LIQUIDNET INC, NEW YORK	425.000	21,799	XXX	10,639	21,807	(11,167)			(11,167)		10,639		11,160	11,160		XXX	U
30303M102	FACEBOOK INC		03/18/2019	INVESTMENT TECH GROUP INC	1,152.000	189,867	XXX	134,315	151,016	(16,700)			(16,700)		134,315		55,551	55,551		XXX	U
311900104	FASTENAL CO		03/18/2019	INVESTMENT TECH GROUP INC	130.000	7,965	XXX	6,145	6,798	(652)			(652)		6,145		1,820	1,820	19	XXX	U
313747206	FEDERAL REALTY INVESTMENT TRUS		03/18/2019	INVESTMENT TECH GROUP INC	50.000	6,746	XXX	7,009	5,902	1,107			1,107		7,009		(263)	(263)	51	XXX	U
31428X106	FEDEX CORP		03/18/2019	INVESTMENT TECH GROUP INC	124.000	22,516	XXX	23,192	20,005	3,187			3,187		23,192		(676)	(676)	81	XXX	U
G33856108	FERROGLOBE PLC	C	02/08/2019	LIQUIDNET INC, NEW YORK	6,814.000	15,706	XXX	55,670	10,834	44,836			44,836		55,670		(39,964)	(39,964)		XXX	U
31620M106	FIDELITY NATIONAL INFORMATION		03/18/2019	INVESTMENT TECH GROUP INC	150.000	16,273	XXX	11,548	15,383	(3,835)			(3,835)		11,548		4,725	4,725		XXX	U
316773100	FIFTH THIRD BANCORP		03/18/2019	INVESTMENT TECH GROUP INC	340.000	9,311	XXX	9,107	8,000	1,107			1,107		9,107		204	204	75	XXX	U
318672706	FIRST BANCORP/PUERTO RICO	C	02/08/2019	LIQUIDNET INC, NEW YORK	3,683.000	39,120	XXX	20,903	31,674	(10,771)			(10,771)		20,903		18,217	18,217		XXX	U
320517105	FIRST HORIZON NATIONAL CORP		02/08/2019	LIQUIDNET INC, NEW YORK	1,610.000	24,417	XXX	32,563	21,188	11,376			11,376		32,563		(8,146)	(8,146)	193	XXX	U
33616C100	FIRST REPUBLIC BANK/CA		03/18/2019	INVESTMENT TECH GROUP INC	10.000	1,054	XXX	1,007							1,007		47	47		XXX	U
337932107	FIRSTENERGY CORP		03/18/2019	INVESTMENT TECH GROUP INC	110.000	4,417	XXX	3,421	4,131	(710)			(710)		3,421		996	996	22	XXX	U
337738108	FISERV INC		03/18/2019	INVESTMENT TECH GROUP INC	200.000	16,849	XXX	10,720	14,698	(3,979)			(3,979)		10,720		6,129	6,129		XXX	U
339041105	FLEETCOR TECHNOLOGIES INC		03/18/2019	INVESTMENT TECH GROUP INC	46.000	10,302	XXX	10,122	8,543	1,579			1,579		10,122		180	180		XXX	U
Y2573F102	FLEX LTD	C	02/08/2019	LIQUIDNET INC, NEW YORK	3,377.000	32,223	XXX	44,306	25,699	18,607			18,607		44,306		(12,083)	(12,083)		XXX	U
302445101	FLIR SYSTEMS INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	2,471	XXX	1,818	2,177	(359)			(359)		1,818		653	653	3	XXX	U
34354P105	FLOWSERVE CORP		03/18/2019	INVESTMENT TECH GROUP INC	70.000	3,089	XXX	3,355	2,661	694			694		3,355		(266)	(266)	13	XXX	U

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343412102	FLUOR CORP		03/18/2019	INVESTMENT TECH GROUP INC	70.000	2,498	XXX	3,689	2,254	1,435			1,435		3,689		(1,192)	(1,192)	15	XXX	U
302491303	FMC CORP		03/18/2019	LIQUIDATING DIVIDEND	993.000	88,257	XXX	61,086	76,257	(17,780)			(17,780)		61,086		27,171	27,171	397	XXX	U
344849104	FOOT LOCKER INC		03/18/2019	INVESTMENT TECH GROUP INC	60.000	3,425	XXX	4,258	3,192	1,066			1,066		4,258		(833)	(833)	21	XXX	U
345370860	FORD MOTOR CO		03/18/2019	INVESTMENT TECH GROUP INC	1,150.000	9,641	XXX	14,138	8,798	5,340			5,340		14,138		(4,497)	(4,497)	86	XXX	U
34960W106	FORTERRA INC		03/29/2019	LIQUIDNET INC, NEW YORK	4,629.000	21,908	XXX	23,442	17,405	6,037			6,037		23,442		(1,534)	(1,534)		XXX	U
34959E109	FORTINET INC		03/18/2019	INVESTMENT TECH GROUP INC	40.000	3,276	XXX	2,638	2,817	(179)			(179)		2,638		638	638		XXX	U
34959J108	FORTIVE CORP		03/18/2019	INVESTMENT TECH GROUP INC	140.000	10,683	XXX	7,530	9,472	(1,943)			(1,943)		7,530		3,154	3,154		XXX	U
34964C106	FORTUNE BRANDS HOME & SECURITY		03/18/2019	INVESTMENT TECH GROUP INC	80.000	3,611	XXX	4,320	3,039	1,281			1,281		4,320		(709)	(709)	4	XXX	U
35137L204	FOX CORP		03/19/2019	ITG INC, NEW YORK	70.000	2,744	XXX	2,898							2,898		(154)	(154)		XXX	U
354613101	FRANKLIN RESOURCES INC		03/18/2019	INVESTMENT TECH GROUP INC	180.000	5,624	XXX	7,087	5,339	1,748			1,748		7,087		(1,462)	(1,462)	47	XXX	U
35671D857	FREEPORT-MCMORAN INC		03/18/2019	INVESTMENT TECH GROUP INC	380.000	4,630	XXX	5,079	3,918	1,161			1,161		5,079		(448)	(448)	19	XXX	U
364760108	GAP INC/THE		03/18/2019	INVESTMENT TECH GROUP INC	70.000	1,762	XXX	1,586	1,803	(217)			(217)		1,586		175	175	17	XXX	U
H2906T109	GARMIN LTD	C	03/18/2019	INVESTMENT TECH GROUP INC	50.000	3,765	XXX	2,445	3,166	(721)			(721)		2,445		1,319	1,319		XXX	U
366651107	GARTNER INC		03/18/2019	INVESTMENT TECH GROUP INC	40.000	5,645	XXX	4,560	5,114	(553)			(553)		4,560		1,085	1,085		XXX	U
G37585109	GASLOG LTD	C	02/08/2019	LIQUIDNET INC, NEW YORK	2,391.000	40,268	XXX	36,189	39,356	(3,166)			(3,166)		36,189		4,078	4,078		XXX	U
369550108	GENERAL DYNAMICS CORP		03/18/2019	INVESTMENT TECH GROUP INC	136.000	23,526	XXX	23,489	21,381	2,109			2,109		23,489		37	37	56	XXX	U
369604103	GENERAL ELECTRIC CO		03/18/2019	INVESTMENT TECH GROUP INC	3,920.000	39,459	XXX	124,636	29,674	94,962			94,962		124,636		(85,177)	(85,177)	39	XXX	U
370334104	GENERAL MILLS INC		03/18/2019	INVESTMENT TECH GROUP INC	250.000	11,219	XXX	15,589	9,735	5,854			5,854		15,589		(4,370)	(4,370)	123	XXX	U
37045V100	GENERAL MOTORS CO		03/18/2019	INVESTMENT TECH GROUP INC	570.000	21,903	XXX	20,087	19,067	1,020			1,020		20,087		1,816	1,816		XXX	U
372460105	GENUINE PARTS CO		03/18/2019	INVESTMENT TECH GROUP INC	60.000	6,214	XXX	5,767	5,761	6			6		5,767		447	447	43	XXX	U
375558103	GILEAD SCIENCES INC		03/18/2019	INVESTMENT TECH GROUP INC	580.000	38,640	XXX	41,883	36,279	5,604			5,604		41,883		(3,243)	(3,243)		XXX	U
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		02/08/2019	LIQUIDNET INC, NEW YORK	9,988.000	25,714	XXX	28,166	22,273	5,893			5,893		28,166		(2,452)	(2,452)		XXX	U
37940X102	GLOBAL PAYMENTS INC		03/18/2019	INVESTMENT TECH GROUP INC	401.000	46,044	XXX	27,286	41,355	(14,069)			(14,069)		27,286		18,758	18,758		XXX	U
38046C109	GOGO INC		02/08/2019	LIQUIDNET INC, NEW YORK	4,267.000	15,746	XXX	39,193	12,758	26,434			26,434		39,193		(23,447)	(23,447)		XXX	U
G9456A100	GOLAR LNG LTD	C	02/08/2019	LIQUIDNET INC, NEW YORK	804.000	17,344	XXX	17,279	17,495	(216)			(216)		17,279		65	65	121	XXX	U
38141G104	GOLDMAN SACHS GROUP INC/THE		03/18/2019	INVESTMENT TECH GROUP INC	169.000	33,017	XXX	40,059	28,231	11,827			11,827		40,059		(7,041)	(7,041)		XXX	U
382550101	GOODYEAR TIRE & RUBBER CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	300.000	5,600	XXX	9,338	6,123	3,215			3,215		9,338		(3,738)	(3,738)	48	XXX	U
387328107	GRANITE CONSTRUCTION INC		02/08/2019	LIQUIDNET INC, NEW YORK	506.000	20,967	XXX	28,851	20,382	8,469			8,469		28,851		(7,884)	(7,884)	66	XXX	U
388689101	GRAPHIC PACKAGING HOLDING CO		02/08/2019	LIQUIDNET INC, NEW YORK	1,990.000	24,058	XXX	24,941	21,174	3,768			3,768		24,941		(884)	(884)	149	XXX	U
39304D102	GREEN DOT CORP		02/08/2019	LIQUIDNET INC, NEW YORK	303.000	21,835	XXX	7,234	24,095	(16,861)			(16,861)		7,234		14,601	14,601		XXX	U
395259104	GREENHILL & CO INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,127.000	27,794	XXX	31,577	27,499	4,078			4,078		31,577		(3,783)	(3,783)		XXX	U
093671105	H&R BLOCK INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	1,686	XXX	1,630	1,776	(146)			(146)		1,630		56	56	18	XXX	U
406216101	HALLIBURTON CO		03/18/2019	INVESTMENT TECH GROUP INC	390.000	11,718	XXX	21,031	10,366	10,665			10,665		21,031		(9,313)	(9,313)		XXX	U
410345102	HANESBRANDS INC		03/18/2019	INVESTMENT TECH GROUP INC	130.000	2,364	XXX	2,789	1,629	1,160			1,160		2,789		(425)	(425)	9	XXX	U
412822108	HARLEY-DAVIDSON INC		03/18/2019	INVESTMENT TECH GROUP INC	80.000	2,856	XXX	4,644	2,730	1,915			1,915		4,644		(1,789)	(1,789)		XXX	U
413875105	HARRIS CORP		03/18/2019	INVESTMENT TECH GROUP INC	50.000	7,928	XXX	5,148	6,733	(1,584)			(1,584)		5,148		2,780	2,780		XXX	U
416515104	HARTFORD FINANCIAL SERVICES GR		03/18/2019	INVESTMENT TECH GROUP INC	180.000	8,727	XXX	8,568	8,001	567			567		8,568		159	159	54	XXX	U

