HEALTH QUARTERLY STATEMENT

AS OF MARCH 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

Regence BlueCross BlueShield of Oregon

NAIC Group Code 1207 (Current) 1207 (Prior) NAIC Company Code 54933 Employer's ID Number 93-0238155

Organized under the Laws of Oregon, State of Domicile or Port of Entry OR

Country of Domicile United States of America

Licensed as business type: HMDI

Is HMO Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized 10/07/1941 Commenced Business 06/01/1942

Statutory Home Office 100 SW Market Street (Street and Number), Portland , OR, US 97201 (City or Town, State, Country and Zip Code)

Main Administrative Office 100 SW Market Street (Street and Number)

Portland , OR, US 97201 (City or Town, State, Country and Zip Code), 503-225-5221 (Area Code) (Telephone Number)

Mail Address 100 SW Market Street (Street and Number or P.O. Box), Portland , OR, US 97207-1271 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1621 SW 1st Avenue (Street and Number)

Portland , OR, US 97201 (City or Town, State, Country and Zip Code), 503-225-6069 (Area Code) (Telephone Number)

Internet Website Address www.regence.com

Statutory Statement Contact Daniel Wayne Striplin (Name), 503-225-6069 (Area Code) (Telephone Number)

dan.striplin@cambiahealth.com (E-mail Address), 503-273-4128 (FAX Number)

OFFICERS

President	Angela Mae Dowling	Treasurer	Andreas Bernhard Ellis
Secretary	John Wilson Attey	Assistant Secretary	Lisa Tawn Murphy

OTHER

Christopher Guy Blanton, Vice President , Individual Market	Shikha Aneesh Gupta, Vice President, Network Management	James Lance Walton, Vice President, Sales

DIRECTORS OR TRUSTEES

Peggy Yevonne Fowler	John William Morgan	Angela Mae Dowling
Mark Burns Ganz	Luis Ferdnando Machuca	

State of Oregon
County of Multnomah 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.

Angela Mae Dowling President	John Wilson Attey Secretary	Andreas Bernhard Ellis Treasurer

Subscribed and sworn to before me this
_____ day of _____

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.....

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	611,404,021		611,404,021	592,562,924
2. Stocks:				
2.1 Preferred stocks	0		0	0
2.2 Common stocks	254,762,780		254,762,780	257,018,591
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	8,794,374		8,794,374	8,872,332
4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5. Cash ($ (57,431,210)), cash equivalents ($ 14,094,799) and short-term investments ($ 83,862,212)	40,525,801		40,525,801	3,596,899
6. Contract loans (including $ ..... premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	4,000,513	3,131,578	868,935	693,579
9. Receivables for securities	1,782,658		1,782,658	762,296
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	921,270,147	3,131,578	918,138,569	863,506,621
13. Title plants less $ ..... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	3,887,812		3,887,812	3,992,585
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	122,034,147	175,470	121,858,677	105,325,242
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums ($ 5,272,939) and contracts subject to redetermination ($ 38,460,504)	43,733,443		43,733,443	35,675,337
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,486,909		5,486,909	8,032,674
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans	46,276,114	9,006,564	37,269,550	49,896,314
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	18,193,177	18,193,177	0	0
21. Furniture and equipment, including health care delivery assets ($ .....)	9,503,639	9,503,639	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	36,921,793		36,921,793	11,509,225
24. Health care ($ 7,712,869) and other amounts receivable	22,947,051	15,234,182	7,712,869	7,594,809
25. Aggregate write-ins for other than invested assets	7,996,922	4,285,673	3,711,249	7,398,241
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,238,251,154	59,530,283	1,178,720,871	1,092,931,048
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	1,238,251,154	59,530,283	1,178,720,871	1,092,931,048
DETAILS OF WRITE-INS				
1101.			0	0
1102.			0	0
1103.			0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Physicians Deferred Compensation	1,892,445		1,892,445	1,890,904
2502. Executives and Directors Deferred Compensation	1,818,804		1,818,804	1,853,167
2503. Miscellaneous Assets	8,839	8,839	0	3,654,170
2598. Summary of remaining write-ins for Line 25 from overflow page	4,276,834	4,276,834	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,996,922	4,285,673	3,711,249	7,398,241