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418056107	HASBRO INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	4,479	XXX	3,888	4,063	(174)			(174)		3,888		591	591	9	XXX	U
419879101	HAWAIIAN HOLDINGS INC		02/08/2019	LIQUIDNET INC, NEW YORK	286.000	8,673	XXX	14,645	7,553	7,092			7,092		14,645		(5,972)	(5,972)		XXX	U
40412C101	HCA HOLDINGS INC		03/18/2019	INVESTMENT TECH GROUP INC	130.000	18,100	XXX	9,598	16,179	(6,581)			(6,581)		9,598		8,502	8,502		XXX	U
40414L109	HCP INC		03/18/2019	INVESTMENT TECH GROUP INC	170.000	5,273	XXX	5,003	4,748	255			255		5,003		270	270	22	XXX	U
423452101	HELMERICH & PAYNE INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	2,791	XXX	3,888	2,397	1,491			1,491		3,888		(1,097)	(1,097)	11	XXX	U
806407102	HENRY SCHEIN INC		03/18/2019	SPIN-OFF	60.000	6,384	XXX	5,836	6,007	(172)			(172)		5,836		549	549		XXX	U
427866108	HERSHEY CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	70.000	7,556	XXX	7,269	7,503	(234)			(234)		7,269		287	287	14	XXX	U
42809H107	HESS CORP		03/18/2019	INVESTMENT TECH GROUP INC	140.000	7,533	XXX	8,760	5,670	3,090			3,090		8,760		(1,227)	(1,227)		XXX	U
42824C109	HEWLETT PACKARD ENTERPRISE CO		03/18/2019	INVESTMENT TECH GROUP INC	910.000	14,389	XXX	12,188	12,021	167			167		12,188		2,202	2,202	102	XXX	U
43300A203	HILTON WORLDWIDE HOLDINGS INC		03/18/2019	INVESTMENT TECH GROUP INC	80.000	6,317	XXX	5,333	5,744	(411)			(411)		5,333		984	984		XXX	U
436106108	HOLLYFRONTIER CORP		03/18/2019	INVESTMENT TECH GROUP INC	80.000	4,338	XXX	6,046	4,090	1,956			1,956		6,046		(1,707)	(1,707)	7	XXX	U
436440101	HOLOGIC INC		03/18/2019	INVESTMENT TECH GROUP INC	120.000	5,322	XXX	4,827	4,932	(105)			(105)		4,827		494	494		XXX	U
437076102	HOME DEPOT INC/THE		03/18/2019	INVESTMENT TECH GROUP INC	556.000	102,249	XXX	74,924	95,532	(20,608)			(20,608)		74,924		27,326	27,326		XXX	U
438516106	HONEYWELL INTERNATIONAL INC		03/18/2019	INVESTMENT TECH GROUP INC	350.000	52,630	XXX	38,950	46,242	(7,292)			(7,292)		38,950		13,680	13,680	74	XXX	U
440452100	HORMEL FOODS CORP		03/18/2019	INVESTMENT TECH GROUP INC	90.000	3,822	XXX	3,174	3,841	(667)			(667)		3,174		648	648	8	XXX	U
44107P104	HOST HOTELS & RESORTS INC		03/18/2019	INVESTMENT TECH GROUP INC	220.000	4,135	XXX	4,115	3,667	448			448		4,115		20	20	55	XXX	U
40434L105	HP INC		03/18/2019	INVESTMENT TECH GROUP INC	770.000	16,935	XXX	11,514	15,754	(4,240)			(4,240)		11,514		5,421	5,421	123	XXX	U
444859102	HUMANA INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	20,905	XXX	14,219	20,054	(5,834)			(5,834)		14,219		6,685	6,685	35	XXX	U
446413106	HUNTINGTON INGALLS INDUSTRIES		03/18/2019	INVESTMENT TECH GROUP INC	25.000	5,238	XXX	6,354	4,758	1,596			1,596		6,354		(1,116)	(1,116)	5	XXX	U
450828108	IBERIABANK CORP		02/08/2019	LIQUIDNET INC, NEW YORK	313.000	23,472	XXX	24,915	20,120	4,795			4,795		24,915		(1,443)	(1,443)	128	XXX	U
45168D104	IDEXX LABORATORIES INC		03/18/2019	INVESTMENT TECH GROUP INC	44.000	9,187	XXX	6,677	8,185	(1,508)			(1,508)		6,677		2,510	2,510		XXX	U
G47567105	IHS MARKIT LTD	C	03/18/2019	INVESTMENT TECH GROUP INC	70.000	3,806	XXX	3,340	3,358	(18)			(18)		3,340		466	466		XXX	U
452308109	ILLINOIS TOOL WORKS INC		03/18/2019	INVESTMENT TECH GROUP INC	140.000	19,312	XXX	17,105	17,737	(631)			(631)		17,105		2,207	2,207	140	XXX	U
452327109	ILLUMINA INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	19,851	XXX	8,996	20,995	(11,999)			(11,999)		8,996		10,855	10,855		XXX	U
45337C102	INCYTE CORP		03/18/2019	INVESTMENT TECH GROUP INC	70.000	5,701	XXX	10,318	4,451	5,867			5,867		10,318		(4,617)	(4,617)		XXX	U
G47791101	INGERSOLL-RAND PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	120.000	12,317	XXX	9,047	10,948	(1,901)			(1,901)		9,047		3,270	3,270		XXX	U
45774N108	INNOPHOS HOLDINGS INC		01/04/2019	LIQUIDNET INC, NEW YORK	418.000	10,586	XXX	10,254	10,254	0			0		10,254		333	333		XXX	U
45772F107	INPHI CORP		02/08/2019	LIQUIDNET INC, NEW YORK	761.000	29,547	XXX	22,707	24,466	(1,759)			(1,759)		22,707		6,840	6,840		XXX	U
45784P101	INSULET CORP		02/08/2019	LIQUIDNET INC, NEW YORK	1,324.000	108,933	XXX	44,117	105,020	(60,903)			(60,903)		44,117		64,817	64,817		XXX	U
458118106	INTEGRATED DEVICE TECHNOLOGY I		02/08/2019	LIQUIDNET INC, NEW YORK	1,127.000	54,526	XXX	25,342	54,581	(29,239)			(29,239)		25,342		29,184	29,184		XXX	U
458140100	INTEL CORP		03/18/2019	INVESTMENT TECH GROUP INC	2,160.000	109,084	XXX	79,194	101,369	(22,174)			(22,174)		79,194		29,890	29,890	263	XXX	U
45866F104	INTERCONTINENTAL EXCHANGE INC		03/18/2019	INVESTMENT TECH GROUP INC	270.000	20,323	XXX	15,269	20,339	(5,070)			(5,070)		15,269		5,054	5,054		XXX	U
458665304	INTERFACE INC		02/08/2019	LIQUIDNET INC, NEW YORK	2,259.000	36,787	XXX	37,464	32,191	5,273			5,273		37,464		(677)	(677)		XXX	U
459200101	INTERNATIONAL BUSINESS MACHINE		03/18/2019	INVESTMENT TECH GROUP INC	440.000	59,430	XXX	73,288	50,015	23,273			23,273		73,288		(13,858)	(13,858)	273	XXX	U
459506101	INTERNATIONAL FLAVORS & FRAGRA		03/18/2019	INVESTMENT TECH GROUP INC	50.000	6,939	XXX	5,945	6,714	(769)			(769)		5,945		994	994	37	XXX	U

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Admini- strative Symbol/ Market Indicator (a)
460146103	INTERNATIONAL PAPER CO		03/18/2019	INVESTMENT TECH GROUP INC	200.000	9,251	XXX	10,677	8,072	2,605			2,605		10,677		(1,426)	(1,426)	25	XXX	U
460690100	INTERPUBLIC GROUP OF COS INC/T		03/18/2019	INVESTMENT TECH GROUP INC	120.000	2,642	XXX	2,843	2,476	368			368		2,843		(202)	(202)	14	XXX	U
461202103	INTUIT INC		03/18/2019	INVESTMENT TECH GROUP INC	130.000	30,036	XXX	14,960	25,591	(10,631)			(10,631)		14,960		15,076	15,076	61	XXX	U
46120E602	INTUITIVE SURGICAL INC		03/18/2019	INVESTMENT TECH GROUP INC	61.000	31,905	XXX	12,958	29,214	(16,256)			(16,256)		12,958		18,946	18,946		XXX	U
G491BT108	INVESCO LTD	C	03/18/2019	INVESTMENT TECH GROUP INC	140.000	2,716	XXX	4,218	2,344	1,875			1,875		4,218		(1,502)	(1,502)	24	XXX	U
44980X109	IPG PHOTONICS CORP		02/07/2019	INVESTMENT TECH GROUP INC	20.000	2,735	XXX	4,913	2,266	2,647			2,647		4,913		(2,178)	(2,178)		XXX	U
46266C105	IQVIA HOLDINGS INC		03/18/2019	INVESTMENT TECH GROUP INC	60.000	7,911	XXX	6,032	6,970	(938)			(938)		6,032		1,879	1,879		XXX	U
46284V101	IRON MOUNTAIN INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	2,487	XXX	2,275	2,269	6			6		2,275		212	212	43	XXX	U
465741106	ITRON INC		02/08/2019	LIQUIDNET INC, NEW YORK	760.000	42,754	XXX	48,090	35,940	12,149			12,149		48,090		(5,336)	(5,336)		XXX	U
466313103	JABIL CIRCUIT INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,903.000	51,417	XXX	39,029	47,175	(8,146)			(8,146)		39,029		12,388	12,388		XXX	U
426281101	JACK HENRY & ASSOCIATES INC		03/18/2019	INVESTMENT TECH GROUP INC	40.000	5,333	XXX	4,886	5,061	(175)			(175)		4,886		448	448	4	XXX	U
469814107	JACOBS ENGINEERING GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	60.000	4,003	XXX	3,437	3,508	(71)			(71)		3,437		566	566	2	XXX	U
445658107	JB HUNT TRANSPORT SERVICES INC		03/18/2019	INVESTMENT TECH GROUP INC	30.000	3,218	XXX	2,921	2,791	129			129		2,921		297	297	3	XXX	U
47233W109	JEFFERIES FINANCIAL GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	1,635.000	32,169	XXX	37,031	28,384	8,647			8,647		37,031		(4,861)	(4,861)	5	XXX	U
477143101	JETBLUE AIRWAYS CORP		02/08/2019	LIQUIDNET INC, NEW YORK	2,176.000	39,195	XXX	45,727	34,947	10,780			10,780		45,727		(6,532)	(6,532)		XXX	U
832696405	JM SMUCKER CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	60.000	6,291	XXX	7,734	5,609	2,124			2,124		7,734		(1,442)	(1,442)	17	XXX	U
478160104	JOHNSON & JOHNSON		03/18/2019	INVESTMENT TECH GROUP INC	1,270.000	169,352	XXX	147,116	163,894	(16,777)			(16,777)		147,116		22,236	22,236	297	XXX	U
G51502105	JOHNSON CONTROLS INTERNATIONAL	C	03/18/2019	INVESTMENT TECH GROUP INC	420.000	14,523	XXX	17,437	12,453	4,984			4,984		17,437		(2,914)	(2,914)	87	XXX	U
46625H100	JPMORGAN CHASE & CO		03/18/2019	INVESTMENT TECH GROUP INC	1,630.000	168,840	XXX	139,169	159,121	(19,951)			(19,951)		139,169		29,671	29,671	1,304	XXX	U
48203R104	JUNIPER NETWORKS INC		03/18/2019	INVESTMENT TECH GROUP INC	160.000	4,165	XXX	4,527	4,306	221			221		4,527		(361)	(361)		XXX	U
485170302	KANSAS CITY SOUTHERN		03/18/2019	INVESTMENT TECH GROUP INC	40.000	4,253	XXX	3,373	3,818	(445)			(445)		3,373		880	880	14	XXX	U
48242W106	KBR INC		02/08/2019	LIQUIDNET INC, NEW YORK	3,269.000	55,164	XXX	53,785	49,623	4,161			4,161		53,785		1,379	1,379	202	XXX	U
487836108	KELLOGG CO		03/18/2019	INVESTMENT TECH GROUP INC	110.000	6,091	XXX	8,131	6,271	1,860			1,860		8,131		(2,040)	(2,040)	17	XXX	U
493267108	KEYCORP		03/18/2019	INVESTMENT TECH GROUP INC	320.000	5,568	XXX	5,770	4,730	1,040			1,040		5,770		(201)	(201)	31	XXX	U
49338L103	KEYSIGHT TECHNOLOGIES INC		03/18/2019	INVESTMENT TECH GROUP INC	30.000	2,571	XXX	1,695	1,862	(167)			(167)		1,695		876	876		XXX	U
494368103	KIMBERLY-CLARK CORP		03/18/2019	INVESTMENT TECH GROUP INC	170.000	19,513	XXX	19,529	19,370	159			159		19,529		(15)	(15)	166	XXX	U
49446R109	KIMCO REALTY CORP		03/18/2019	INVESTMENT TECH GROUP INC	50.000	875	XXX	1,243	733	511			511		1,243		(369)	(369)	14	XXX	U
49456B101	KINDER MORGAN INC/DE		03/18/2019	INVESTMENT TECH GROUP INC	800.000	14,847	XXX	16,668	12,304	4,364			4,364		16,668		(1,821)	(1,821)	67	XXX	U
497266106	KIRBY CORP		02/08/2019	LIQUIDNET INC, NEW YORK	370.000	26,892	XXX	24,105	24,923	(818)			(818)		24,105		2,786	2,786		XXX	U
482480100	KLA-TENCOR CORP		03/18/2019	INVESTMENT TECH GROUP INC	60.000	6,471	XXX	4,722	5,369	(647)			(647)		4,722		1,748	1,748	8	XXX	U
499049104	KNIGHT-SWIFT TRANSPORTATION HO		02/08/2019	LIQUIDNET INC, NEW YORK	928.000	28,664	XXX	30,957	23,265	7,692			7,692		30,957		(2,293)	(2,293)		XXX	U
500255104	KOHL'S CORP		03/18/2019	INVESTMENT TECH GROUP INC	80.000	5,372	XXX	3,976	5,307	(1,331)			(1,331)		3,976		1,395	1,395		XXX	U
500754106	KRAFT HEINZ CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	240.000	10,263	XXX	21,138	10,330	10,808			10,808		21,138		(10,875)	(10,875)		XXX	U
50077C106	KRATON CORP		02/08/2019	LIQUIDNET INC, NEW YORK	1,917.000	51,440	XXX	59,525	41,867	17,658			17,658		59,525		(8,085)	(8,085)		XXX	U
501044101	KROGER CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	490.000	13,464	XXX	17,020	13,475	3,545			3,545		17,020		(3,556)	(3,556)	13	XXX	U

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year'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.	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 and Administrative Symbol/ Market Indicator (a)
501797104	L BRANDS INC		03/18/2019	INVESTMENT TECH GROUP INC	110.000	2,968	XXX	7,278	2,824	4,455			4,455		7,278		(4,311)	(4,311)	6	XXX	U
502413107	L3 TECHNOLOGIES INC		03/18/2019	INVESTMENT TECH GROUP INC	39.000	7,962	XXX	5,941	6,773	(831)			(831)		5,941		2,020	2,020	7	XXX	U
50540R409	LABORATORY CORP OF AMERICA HOL		03/18/2019	INVESTMENT TECH GROUP INC	60.000	8,994	XXX	7,674	7,582	92			92		7,674		1,320	1,320		XXX	U
512807108	LAM RESEARCH CORP		03/18/2019	INVESTMENT TECH GROUP INC	77.000	13,613	XXX	8,217	10,485	(2,268)			(2,268)		8,217		5,396	5,396		XXX	U
513272104	LAMB WESTON HOLDINGS INC		03/18/2019	INVESTMENT TECH GROUP INC	60.000	4,227	XXX	4,301	4,414	(113)			(113)		4,301		(73)	(73)	3	XXX	U
524660107	LEGGETT & PLATT INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	2,181	XXX	2,484	1,792	692			692		2,484		(303)	(303)	19	XXX	U
526057104	LENNAR CORP		03/18/2019	INVESTMENT TECH GROUP INC	50.000	2,391	XXX	2,119	1,958	161			161		2,119		272	272	2	XXX	U
50187T106	LGI HOMES INC		02/08/2019	LIQUIDNET INC, NEW YORK	403.000	23,183	XXX	20,029	18,224	1,805			1,805		20,029		3,154	3,154		XXX	U
534187109	LINCOLN NATIONAL CORP		03/18/2019	INVESTMENT TECH GROUP INC	110.000	6,631	XXX	7,241	5,644	1,597			1,597		7,241		(610)	(610)	41	XXX	U
G5494J103	LINDE PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	271.000	44,526	XXX	32,359	42,287	(9,928)			(9,928)		32,359		12,167	12,167		XXX	U
535919500	LIONS GATE ENTERTAINMENT CORP		02/08/2019	LIQUIDNET INC, NEW YORK	1,335.000	19,924	XXX	31,835	19,865	11,970			11,970		31,835		(11,910)	(11,910)		XXX	U
53814L108	LIVENT CORP		03/04/2019	INVESTMENT TECH GROUP INC	572.000	7,063	XXX	5,092							5,092		1,971	1,971		XXX	L
501889208	LKQ CORP		03/18/2019	INVESTMENT TECH GROUP INC	120.000	3,249	XXX	3,704	2,848	856			856		3,704		(454)	(454)		XXX	U
539830109	LOCKHEED MARTIN CORP		03/18/2019	INVESTMENT TECH GROUP INC	136.000	40,753	XXX	33,992	35,610	(1,618)			(1,618)		33,992		6,761	6,761		XXX	U
540424108	LOEWS CORP		03/18/2019	INVESTMENT TECH GROUP INC	110.000	5,281	XXX	5,179	5,007	171			171		5,179		103	103	3	XXX	U
548661107	LOWE'S COS INC		03/18/2019	INVESTMENT TECH GROUP INC	380.000	37,251	XXX	27,173	35,097	(7,924)			(7,924)		27,173		10,078	10,078	182	XXX	U
50212V100	LPL FINANCIAL HOLDINGS INC		02/08/2019	LIQUIDNET INC, NEW YORK	714.000	54,297	XXX	31,301	43,611	(12,310)			(12,310)		31,301		22,997	22,997		XXX	U
N53745100	LYONDELLBASELL INDUSTRIES NV	C	03/18/2019	INVESTMENT TECH GROUP INC	150.000	12,790	XXX	12,876	12,474	402			402		12,876		(86)	(86)	40	XXX	U
55261F104	M&T BANK CORP		03/18/2019	INVESTMENT TECH GROUP INC	71.000	12,001	XXX	11,015	10,162	853			853		11,015		986	986		XXX	U
554382101	MACERICH CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	50.000	2,138	XXX	3,483	2,164	1,319			1,319		3,483		(1,346)	(1,346)	8	XXX	U
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		02/08/2019	LIQUIDNET INC, NEW YORK	2,615.000	43,001	XXX	98,631	37,944	60,687			60,687		98,631		(55,630)	(55,630)		XXX	U
55608B105	MACQUARIE INFRASTRUCTURE CORP		02/08/2019	RAYMOND JAMES & ASSOC INC	1,330.000	54,314	XXX	61,353	48,625	12,728			12,728		61,353		(7,039)	(7,039)		XXX	U
55616P104	MACY'S INC		03/18/2019	INVESTMENT TECH GROUP INC	140.000	3,517	XXX	5,036	4,169	867			867		5,036		(1,519)	(1,519)	53	XXX	U
565849106	MARATHON OIL CORP		03/18/2019	INVESTMENT TECH GROUP INC	360.000	5,781	XXX	6,305	5,162	1,143			1,143		6,305		(524)	(524)	7	XXX	U
56585A102	MARATHON PETROLEUM CORP		03/18/2019	INVESTMENT TECH GROUP INC	350.000	22,137	XXX	17,571	20,654	(3,082)			(3,082)		17,571		4,565	4,565	48	XXX	U
571903202	MARRIOTT INTERNATIONAL INC/MD		03/18/2019	INVESTMENT TECH GROUP INC	150.000	17,606	XXX	12,498	16,284	(3,786)			(3,786)		12,498		5,107	5,107		XXX	U
571748102	MARSH & MCLENNAN COS INC		03/18/2019	INVESTMENT TECH GROUP INC	240.000	21,682	XXX	16,272	19,140	(2,868)			(2,868)		16,272		5,410	5,410	36	XXX	U
573284106	MARTIN MARIETTA MATERIALS INC		03/18/2019	INVESTMENT TECH GROUP INC	188.000	34,329	XXX	41,935	32,312	9,624			9,624		41,935		(7,606)	(7,606)	0	XXX	U
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	02/08/2019	LIQUIDNET INC, NEW YORK	436.000	7,888	XXX	9,535	7,059	2,476			2,476		9,535		(1,647)	(1,647)	26	XXX	U
574599106	MASCO CORP		03/18/2019	INVESTMENT TECH GROUP INC	150.000	5,540	XXX	4,786	4,386	400			400		4,786		755	755	10	XXX	U
576323109	MASTEC INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,520.000	61,660	XXX	56,751	61,651	(4,900)			(4,900)		56,751		4,909	4,909		XXX	U
57636Q104	MASTERCARD INC		03/18/2019	INVESTMENT TECH GROUP INC	440.000	96,091	XXX	45,615	83,006	(37,391)			(37,391)		45,615		50,476	50,476	57	XXX	U
577081102	MATTEL INC		03/18/2019	INVESTMENT TECH GROUP INC	130.000	1,904	XXX	3,580	1,299	2,281			2,281		3,580		(1,676)	(1,676)		XXX	U