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less $ 932,381 reinsurance ceded)	204,436,919	7,038,036	211,474,955	182,814,939
2. Accrued medical incentive pool and bonus amounts	14,706,613		14,706,613	12,743,678
3. Unpaid claims adjustment expenses	8,643,729		8,643,729	8,011,992
4. Aggregate health policy reserves, including the liability of $ for medical loss ratio rebate per the Public Health Service Act	69,936,796		69,936,796	63,420,296
5. Aggregate life policy reserves			0	0
6. Property/casualty unearned premium reserve			0	0
7. Aggregate health claim reserves			0	0
8. Premiums received in advance	77,138,988		77,138,988	19,554,919
9. General expenses due or accrued	14,503,752		14,503,752	21,201,723
10.1 Current federal and foreign income tax payable and interest thereon (including $ 5,175,984 on realized gains (losses))	21,004,164		21,004,164	13,239,083
10.2 Net deferred tax liability	9,585,514		9,585,514	9,617,040
11. Ceded reinsurance premiums payable	115,630		115,630	103,941
12. Amounts withheld or retained for the account of others	9,322,665		9,322,665	5,345,506
13. Remittances and items not allocated	8,062,751		8,062,751	6,049,293
14. Borrowed money (including $ current) and interest thereon $ (including $ current)			0	0
15. Amounts due to parent, subsidiaries and affiliates	3,244,810		3,244,810	25,826,843
16. Derivatives			0	0
17. Payable for securities	13,162,050		13,162,050	2,456,583
18. Payable for securities lending			0	0
19. Funds held under reinsurance treaties (with $ authorized reinsurers, $ unauthorized reinsurers and $ certified reinsurers)			0	0
20. Reinsurance in unauthorized and certified ($) companies			0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22. Liability for amounts held under uninsured plans	45,191,333		45,191,333	59,627,850
23. Aggregate write-ins for other liabilities (including $ 423,074 current)	423,074	0	423,074	1,947,389
24. Total liabilities (Lines 1 to 23)	499,478,788	7,038,036	506,516,824	431,961,075
25. Aggregate write-ins for special surplus funds	XXX	XXX	31,145,192	22,214,543
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX		
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	641,058,855	638,755,426
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 $)	XXX	XXX		
32.2 shares preferred (value included in Line 27 $)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	672,204,047	660,969,969
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,178,720,871	1,092,931,044
DETAILS OF WRITE-INS				
2301. Unclaimed Property	423,074		423,074	442,544
2302.			0	1,504,845
2303.			0	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	423,074	0	423,074	1,947,389
2501. Gain on sale of building subject to sale leaseback rule	XXX	XXX	21,341,755	22,214,543
2502. Surplus appropriated for the Affordable Care Act Section 9010 Fee	XXX	XXX	9,803,437	0
2503.	XXX	XXX		0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	31,145,192	22,214,543
3001.	XXX	XXX		0
3002.	XXX	XXX		0
3003.	XXX	XXX		0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	XXX	1,558,398	1,431,789	5,725,117
2.	Net premium income (including $ ..... non-health premium income)	XXX	485,736,273	441,845,598	1,796,373,741
3.	Change in unearned premium reserves and reserve for rate credits	XXX	(6,575,983)	(2,968,193)	(15,544,123)
4.	Fee-for-service (net of $ ..... medical expenses)	XXX			0
5.	Risk revenue	XXX			0
6.	Aggregate write-ins for other health care related revenues	XXX	0	0	0
7.	Aggregate write-ins for other non-health revenues	XXX	0	0	0
8.	Total revenues (Lines 2 to 7)	XXX	479,160,290	438,877,405	1,780,829,618
	Hospital and Medical:				
9.	Hospital/medical benefits	8,203,449	246,492,649	216,473,592	887,749,478
10.	Other professional services	1,001,338	30,087,641	25,936,512	113,021,121
11.	Outside referrals	430,657	12,940,141	17,601,742	59,523,737
12.	Emergency room and out-of-area	2,113,855	63,515,920	50,648,260	213,924,770
13.	Prescription drugs	1,926,962	57,900,276	48,711,038	199,472,274
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		1,989,733	1,440,113	11,594,925
16.	Subtotal (Lines 9 to 15)	13,676,261	412,926,360	360,811,257	1,485,286,305
	Less:				
17.	Net reinsurance recoveries		(1,751,766)	(2,183,368)	(11,172,482)
18.	Total hospital and medical (Lines 16 minus 17)	13,676,261	414,678,126	362,994,625	1,496,458,787
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 15,094,918 cost containment expenses		30,717,908	27,489,852	119,651,126
21.	General administrative expenses		26,637,565	58,841,945	135,824,688
22.	Increase in reserves for life and accident and health contracts (including $ ..... increase in reserves for life only)				0
23.	Total underwriting deductions (Lines 18 through 22)	13,676,261	472,033,599	449,326,422	1,751,934,601
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	7,126,691	(10,449,017)	28,895,017
25.	Net investment income earned		5,386,729	4,984,553	20,254,303
26.	Net realized capital gains (losses) less capital gains tax of $ 3,939,411		7,316,049	2,437,085	8,369,919
27.	Net investment gains (losses) (Lines 25 plus 26)	0	12,702,778	7,421,638	28,624,222
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $ .....) (amount charged off $ 43,537)]		(43,537)	(56,223)	(108,954)
29.	Aggregate write-ins for other income or expenses	0	(107,294)	83,224	110,281
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	19,678,638	(3,000,378)	57,520,566
31.	Federal and foreign income taxes incurred	XXX	3,825,670	9,717,043	27,305,710
32.	Net income (loss) (Lines 30 minus 31)	XXX	15,852,968	(12,717,421)	30,214,856
	DETAILS OF WRITE-INS				
0601.		XXX			0
0602.		XXX			0
0603.		XXX			0
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	0	0	0
0701.		XXX			0
0702.		XXX			0
0703.		XXX			0
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.					0
1402.					0
1403					0
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.	Other Income		0	99,148	143,038
2902.	Other Expense		(107,294)	(15,924)	(32,757)
2903					0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	(107,294)	83,224	110,281