57772K101	MAXIM INTEGRATED PRODUCTS INC		03/18/2019	LIQUIDNET INC, NEW YORK	688.000	37,121	XXX	26,040	34,985	(8,945)			(8,945)		26,040		11,081	11,081	9	XXX	U

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Change in Book/Adjusted Carrying Value: Current Year's (Amortization)/ Accretion	13 Change in Book/Adjusted Carrying Value: Current Year's Other Than Temporary Impairment Recognized	14 Change in Book/Adjusted Carrying Value: Total Change in B./A.C.V. (11 + 12 - 13)	15 Change in Book/Adjusted Carrying Value: Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol/ Market Indicator (a)
579780206	MCCORMICK & CO INC/MD		03/18/2019	INVESTMENT TECH GROUP INC	80.000	10,298	XXX	7,495	11,139	(3,644)			(3,644)		7,495		2,803	2,803	46	XXX	U
580135101	MCDONALD'S CORP		03/18/2019	INVESTMENT TECH GROUP INC	382.000	67,811	XXX	47,071	67,832	(20,761)			(20,761)		47,071		20,740	20,740	117	XXX	U
58155Q103	MCKESSON CORP		03/18/2019	INVESTMENT TECH GROUP INC	100.000	12,872	XXX	14,246	11,047	3,199			3,199		14,246		(1,375)	(1,375)	39	XXX	U
G5960L103	MEDTRONIC PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	600.000	53,797	XXX	43,016	54,576	(11,560)			(11,560)		43,016		10,780	10,780	240	XXX	U
58933Y105	MERCK & CO INC		03/18/2019	INVESTMENT TECH GROUP INC	1,290.000	100,456	XXX	76,345	98,569	(22,224)			(22,224)		76,345		24,111	24,111	710	XXX	U
59001K100	MERITOR INC		02/08/2019	LIQUIDNET INC, NEW YORK	2,312.000	46,401	XXX	29,124	39,096	(9,972)			(9,972)		29,124		17,277	17,277		XXX	U
590479135	MESA AIR GROUP INC		02/08/2019	LIQUIDNET INC, NEW YORK	2,311.000	20,024	XXX	27,732	17,818	9,914			9,914		27,732		(7,708)	(7,708)		XXX	U
59156R108	METLIFE INC		03/18/2019	INVESTMENT TECH GROUP INC	530.000	23,355	XXX	25,430	21,762	3,668			3,668		25,430		(2,075)	(2,075)	87	XXX	U
592688105	METTLER-TOLEDO INTERNATIONAL I		03/18/2019	INVESTMENT TECH GROUP INC	17.000	11,315	XXX	7,148	9,615	(2,467)			(2,467)		7,148		4,168	4,168		XXX	U
552953101	MGM RESORTS INTERNATIONAL		03/18/2019	INVESTMENT TECH GROUP INC	120.000	3,331	XXX	3,900	2,911	989			989		3,900		(569)	(569)	7	XXX	U
G60754101	MICHAEL KORS HOLDINGS LTD	C	01/02/2019	MERGER	170.000	7,279	XXX	7,279	6,446	832			832		7,279					XXX	U
595017104	MICROCHIP TECHNOLOGY INC		03/18/2019	INVESTMENT TECH GROUP INC	100.000	8,749	XXX	6,469	7,192	(723)			(723)		6,469		2,279	2,279	7	XXX	U
595112103	MICRON TECHNOLOGY INC		03/18/2019	INVESTMENT TECH GROUP INC	520.000	20,489	XXX	11,589	16,500	(4,911)			(4,911)		11,589		8,900	8,900		XXX	U
594918104	MICROSOFT CORP		03/18/2019	INVESTMENT TECH GROUP INC	3,650.000	395,917	XXX	229,829	370,731	(140,902)			(140,902)		229,829		166,088	166,088	442	XXX	U
59522J103	MID-AMERICA APARTMENT COMMUNIT		03/18/2019	INVESTMENT TECH GROUP INC	50.000	5,204	XXX	4,853	4,785	68			68		4,853		351	351	48	XXX	U
607525102	MODEL N INC		02/08/2019	LIQUIDNET INC, NEW YORK	684.000	11,406	XXX	11,518	9,049	2,469			2,469		11,518		(112)	(112)		XXX	U
607828100	MODINE MANUFACTURING CO		02/08/2019	LIQUIDNET INC, NEW YORK	978.000	14,512	XXX	13,417	10,572	2,844			2,844		13,417		1,095	1,095		XXX	U
608190104	MOHAWK INDUSTRIES INC		03/18/2019	INVESTMENT TECH GROUP INC	40.000	5,140	XXX	8,062	4,678	3,384			3,384		8,062		(2,923)	(2,923)		XXX	U
60871R209	MOLSON COORS BREWING CO		03/18/2019	INVESTMENT TECH GROUP INC	80.000	5,150	XXX	7,829	4,493	3,336			3,336		7,829		(2,678)	(2,678)	8	XXX	U
609207105	MONDELEZ INTERNATIONAL		03/18/2019	INVESTMENT TECH GROUP INC	710.000	33,267	XXX	31,813	28,421	3,392			3,392		31,813		1,454	1,454	185	XXX	U
609839105	MONOLITHIC POWER SYSTEMS		02/08/2019	LIQUIDNET INC, NEW YORK	652.000	84,905	XXX	49,826	75,795	(25,969)			(25,969)		49,826		35,079	35,079	196	XXX	U
61174X109	MONSTER BEVERAGE CORP		03/18/2019	INVESTMENT TECH GROUP INC	200.000	11,637	XXX	9,009	9,844	(835)			(835)		9,009		2,629	2,629		XXX	U
615369105	MOODY'S CORP		03/18/2019	INVESTMENT TECH GROUP INC	75.000	12,312	XXX	7,103	10,503	(3,400)			(3,400)		7,103		5,209	5,209	7	XXX	U
617446448	MORGAN STANLEY		03/18/2019	INVESTMENT TECH GROUP INC	680.000	28,590	XXX	28,544	26,962	1,582			1,582		28,544		46	46	72	XXX	U
61945C103	MOSAIC CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	150.000	4,594	XXX	4,364	4,382	(17)			(17)		4,364		230	230		XXX	U
620076307	MOTOROLA SOLUTIONS INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	8,738	XXX	5,795	8,053	(2,258)			(2,258)		5,795		2,943	2,943	40	XXX	U
55345K103	MRC GLOBAL INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,103.000	16,841	XXX	22,867	13,490	9,378			9,378		22,867		(6,027)	(6,027)		XXX	U
55354G100	MSCI INC		03/18/2019	INVESTMENT TECH GROUP INC	44.000	7,827	XXX	7,523	6,487	1,036			1,036		7,523		304	304	8	XXX	U
N59465109	MYLAN NV	C	03/18/2019	INVESTMENT TECH GROUP INC	210.000	6,214	XXX	7,896	5,754	2,142			2,142		7,896		(1,682)	(1,682)		XXX	U
62855J104	MYRIAD GENETICS INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,259.000	36,322	XXX	21,042	36,599	(15,557)			(15,557)		21,042		15,280	15,280		XXX	U
631103108	NASDAQ INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	4,313	XXX	3,361	4,079	(717)			(717)		3,361		952	952		XXX	U
637071101	NATIONAL OILWELL VARCO INC		03/18/2019	INVESTMENT TECH GROUP INC	170.000	4,842	XXX	6,430	4,369	2,061			2,061		6,430		(1,588)	(1,588)		XXX	U
Y62132108	NAVIGATOR HOLDINGS LTD	C	02/08/2019	LIQUIDNET INC, NEW YORK	2,213.000	22,149	XXX	23,366	20,802	2,563			2,563		23,366		(1,217)	(1,217)		XXX	U
640268108	NEKTAR THERAPEUTICS		03/18/2019	INVESTMENT TECH GROUP INC	422.000	18,274	XXX	32,118	13,871	18,246			18,246		32,118		(13,843)	(13,843)		XXX	U
64110D104	NETAPP INC		03/18/2019	INVESTMENT TECH GROUP INC	150.000	10,040	XXX	5,341	8,951	(3,610)			(3,610)		5,341		4,699	4,699	60	XXX	U
64110L106	NETFLIX INC		03/18/2019	INVESTMENT TECH GROUP INC	212.000	74,116	XXX	26,434	56,744	(30,310)			(30,310)		26,434		47,682	47,682		XXX	U
64131A105	NEURONETICS INC		02/08/2019	LIQUIDNET INC, NEW YORK	122.000	2,087	XXX	2,074	2,361	(287)			(287)		2,074		13	13		XXX	U

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Admini-strative Symbol/ Market Indicator (a)
651229106	NEWELL BRANDS INC		03/18/2019	INVESTMENT TECH GROUP INC	280.000	5,460	XXX	12,646	5,205	7,440			7,440		12,646		(7,186)	(7,186)	16	XXX	U
651290108	NEWFIELD EXPLORATION CO		02/07/2019	INVESTMENT TECH GROUP INC	230.000	3,851	XXX	9,470	3,372	6,098			6,098		9,470		(5,619)	(5,619)		XXX	U
651639106	NEWMONT MINING CORP		03/18/2019	INVESTMENT TECH GROUP INC	240.000	8,043	XXX	8,307	8,316	(9)			(9)		8,307		(265)	(265)		XXX	U
65339F101	NEXTERA ENERGY INC		03/18/2019	INVESTMENT TECH GROUP INC	295.000	54,278	XXX	35,326	51,277	(15,951)			(15,951)		35,326		18,952	18,952	109	XXX	U
G6518L108	NIELSEN HOLDINGS PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	130.000	3,402	XXX	5,471	3,033	2,438			2,438		5,471		(2,068)	(2,068)		XXX	U
654106103	NIKE INC		03/18/2019	INVESTMENT TECH GROUP INC	620.000	51,928	XXX	31,695	45,967	(14,272)			(14,272)		31,695		20,233	20,233	136	XXX	U
G65431101	NOBLE CORP PLC	C	02/08/2019	LIQUIDNET INC, NEW YORK	3,307.000	10,224	XXX	19,214	8,664	10,549			10,549		19,214		(8,989)	(8,989)		XXX	U
655044105	NOBLE ENERGY INC		03/18/2019	INVESTMENT TECH GROUP INC	160.000	3,528	XXX	6,127	3,002	3,125			3,125		6,127		(2,599)	(2,599)	7	XXX	U
655664100	NORDSTROM INC		03/18/2019	INVESTMENT TECH GROUP INC	60.000	2,760	XXX	2,886	2,797	90			90		2,886		(126)	(126)		XXX	U
655844108	NORFOLK SOUTHERN CORP		03/18/2019	INVESTMENT TECH GROUP INC	132.000	22,883	XXX	14,253	19,739	(5,487)			(5,487)		14,253		8,630	8,630	41	XXX	U
665859104	NORTHERN TRUST CORP		03/18/2019	INVESTMENT TECH GROUP INC	100.000	9,168	XXX	8,840	8,359	481			481		8,840		328	328	55	XXX	U
666807102	NORTHROP GRUMMAN CORP		03/18/2019	INVESTMENT TECH GROUP INC	90.000	24,980	XXX	20,919	22,041	(1,122)			(1,122)		20,919		4,062	4,062	28	XXX	U
G66721104	NORWEGIAN CRUISE LINE HOLDINGS	C	03/18/2019	INVESTMENT TECH GROUP INC	40.000	2,245	XXX	2,225	1,696	529			529		2,225		20	20		XXX	U
629377508	NRG ENERGY INC		03/18/2019	INVESTMENT TECH GROUP INC	130.000	5,412	XXX	1,624	5,148	(3,524)			(3,524)		1,624		3,788	3,788	2	XXX	U
67020Y100	NUANCE COMMUNICATIONS INC		02/08/2019	LIQUIDNET INC, NEW YORK	2,863.000	48,497	XXX	45,296	37,877	7,419			7,419		45,296		3,201	3,201		XXX	U
670346105	NUCOR CORP		03/18/2019	INVESTMENT TECH GROUP INC	150.000	8,874	XXX	9,078	7,772	1,307			1,307		9,078		(204)	(204)	28	XXX	U
67059N108	NUTANIX INC		02/08/2019	LIQUIDNET INC, NEW YORK	272.000	14,182	XXX	9,843	11,312	(1,470)			(1,470)		9,843		4,339	4,339		XXX	U
67066G104	NVIDIA CORP		03/18/2019	INVESTMENT TECH GROUP INC	290.000	44,248	XXX	30,778	38,715	(7,937)			(7,937)		30,778		13,471	13,471		XXX	U
674599105	OCCIDENTAL PETROLEUM CORP		03/18/2019	INVESTMENT TECH GROUP INC	350.000	22,898	XXX	24,993	21,483	3,510			3,510		24,993		(2,095)	(2,095)	273	XXX	U
681919106	OMNICOM GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	120.000	8,945	XXX	10,298	8,789	1,509			1,509		10,298		(1,353)	(1,353)	72	XXX	U
682680103	ONEOK INC		03/18/2019	INVESTMENT TECH GROUP INC	160.000	10,546	XXX	9,241	8,632	609			609		9,241		1,305	1,305	66	XXX	U
68389X105	ORACLE CORP		03/18/2019	INVESTMENT TECH GROUP INC	1,570.000	79,729	XXX	60,971	70,886	(9,914)			(9,914)		60,971		18,758	18,758	298	XXX	U
67103H107	O'REILLY AUTOMOTIVE INC		03/18/2019	INVESTMENT TECH GROUP INC	44.000	16,206	XXX	12,394	15,151	(2,756)			(2,756)		12,394		3,812	3,812		XXX	U
693718108	PACCAR INC		03/18/2019	INVESTMENT TECH GROUP INC	170.000	11,322	XXX	10,965	9,714	1,252			1,252		10,965		357	357	356	XXX	U
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		02/08/2019	LIQUIDNET INC, NEW YORK	1,914.000	13,574	XXX	5,933	14,164	(8,230)			(8,230)		5,933		7,640	7,640		XXX	U
695127100	PACIRA PHARMACEUTICALS INC/DE		02/08/2019	LIQUIDNET INC, NEW YORK	463.000	17,275	XXX	18,542							18,542		(1,266)	(1,266)		XXX	L
695156109	PACKAGING CORP OF AMERICA		03/18/2019	INVESTMENT TECH GROUP INC	40.000	3,819	XXX	4,682	3,338	1,343			1,343		4,682		(862)	(862)	32	XXX	U
697900108	PAN AMERICAN SILVER CORP	C	03/01/2019	CITIGROUP GLOBAL MARKETS,	2,449.769	31,413	XXX	44,376							44,376		(12,964)	(12,964)		XXX	U
701094104	PARKER-HANNIFIN CORP		03/18/2019	INVESTMENT TECH GROUP INC	63.000	10,376	XXX	8,816	9,396	(580)			(580)		8,816		1,560	1,560	15	XXX	U
704326107	PAYCHEX INC		03/18/2019	INVESTMENT TECH GROUP INC	150.000	11,281	XXX	9,208	9,773	(564)			(564)		9,208		2,073	2,073	32	XXX	U
70450Y103	PAYPAL HOLDINGS INC		03/18/2019	INVESTMENT TECH GROUP INC	530.000	49,450	XXX	21,166	44,568	(23,402)			(23,402)		21,166		28,284	28,284		XXX	U
69327R101	PDC ENERGY INC		02/08/2019	LIQUIDNET INC, NEW YORK	684.000	20,817	XXX	32,957	20,356	12,601			12,601		32,957		(12,140)	(12,140)		XXX	U
G7S00T104	PENTAIR PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	60.000	2,507	XXX	2,270	2,267	3			3		2,270		237	237	5	XXX	U
713448108	PEPSICO INC		03/18/2019	INVESTMENT TECH GROUP INC	680.000	77,588	XXX	71,335	75,126	(3,791)			(3,791)		71,335		6,253	6,253	623	XXX	U
714046109	PERKINELMER INC		03/18/2019	INVESTMENT TECH GROUP INC	40.000	3,687	XXX	2,090	3,142	(1,052)			(1,052)		2,090		1,597	1,597	1	XXX	U

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G97822103	PERRIGO CO PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	60.000	2,833	XXX	3,138	2,325	813			813		3,138		(305)	(305)		XXX	U
717081103	PFIZER INC		03/18/2019	INVESTMENT TECH GROUP INC	2,940.000	122,585	XXX	95,640	128,331	(32,691)			(32,691)		95,640		26,945	26,945	436	XXX	U
69331C108	PG&E CORP		01/17/2019	INVESTMENT TECH GROUP INC	580.000	4,130	XXX	35,353	13,775	21,578			21,578		35,353		(31,223)	(31,223)		XXX	U
718172109	PHILIP MORRIS INTERNATIONAL IN		03/18/2019	INVESTMENT TECH GROUP INC	710.000	56,973	XXX	65,183	47,400	17,783			17,783		65,183		(8,210)	(8,210)	800	XXX	U
718546104	PHILLIPS 66		03/18/2019	INVESTMENT TECH GROUP INC	200.000	18,690	XXX	17,315	17,230	85			85		17,315		1,374	1,374	40	XXX	U
723484101	PINNACLE WEST CAPITAL CORP		03/18/2019	INVESTMENT TECH GROUP INC	70.000	6,362	XXX	5,317	5,964	(647)			(647)		5,317		1,045	1,045	23	XXX	U
723787107	PIONEER NATURAL RESOURCES CO		03/18/2019	INVESTMENT TECH GROUP INC	90.000	12,344	XXX	16,341	11,837	4,504			4,504		16,341		(3,997)	(3,997)		XXX	U
72703H101	PLANET FITNESS INC		02/08/2019	RBC CAPITAL MARKETS LLC,	677.000	38,933	XXX	13,773	36,301	(22,528)			(22,528)		13,773		25,161	25,161		XXX	U
72766Q105	PLATFORM SPECIALTY PRODUCTS CO		02/01/2019	MORGAN STANLEY & CO INC,	4,042.000	42,353	XXX	41,361	41,754	(393)			(393)		41,361		992	992		XXX	U
693475105	PNC FINANCIAL SERVICES GROUP I		03/18/2019	INVESTMENT TECH GROUP INC	220.000	27,559	XXX	25,454	25,720	(266)			(266)		25,454		2,105	2,105	209	XXX	U
733174700	POPULAR INC	C	02/08/2019	LIQUIDNET INC, NEW YORK	803.000	43,198	XXX	33,197	37,918	(4,721)			(4,721)		33,197		10,000	10,000	181	XXX	U
693506107	PPG INDUSTRIES INC		03/18/2019	INVESTMENT TECH GROUP INC	130.000	13,870	XXX	12,328	13,290	(962)			(962)		12,328		1,542	1,542	19	XXX	U
69351T106	PPL CORP		03/18/2019	INVESTMENT TECH GROUP INC	240.000	7,610	XXX	8,218	6,799	1,419			1,419		8,218		(607)	(607)	98	XXX	U
69354N106	PRA GROUP INC		02/08/2019	LIQUIDNET INC, NEW YORK	789.000	23,386	XXX	28,271	19,228	9,043			9,043		28,271		(4,885)	(4,885)		XXX	U
74251V102	PRINCIPAL FINANCIAL GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	130.000	6,375	XXX	7,506	5,742	1,764			1,764		7,506		(1,131)	(1,131)		XXX	U
742718109	PROCTER & GAMBLE CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	1,150.000	112,936	XXX	97,022	105,708	(8,686)			(8,686)		97,022		15,914	15,914	300	XXX	U
743315103	PROGRESSIVE CORP/THE		03/18/2019	INVESTMENT TECH GROUP INC	220.000	15,211	XXX	7,813	13,273	(5,460)			(5,460)		7,813		7,398	7,398	203	XXX	U
74340W103	PROLOGIS INC		03/18/2019	INVESTMENT TECH GROUP INC	210.000	14,812	XXX	10,983	12,331	(1,349)			(1,349)		10,983		3,830	3,830		XXX	U
744320102	PRUDENTIAL FINANCIAL INC		03/18/2019	INVESTMENT TECH GROUP INC	190.000	17,635	XXX	19,713	15,495	4,218			4,218		19,713		(2,078)	(2,078)	50	XXX	U
744573106	PUBLIC SERVICE ENTERPRISE GROU		03/18/2019	INVESTMENT TECH GROUP INC	230.000	13,036	XXX	10,120	11,972	(1,852)			(1,852)		10,120		2,916	2,916		XXX	U
74460D109	PUBLIC STORAGE		03/18/2019	INVESTMENT TECH GROUP INC	95.000	20,126	XXX	21,006	19,229	1,778			1,778		21,006		(880)	(880)		XXX	U
745867101	PULTEGROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	40.000	1,065	XXX	742	1,040	(297)			(297)		742		323	323	4	XXX	U
693656100	PVH CORP		03/18/2019	INVESTMENT TECH GROUP INC	40.000	4,449	XXX	3,628	3,718	(90)			(90)		3,628		821	821		XXX	U
N72482123	QIAGEN NV	C	02/08/2019	LIQUIDNET INC, NEW YORK	911.000	33,301	XXX	24,828	31,384	(6,556)			(6,556)		24,828		8,473	8,473		XXX	U
74736K101	QORVO INC		03/18/2019	INVESTMENT TECH GROUP INC	1,325.000	84,143	XXX	67,164	80,467	(13,303)			(13,303)		67,164		16,979	16,979		XXX	U
747525103	QUALCOMM INC		03/18/2019	INVESTMENT TECH GROUP INC	630.000	32,766	XXX	41,482	35,853	5,629			5,629		41,482		(8,716)	(8,716)		XXX	U
74762E102	QUANTA SERVICES INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	1,775	XXX	1,726	1,505	221			221		1,726		50	50	2	XXX	U
74834L100	QUEST DIAGNOSTICS INC		03/18/2019	INVESTMENT TECH GROUP INC	60.000	5,361	XXX	5,507	4,996	510			510		5,507		(145)	(145)	32	XXX	U
74837P108	QUICKLOGIC CORP		03/01/2019	LIQUIDNET INC, NEW YORK	11,626.000	10,344	XXX	8,456	8,533	(77)			(77)		8,456		1,887	1,887		XXX	U
751212101	RALPH LAUREN CORP		03/18/2019	INVESTMENT TECH GROUP INC	30.000	3,751	XXX	2,723	3,104	(381)			(381)		2,723		1,028	1,028	19	XXX	U