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	660,969,969	639,241,327	639,241,327
34.	Net income or (loss) from Line 32	15,852,968	(12,717,421)	30,214,856
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $	(395,247)	(2,607,381)	7,487,543
37.	Change in net unrealized foreign exchange capital gain or (loss)	2,712	583,588	2,023,179
38.	Change in net deferred income tax			(205,242)
39.	Change in nonadmitted assets	(4,226,355)	2,094,835	(2,791,694)
40	Change in unauthorized and certified reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	0	0	0
43.	Cumulative effect of changes in accounting principles			
44.	Capital Changes:			
	44.1 Paid in	0	0	0
	44.2 Transferred from surplus (Stock Dividend)	0	0	0
	44.3 Transferred to surplus			
45.	Surplus adjustments:			
	45.1 Paid in	0	0	0
	45.2 Transferred to capital (Stock Dividend)			
	45.3 Transferred from capital			0
46.	Dividends to stockholders			
47.	Aggregate write-ins for gains or (losses) in surplus	0	0	(15,000,000)
48.	Net change in capital & surplus (Lines 34 to 47)	11,234,078	(12,646,379)	21,728,642
49.	Capital and surplus end of reporting period (Line 33 plus 48)	672,204,047	626,594,948	660,969,969
	DETAILS OF WRITE-INS			
4701.	Ordinary Distribution			(15,000,000)
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	(15,000,000)

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	518,739,948	430,082,107	1,779,513,796
2.	Net investment income	6,134,389	5,519,939	22,642,600
3.	Miscellaneous income	3,229,458	2,546,265	(796,446)
4.	Total (Lines 1 to 3)	528,103,795	438,148,311	1,801,359,950
5.	Benefit and loss related payments	385,011,297	377,371,626	1,512,858,594
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	66,393,496	54,354,159	240,183,331
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ _____ tax on capital gains (losses)	0	3,654,000	25,391,517
10.	Total (Lines 5 through 9)	451,404,793	435,379,785	1,778,433,442
11.	Net cash from operations (Line 4 minus Line 10)	76,699,002	2,768,526	22,926,508
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	76,794,383	53,272,944	259,011,318
	12.2 Stocks	40,771,688	63,644,787	140,630,736
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	9,582,800	2,628,694	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	127,148,871	119,546,425	399,642,054
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	95,469,716	60,876,243	281,772,414
	13.2 Stocks	28,294,654	26,924,917	107,300,473
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	19,794	122,550	188,384
	13.5 Other invested assets	199,497	64,885	842,637
	13.6 Miscellaneous applications	0	914,101	174,812
	13.7 Total investments acquired (Lines 13.1 to 13.6)	123,983,661	88,902,696	390,278,720
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	3,165,210	30,643,729	9,363,334
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(42,935,310)	(35,601,073)	(18,928,738)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(42,935,310)	(35,601,073)	(18,928,738)
	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)	36,928,902	(2,188,818)	13,361,104
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,596,899	(9,764,205)	(9,764,205)
	19.2 End of period (Line 18 plus Line 19.1)	40,525,801	(11,953,023)	3,596,899