754730109	RAYMOND JAMES FINANCIAL INC		03/18/2019	INVESTMENT TECH GROUP INC	528.000	42,037	XXX	38,523	39,288	(766)			(766)		38,523		3,515	3,515	180	XXX	U
755111507	RAYTHEON CO		03/18/2019	INVESTMENT TECH GROUP INC	140.000	24,783	XXX	20,018	21,469	(1,451)			(1,451)		20,018		4,765	4,765	121	XXX	U
756109104	REALTY INCOME CORP		03/18/2019	INVESTMENT TECH GROUP INC	90.000	6,333	XXX	5,113	5,674	(560)			(560)		5,113		1,220	1,220	35	XXX	U
756577102	RED HAT INC		03/18/2019	INVESTMENT TECH GROUP INC	91.000	16,364	XXX	6,385	15,983	(9,598)			(9,598)		6,385		9,980	9,980		XXX	U

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
758849103	REGENCY CENTERS CORP		03/18/2019	INVESTMENT TECH GROUP INC	10.000	644	XXX	670	587	83			83		670		(26)	(26)	6	XXX	U
75886F107	REGENERON PHARMACEUTICALS INC		03/18/2019	INVESTMENT TECH GROUP INC	39.000	15,862	XXX	14,640	14,567	73			73		14,640		1,222	1,222		XXX	U
7591EP100	REGIONS FINANCIAL CORP		03/18/2019	INVESTMENT TECH GROUP INC	220.000	3,506	XXX	3,126	2,944	183			183		3,126		379	379	31	XXX	U
760759100	REPUBLIC SERVICES INC		03/18/2019	INVESTMENT TECH GROUP INC	110.000	8,584	XXX	6,286	7,930	(1,644)			(1,644)		6,286		2,298	2,298	41	XXX	U
761152107	RESMED INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	6,731	XXX	5,583	7,971	(2,388)			(2,388)		5,583		1,148	1,148	11	XXX	U
770323103	ROBERT HALF INTERNATIONAL INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	4,483	XXX	3,414	4,004	(590)			(590)		3,414		1,068	1,068	6	XXX	U
773903109	ROCKWELL AUTOMATION INC		03/18/2019	INVESTMENT TECH GROUP INC	61.000	10,528	XXX	8,208	9,179	(971)			(971)		8,208		2,320	2,320	15	XXX	U
775133101	ROGERS CORP		02/08/2019	LIQUIDNET INC, NEW YORK	516.000	63,699	XXX	37,553	51,115	(13,562)			(13,562)		37,553		26,146	26,146		XXX	U
776696106	ROPER TECHNOLOGIES INC		03/18/2019	INVESTMENT TECH GROUP INC	60.000	18,474	XXX	11,004	15,991	(4,987)			(4,987)		11,004		7,470	7,470	28	XXX	U
778296103	ROSS STORES INC		03/18/2019	INVESTMENT TECH GROUP INC	180.000	16,601	XXX	11,952	14,976	(3,024)			(3,024)		11,952		4,649	4,649		XXX	U
V7780T103	ROYAL CARIBBEAN CRUISES LTD	C	03/18/2019	INVESTMENT TECH GROUP INC	80.000	9,304	XXX	6,628	7,823	(1,196)			(1,196)		6,628		2,676	2,676	56	XXX	U
78409V104	S&P GLOBAL INC		03/18/2019	INVESTMENT TECH GROUP INC	119.000	23,522	XXX	12,992	20,223	(7,231)			(7,231)		12,992		10,530	10,530	17	XXX	U
79466L302	SALESFORCE.COM INC		03/18/2019	INVESTMENT TECH GROUP INC	350.000	54,844	XXX	24,296	47,940	(23,643)			(23,643)		24,296		30,548	30,548		XXX	U
800677106	SANGAMO THERAPEUTICS INC		02/08/2019	LIQUIDNET INC, NEW YORK	754.000	5,913	XXX	2,384	8,656	(6,272)			(6,272)		2,384		3,529	3,529		XXX	U
78410G104	SBA COMMUNICATIONS CORP		03/18/2019	INVESTMENT TECH GROUP INC	55.000	10,209	XXX	8,299	8,904	(605)			(605)		8,299		1,910	1,910		XXX	U
80589M102	SCANA CORP		01/02/2019	MERGER	180.000	13,208	XXX	13,208	8,600	4,607			4,607		13,208				22	XXX	U
806857108	SCHLUMBERGER LTD	C	03/18/2019	INVESTMENT TECH GROUP INC	590.000	25,604	XXX	49,590	21,287	28,303			28,303		49,590		(23,985)	(23,985)	295	XXX	U
G7945M107	SEAGATE TECHNOLOGY PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	160.000	7,256	XXX	6,089	6,174	(86)			(86)		6,089		1,167	1,167	81	XXX	U
81211K100	SEALED AIR CORP		03/18/2019	INVESTMENT TECH GROUP INC	110.000	4,894	XXX	4,998	3,832	1,166			1,166		4,998		(104)	(104)		XXX	U
816851109	SEMPRA ENERGY		03/18/2019	INVESTMENT TECH GROUP INC	160.000	19,141	XXX	16,177	17,310	(1,134)			(1,134)		16,177		2,964	2,964	143	XXX	U
816850101	SEMTECH CORP		02/08/2019	LIQUIDNET INC, NEW YORK	1,191.000	58,340	XXX	39,837	54,631	(14,794)			(14,794)		39,837		18,503	18,503		XXX	U
824348106	SHERWIN-WILLIAMS CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	54.000	22,797	XXX	14,600	21,247	(6,647)			(6,647)		14,600		8,197	8,197	18	XXX	U
826919102	SILICON LABORATORIES INC		02/08/2019	LIQUIDNET INC, NEW YORK	214.000	17,890	XXX	13,575	16,865	(3,291)			(3,291)		13,575		4,315	4,315		XXX	U
828806109	SIMON PROPERTY GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	164.000	29,955	XXX	28,882	27,550	1,331			1,331		28,882		1,074	1,074	98	XXX	U
83088M102	SKYWORKS SOLUTIONS INC		03/18/2019	INVESTMENT TECH GROUP INC	935.000	60,070	XXX	68,754	62,664	6,090			6,090		68,754		(8,684)	(8,684)		XXX	U
78440X101	SL GREEN REALTY CORP		03/18/2019	INVESTMENT TECH GROUP INC	60.000	5,570	XXX	6,338	4,745	1,593			1,593		6,338		(768)	(768)	51	XXX	U
78454L100	SM ENERGY CO		02/08/2019	LIQUIDNET INC, NEW YORK	1,083.000	17,904	XXX	31,911	16,765	15,146			15,146		31,911		(14,007)	(14,007)		XXX	U
833034101	SNAP-ON INC		03/18/2019	INVESTMENT TECH GROUP INC	30.000	4,623	XXX	5,152	4,359	794			794		5,152		(530)	(530)	10	XXX	U
842587107	SOUTHERN CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	410.000	20,455	XXX	20,200	18,007	2,193			2,193		20,200		255	255	72	XXX	U
844741108	SOUTHWEST AIRLINES CO		03/18/2019	INVESTMENT TECH GROUP INC	270.000	15,126	XXX	13,577	12,550	1,027			1,027		13,577		1,549	1,549	43	XXX	U
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		02/08/2019	LIQUIDNET INC, NEW YORK	416.000	21,904	XXX	17,600	18,766	(1,166)			(1,166)		17,600		4,305	4,305		XXX	U
854502101	STANLEY BLACK & DECKER INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	9,084	XXX	8,057	8,382	(325)			(325)		8,057		1,027	1,027		XXX	U
855244109	STARBUCKS CORP		03/18/2019	INVESTMENT TECH GROUP INC	670.000	46,538	XXX	37,791	43,148	(5,357)			(5,357)		37,791		8,747	8,747	78	XXX	U
857477103	STATE STREET CORP		03/18/2019	INVESTMENT TECH GROUP INC	160.000	11,209	XXX	12,374	10,091	2,283			2,283		12,374		(1,165)	(1,165)	75	XXX	U
G84720104	STERIS PLC	C	03/28/2019	MERGER	525.000	55,667	XXX	42,372	41,244	(16,112)			(16,112)		42,372		13,296	13,296	46	XXX	U

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
863667101	STRYKER CORP		03/18/2019	INVESTMENT TECH GROUP INC	157.000	28,887	XXX	18,938	24,610	(5,672)			(5,672)		18,938		9,949	9,949	82	XXX	U
867914103	SUNTRUST BANKS INC		03/18/2019	INVESTMENT TECH GROUP INC	250.000	16,160	XXX	13,625	12,610	1,015			1,015		13,625		2,534	2,534	25	XXX	U
78486Q101	SVB FINANCIAL GROUP		03/18/2019	INVESTMENT TECH GROUP INC	25.000	5,987	XXX	6,671	4,748	1,923			1,923		6,671		(683)	(683)		XXX	U
871503108	SYMANTEC CORP		03/18/2019	INVESTMENT TECH GROUP INC	240.000	5,442	XXX	5,793	4,535	1,258			1,258		5,793		(351)	(351)	5	XXX	U
87165B103	SYNCHRONY FINANCIAL		03/18/2019	INVESTMENT TECH GROUP INC	390.000	11,979	XXX	14,049	9,149	4,900			4,900		14,049		(2,070)	(2,070)	27	XXX	U
871607107	SYNOPSYS INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	5,138	XXX	3,577	4,212	(635)			(635)		3,577		1,561	1,561		XXX	U
871829107	SYSCO CORP		03/18/2019	INVESTMENT TECH GROUP INC	220.000	14,397	XXX	12,325	13,785	(1,461)			(1,461)		12,325		2,073	2,073	86	XXX	U
74144T108	T ROWE PRICE GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	110.000	10,581	XXX	8,312	10,155	(1,843)			(1,843)		8,312		2,268	2,268		XXX	U
873868103	TAHOE RESOURCES INC		02/26/2019	MERGER	38,771.000	131,659	XXX	157,649	141,514	16,135			16,135		157,649		(25,990)	(25,990)		XXX	U
87403A107	TAILORED BRANDS INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,820.000	22,560	XXX	32,853	24,825	8,029			8,029		32,853		(10,293)	(10,293)		XXX	U
874054109	TAKE-TWO INTERACTIVE SOFTWARE		03/18/2019	INVESTMENT TECH GROUP INC	60.000	5,730	XXX	6,364	6,176	187			187		6,364		(634)	(634)		XXX	U
875372203	TANDEM DIABETES CARE INC		03/13/2019	LIQUIDNET INC, NEW YORK	2,621.000	109,017	XXX	5,242	99,519	(94,277)			(94,277)		5,242		103,775	103,775		XXX	U
876030107	TAPESTRY INC		03/18/2019	INVESTMENT TECH GROUP INC	120.000	3,997	XXX	4,192	4,050	142			142		4,192		(195)	(195)		XXX	U
87612E106	TARGET CORP		03/18/2019	INVESTMENT TECH GROUP INC	260.000	19,035	XXX	18,909	17,183	1,725			1,725		18,909		127	127	38	XXX	U
H84989104	TE CONNECTIVITY LTD	C	03/18/2019	INVESTMENT TECH GROUP INC	170.000	13,876	XXX	11,883	12,857	(974)			(974)		11,883		1,993	1,993	22	XXX	U
G87110105	TECHNIPFMC PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	949.000	20,967	XXX	28,549	18,581	9,968			9,968		28,549		(7,583)	(7,583)		XXX	U
879369106	TELEFLEX INC		03/18/2019	INVESTMENT TECH GROUP INC	8.000	2,408	XXX	2,167							2,167		241	241	3	XXX	U
881569107	TESARO INC		01/22/2019	NON-BROKER TRADE	1,178.000	88,350	XXX	53,850	87,467	(33,617)			(33,617)		53,850		34,500	34,500		XXX	U
88224Q107	TEXAS CAPITAL BANCSHARES INC		02/08/2019	LIQUIDNET INC, NEW YORK	312.000	18,104	XXX	18,315	15,940	2,374			2,374		18,315		(210)	(210)		XXX	U
882508104	TEXAS INSTRUMENTS INC		03/18/2019	INVESTMENT TECH GROUP INC	460.000	48,473	XXX	34,130	43,470	(9,340)			(9,340)		34,130		14,343	14,343	134	XXX	U
883203101	TEXTRON INC		03/18/2019	INVESTMENT TECH GROUP INC	150.000	7,934	XXX	7,262	6,899	364			364		7,262		671	671	3	XXX	U
88338N107	THERAPEUTICSMD INC		02/08/2019	LIQUIDNET INC, NEW YORK	2,368.000	12,466	XXX	12,128							12,128		339	339		XXX	L
883556102	THERMO FISHER SCIENTIFIC INC		03/18/2019	INVESTMENT TECH GROUP INC	197.000	48,980	XXX	27,883	44,087	(16,204)			(16,204)		27,883		21,098	21,098	33	XXX	U
886547108	TIFFANY & CO		03/18/2019	INVESTMENT TECH GROUP INC	50.000	4,514	XXX	3,849	4,026	(176)			(176)		3,849		665	665	28	XXX	U
88870P106	TIVO CORP		02/08/2019	LIQUIDNET INC, NEW YORK	5,853.000	60,770	XXX	55,077	55,077	0			0		55,077		5,693	5,693		XXX	U
872540109	TJX COS INC/THE		03/18/2019	INVESTMENT TECH GROUP INC	570.000	28,211	XXX	21,592	25,502	(3,909)			(3,909)		21,592		6,618	6,618	29	XXX	U
891906109	TOTAL SYSTEM SERVICES INC		03/18/2019	INVESTMENT TECH GROUP INC	80.000	7,323	XXX	3,950	6,503	(2,553)			(2,553)		3,950		3,372	3,372	10	XXX	U
892356106	TRACTOR SUPPLY CO		03/18/2019	INVESTMENT TECH GROUP INC	60.000	5,434	XXX	4,546	5,006	(461)			(461)		4,546		888	888	3	XXX	U
893641100	TRANSDIGM GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	28.000	12,023	XXX	7,008	9,522	(2,513)			(2,513)		7,008		5,014	5,014		XXX	U
H8817H100	TRANSOCEAN LTD	C	02/08/2019	LIQUIDNET INC, NEW YORK	4,328.000	35,146	XXX	48,074	30,036	18,037			18,037		48,074		(12,928)	(12,928)		XXX	U
89417E109	TRAVELERS COS INC/THE		03/18/2019	INVESTMENT TECH GROUP INC	130.000	16,719	XXX	15,921	15,568	353			353		15,921		798	798		XXX	U
89531P105	TREX CO INC		02/08/2019	LIQUIDNET INC, NEW YORK	802.000	57,615	XXX	27,268	47,607	(20,338)			(20,338)		27,268		30,346	30,346		XXX	U
896945201	TRIPADVISOR INC		03/18/2019	INVESTMENT TECH GROUP INC	60.000	3,445	XXX	2,805	3,236	(432)			(432)		2,805		640	640		XXX	U
Q9235V101	TRONOX LTD	C	03/27/2019	MERGER	4,975.000	51,312	XXX	56,062	28,062	11,142			11,142		56,062		(4,750)	(4,750)	57	XXX	L
901109108	TUTOR PERINI CORP		02/08/2019	LIQUIDNET INC, NEW YORK	6,500.000	101,869	XXX	156,245	103,805	52,440			52,440		156,245		(54,377)	(54,377)		XXX	U
90130A101	TWENTY-FIRST CENTURY FOX INC		03/19/2019	EXCHANGE	1,200.000	44,332	XXX	33,974	57,744	(23,770)			(23,770)		33,974		10,358	10,358		XXX	U
90130A200	TWENTY-FIRST CENTURY FOX INC		03/19/2019	EXCHANGE	440.000	14,491	XXX	12,115	21,023	(8,908)			(8,908)		12,115		2,376	2,376		XXX	U
90184L102	TWITTER INC		03/18/2019	INVESTMENT TECH GROUP INC	280.000	8,636	XXX	12,865	8,047	4,818			4,818		12,865		(4,229)	(4,229)		XXX	U

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	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 and Administrative Symbol/ Market Indicator (a)
902494103	TYSON FOODS INC		03/18/2019	INVESTMENT TECH GROUP INC	130.000	7,967	XXX	8,090	6,942	1,148			1,148		8,090		(123)	(123)	11	XXX	U
902653104	UDR INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	2,229	XXX	1,794	1,981	(187)			(187)		1,794		434	434	16	XXX	U
90384S303	ULTA SALON COSMETICS & FRAGRAN		03/18/2019	INVESTMENT TECH GROUP INC	32.000	9,820	XXX	8,199	7,835	364			364		8,199		1,621	1,621		XXX	U
907818108	UNION PACIFIC CORP		03/18/2019	INVESTMENT TECH GROUP INC	380.000	61,849	XXX	39,581	52,527	(12,946)			(12,946)		39,581		22,268	22,268		XXX	U
910047109	UNITED CONTINENTAL HOLDINGS IN		03/18/2019	INVESTMENT TECH GROUP INC	2,118.000	184,666	XXX	146,728	177,340	(30,613)			(30,613)		146,728		37,938	37,938		XXX	U
911312106	UNITED PARCEL SERVICE INC		03/18/2019	INVESTMENT TECH GROUP INC	300.000	32,564	XXX	34,487	29,259	5,228			5,228		34,487		(1,924)	(1,924)	67	XXX	U
911363109	UNITED RENTALS INC		03/18/2019	INVESTMENT TECH GROUP INC	40.000	5,008	XXX	4,243	4,101	141			141		4,243		765	765		XXX	U
913017109	UNITED TECHNOLOGIES CORP		03/18/2019	INVESTMENT TECH GROUP INC	370.000	45,209	XXX	40,780	39,398	1,383			1,383		40,780		4,429	4,429	66	XXX	U
91324P102	UNITEDHEALTH GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	470.000	124,671	XXX	75,456	117,086	(41,630)			(41,630)		75,456		49,214	49,214		XXX	U
91347P105	UNIVERSAL DISPLAY CORP		02/08/2019	LIQUIDNET INC, NEW YORK	466.000	50,735	XXX	25,136	43,604	(18,468)			(18,468)		25,136		25,599	25,599		XXX	U
913483103	UNIVERSAL ELECTRONICS INC		02/08/2019	LIQUIDNET INC, NEW YORK	964.000	26,123	XXX	55,368	24,370	30,998			30,998		55,368		(29,246)	(29,246)		XXX	U
913903100	UNIVERSAL HEALTH SERVICES INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	6,674	XXX	5,337	5,828	(491)			(491)		5,337		1,338	1,338	1	XXX	U
91529Y106	UNUM GROUP		03/18/2019	INVESTMENT TECH GROUP INC	100.000	3,570	XXX	4,379	2,938	1,441			1,441		4,379		(809)	(809)	11	XXX	U
902973304	US BANCORP		03/18/2019	INVESTMENT TECH GROUP INC	770.000	39,489	XXX	39,467	35,189	4,278			4,278		39,467		22	22	285	XXX	U
91913Y100	VALERO ENERGY CORP		03/18/2019	INVESTMENT TECH GROUP INC	210.000	17,756	XXX	14,366	15,744	(1,378)			(1,378)		14,366		3,390	3,390	45	XXX	U
92220P105	VARIAN MEDICAL SYSTEMS INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	6,571	XXX	3,992	5,666	(1,674)			(1,674)		3,992		2,579	2,579		XXX	U
922417100	VEECO INSTRUMENTS INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,891.000	20,226	XXX	19,383	14,012	5,370			5,370		19,383		843	843		XXX	U
92276F100	VENTAS INC		03/18/2019	INVESTMENT TECH GROUP INC	180.000	11,448	XXX	11,109	10,546	563			563		11,109		339	339	143	XXX	U
92343E102	VERISIGN INC		03/18/2019	INVESTMENT TECH GROUP INC	51.000	8,926	XXX	3,887	7,563	(3,676)			(3,676)		3,887		5,039	5,039		XXX	U
92345Y106	VERISK ANALYTICS INC		03/18/2019	INVESTMENT TECH GROUP INC	70.000	8,584	XXX	5,726	7,633	(1,907)			(1,907)		5,726		2,858	2,858		XXX	U
92343V104	VERIZON COMMUNICATIONS INC		03/18/2019	INVESTMENT TECH GROUP INC	1,870.000	102,269	XXX	100,682	105,131	(4,450)			(4,450)		100,682		1,588	1,588	1,127	XXX	U
92532F100	VERTEX PHARMACEUTICALS INC		03/18/2019	INVESTMENT TECH GROUP INC	115.000	20,935	XXX	8,546	19,057	(10,511)			(10,511)		8,546		12,390	12,390		XXX	U
918204108	VF CORP		03/18/2019	INVESTMENT TECH GROUP INC	150.000	12,901	XXX	8,053	10,701	(2,648)			(2,648)		8,053		4,848	4,848	15	XXX	U
92553P201	VIACOM INC		03/18/2019	INVESTMENT TECH GROUP INC	150.000	4,338	XXX	5,306	3,855	1,451			1,451		5,306		(967)	(967)	30	XXX	U
92826C839	VISA INC		03/18/2019	INVESTMENT TECH GROUP INC	830.000	119,416	XXX	65,237	109,510	(44,274)			(44,274)		65,237		54,180	54,180	53	XXX	U
928377100	VISTA OUTDOOR INC		02/08/2019	LIQUIDNET INC, NEW YORK	4,165.000	37,248	XXX	69,999	47,273	22,726			22,726		69,999		(32,751)	(32,751)		XXX	U
929042109	VORNADO REALTY TRUST		03/18/2019	INVESTMENT TECH GROUP INC	80.000	5,525	XXX	6,692	4,962	1,729			1,729		6,692		(1,167)	(1,167)	19	XXX	U
929160109	VULCAN MATERIALS CO		03/18/2019	INVESTMENT TECH GROUP INC	50.000	5,212	XXX	6,348	4,940	1,408			1,408		6,348		(1,135)	(1,135)	3	XXX	U
92927K102	WABCO HOLDINGS INC		02/08/2019	LIQUIDNET INC, NEW YORK	130.000	14,914	XXX	13,289	13,954	(665)			(665)		13,289		1,625	1,625		XXX	U
929740108	WABTEC CORP		02/26/2019	MERGER	0.275		XXX	21							21		(21)	(21)		XXX	U
931427108	WALGREENS BOOTS ALLIANCE INC		03/18/2019	INVESTMENT TECH GROUP INC	420.000	29,158	XXX	35,090	28,699	6,391			6,391		35,090		(5,932)	(5,932)	40	XXX	U
931142103	WAL-MART STORES INC		03/18/2019	INVESTMENT TECH GROUP INC	670.000	65,283	XXX	46,499	62,411	(15,912)			(15,912)		46,499		18,784	18,784	348	XXX	U
254687106	WALT DISNEY CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	690.000	76,899	XXX	72,074	75,659	(3,585)			(3,585)		72,074		4,826	4,826	600	XXX	U
94106L109	WASTE MANAGEMENT INC		03/18/2019	INVESTMENT TECH GROUP INC	190.000	18,628	XXX	13,518	16,908	(3,390)			(3,390)		13,518		5,110	5,110		XXX	U

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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 and Administrative Symbol/ Market Indicator (a)
941848103	WATERS CORP		03/18/2019	INVESTMENT TECH GROUP INC	40.000	9,366	XXX	5,383	7,546	(2,163)			(2,163)		5,383		3,983	3,983		XXX	U
942622200	WATSCO INC		02/08/2019	LIQUIDNET INC, NEW YORK	219.000	31,480	XXX	32,898	30,472	2,427			2,427		32,898		(1,418)	(1,418)	350	XXX	U
947890109	WEBSTER FINANCIAL CORP		02/08/2019	LIQUIDNET INC, NEW YORK	522.000	28,762	XXX	26,699	25,729	970			970		26,699		2,063	2,063		XXX	U
92939U106	WEC ENERGY GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC	160.000	12,009	XXX	9,385	11,082	(1,696)			(1,696)		9,385		2,623	2,623	24	XXX	U
94946T106	WELLCARE HEALTH PLANS INC		03/18/2019	INVESTMENT TECH GROUP INC	25.000	6,788	XXX	7,659	5,902	1,756			1,756		7,659		(871)	(871)		XXX	U
949746101	WELLS FARGO & CO		03/18/2019	INVESTMENT TECH GROUP INC	2,150.000	105,449	XXX	117,357	99,072	18,285			18,285		117,357		(11,908)	(11,908)	390	XXX	U
95040Q104	WELLTOWER INC		03/18/2019	INVESTMENT TECH GROUP INC	170.000	13,041	XXX	11,242	11,800	(558)			(558)		11,242		1,800	1,800	35	XXX	U
958102105	WESTERN DIGITAL CORP		03/18/2019	INVESTMENT TECH GROUP INC	140.000	6,513	XXX	9,532	5,176	4,357			4,357		9,532		(3,020)	(3,020)	70	XXX	U
959802109	WESTERN UNION CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	70.000	1,270	XXX	1,528	1,194	334			334		1,528		(258)	(258)		XXX	U
96145D105	WESTROCK CO		03/18/2019	INVESTMENT TECH GROUP INC	120.000	4,559	XXX	6,156	4,531	1,625			1,625		6,156		(1,597)	(1,597)	18	XXX	U
96208T104	WEX INC		02/08/2019	LIQUIDNET INC, NEW YORK	5.000	825	XXX	701							701		124	124		XXX	U
962166104	WEYERHAEUSER CO		03/18/2019	INVESTMENT TECH GROUP INC	300.000	7,731	XXX	9,109	6,558	2,551			2,551		9,109		(1,378)	(1,378)		XXX	U
963320106	WHIRLPOOL CORP		03/18/2019	INVESTMENT TECH GROUP INC	40.000	5,354	XXX	7,338	4,275	3,063			3,063		7,338		(1,984)	(1,984)	12	XXX	U
969457100	WILLIAMS COS INC/THE		03/18/2019	INVESTMENT TECH GROUP INC	200.000	5,484	XXX	6,197	4,410	1,787			1,787		6,197		(713)	(713)		XXX	U
G96629103	WILLIS TOWERS WATSON PLC	C	03/18/2019	INVESTMENT TECH GROUP INC	65.000	10,747	XXX	7,931	9,871	(1,940)			(1,940)		7,931		2,816	2,816	31	XXX	U
084423102	WR BERKLEY CORP		02/08/2019	LIQUIDNET INC, NEW YORK	411.000	32,885	XXX	25,632	30,377	(4,745)			(4,745)		25,632		7,254	7,254		XXX	U
384802104	WW GRAINGER INC		03/18/2019	INVESTMENT TECH GROUP INC	27.000	8,176	XXX	6,280	7,624	(1,343)			(1,343)		6,280		1,895	1,895	8	XXX	U
983134107	WYNN RESORTS LTD		03/18/2019	INVESTMENT TECH GROUP INC	40.000	4,966	XXX	3,479	3,956	(477)			(477)		3,479		1,487	1,487	9	XXX	U
98389B100	XCEL ENERGY INC		03/18/2019	INVESTMENT TECH GROUP INC	190.000	10,267	XXX	7,768	9,361	(1,593)			(1,593)		7,768		2,499	2,499	72	XXX	U
983919101	XILINX INC		03/18/2019	INVESTMENT TECH GROUP INC	120.000	13,900	XXX	7,265	10,220	(2,956)			(2,956)		7,265		6,635	6,635	16	XXX	U
98419M100	XYLEM INC/NY		03/18/2019	INVESTMENT TECH GROUP INC	80.000	5,786	XXX	3,983	5,338	(1,355)			(1,355)		3,983		1,803	1,803	5	XXX	U
988498101	YUM! BRANDS INC		03/18/2019	INVESTMENT TECH GROUP INC	170.000	16,303	XXX	10,842	15,626	(4,784)			(4,784)		10,842		5,461	5,461	17	XXX	U
98956P102	ZIMMER BIOMET HOLDINGS INC		03/18/2019	INVESTMENT TECH GROUP INC	90.000	10,783	XXX	9,304	9,335	(30)			(30)		9,304		1,479	1,479	22	XXX	U
989701107	ZIONS BANCORPORATION		03/18/2019	INVESTMENT TECH GROUP INC	110.000	5,441	XXX	4,701	4,481	220			220		4,701		740	740	9	XXX	U
98978V103	ZOETIS INC		03/18/2019	INVESTMENT TECH GROUP INC	230.000	20,514	XXX	12,322	19,674	(7,352)			(7,352)		12,322		8,191	8,191	14	XXX	U
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	16,521,598	XXX	14,124,702	14,981,545	(1,010,860)			(1,010,860)		14,124,702		2,396,896	2,396,896	31,607	XXX	XXX
Common Stocks - Mutual Funds																					
411511306	HARBOR INTERNATIONAL-INST		02/08/2019	0	42,111.173	1,500,000	XXX	2,452,555	1,420,410	1,032,145			1,032,145		2,452,555		(952,555)	(952,555)		XXX	U
411511801	HARBOR INTL GROWTH-INST		02/08/2019	0	107,836.089	1,500,000	XXX	1,314,522	1,406,183	(91,661)			(91,661)		1,314,522		185,478	185,478		XXX	U
9299999 Subtotal - Common Stocks - Mutual Funds					XXX	3,000,000	XXX	3,767,077	2,826,592	940,484			940,484		3,767,077		(767,077)	(767,077)		XXX	XXX
9799997 Subtotal - Common Stocks - Part 4					XXX	19,521,598	XXX	17,891,778	17,808,138	(70,376)			(70,376)		17,891,778		1,629,819	1,629,819	31,607	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
9799999 Subtotal - Common Stocks					XXX	19,521,598	XXX	17,891,778	17,808,138	(70,376)			(70,376)		17,891,778		1,629,819	1,629,819	31,607	XXX	XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	19,521,598	XXX	17,891,778	17,808,138	(70,376)			(70,376)		17,891,778		1,629,819	1,629,819	31,607	XXX	XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	65,901,668	XXX	65,076,537	64,341,723	(70,376)	(20,294)		(90,670)		64,768,006		1,133,663	1,133,663	521,469	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ....0.

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1			2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository			Code	Rate of Interest			First Month	Second Month	Third Month	*
open depositories										
Huntington Bank	Maumee, OH						(7,432,849)	34,797,181	19,516,793	XXX
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories			XXX	XXX						XXX
0199999 Totals - Open Depositories			XXX	XXX			(7,432,849)	34,797,181	19,516,793	XXX
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories			XXX	XXX						XXX
0299999 Totals - Suspended Depositories			XXX	XXX						XXX
0399999 Total Cash On Deposit			XXX	XXX			(7,432,849)	34,797,181	19,516,793	XXX
0499999 Cash in Company's Office			XXX	XXX	XXX	XXX				XXX
0599999 Total Cash			XXX	XXX			(7,432,849)	34,797,181	19,516,793	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Cusip	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
	U S TREASURY BILL 0% 6/20/19		03/29/2019	0.000	06/20/2019	995,836		
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						995,836		
0599999 Subtotal - Bonds - U.S. Governments						995,836		
7799999 Subtotal - Bonds - Total Bonds - Issuer Obligations						995,836		
8399999 Subtotal - Bonds - Total Bonds						995,836		
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U718	BLACKROCK LIQ T FUND INSTL SHARES		03/29/2019	2.000	X X X	6,276,362		16,763
60934N104	FEDERATED GOVT OBLIGATIONS FUND		03/01/2019	0.500	X X X	35,598		7,523
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						6,311,960		24,287
8899999 Total - Cash Equivalents						7,307,795		24,287

INDEX TO HEALTH QUARTERLY STATEMENT

INDEX TO HEALTH QUARTERLY STATEMENT