Note: Supplemental disclosures of cash flow information for non-cash transactions:

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	482,774	18,749	130,313	8,282	56,275	36,491	61,622	56,700	0	114,342
2. First Quarter	519,932	23,364	140,425	8,207	58,256	39,489	61,754	56,696	0	131,741
3. Second Quarter	0									
4. Third Quarter	0									
5. Current Year	0									
6. Current Year Member Months	1,558,398	69,659	420,132	24,711	173,156	117,893	185,246	170,625	0	396,976
Total Member Ambulatory Encounters for Period:										
7 Physician	1,190,016	101,502	426,645	38,461	2,491	788	224,952	395,177	0	0
8. Non-Physician	1,285,194	78,450	370,553	56,530	19,309	37,662	219,103	503,587	0	0
9. Total	2,475,210	179,952	797,198	94,991	21,800	38,450	444,055	898,764	0	0
10. Hospital Patient Days Incurred	29,725	1,805	6,940	2,226	0	0	4,231	14,523	0	0
11. Number of Inpatient Admissions	6,669	288	1,645	541	0	0	1,087	3,108	0	0
12. Health Premiums Written (a)	479,958,538	30,930,809	174,425,426	6,328,459	1,197,124	4,258,080	100,117,555	155,626,930	0	7,074,155
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	473,385,743	30,930,809	177,671,747	6,328,459	1,225,901	4,342,019	90,029,977	155,778,840	0	7,077,991
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	363,237,616	21,655,088	125,242,562	4,866,155	1,138,550	3,149,003	83,357,698	119,897,593	0	3,930,967
18. Amount Incurred for Provision of Health Care Services	412,926,361	30,051,116	151,934,175	5,174,840	1,124,550	3,164,896	84,790,849	132,929,446	0	3,756,489

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 155,626,930

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
Claims Unpaid (Reported)						
0299999 Aggregate accounts not individually listed-uncovered	234,314	18,505	5,673	2,379	2,337	263,208
0399999 Aggregate accounts not individually listed-covered	6,806,228	537,527	164,790	69,094	67,886	7,645,525
0499999 Subtotals	7,040,542	556,032	170,463	71,473	70,223	7,908,733
0599999 Unreported claims and other claim reserves						204,497,818
0699999 Total amounts withheld						786
0799999 Total claims unpaid						212,407,337
0899999 Accrued medical incentive pool and bonus amounts						14,706,613

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 December 31 of Prior Year
1. Comprehensive (hospital and medical)	58,302,477	100,412,915	9,657,229	86,821,100	67,959,706	71,237,411
2. Medicare Supplement	1,992,739	2,880,130	167,000	2,416,004	2,159,739	2,275,000
3. Dental Only	761,664	2,387,339	148,000	940,035	909,664	1,072,142
4. Vision Only	414,826	723,724	35,000	259,000	449,826	308,000
5. Federal Employees Health Benefits Plan	29,209,473	54,556,354	6,869,000	34,809,969	36,078,473	40,696,000
6. Title XVIII - Medicare	47,251,612	81,793,671	8,004,000	56,396,929	55,255,612	60,669,611
7 Title XIX - Medicaid	0	0	0	0	0	0
8. Other health	2,555,215	4,288,125	583,684	4,368,004	3,138,899	6,556,776
9. Health subtotal (Lines 1 to 8)	140,488,006	247,042,258	25,463,913	186,011,041	165,951,919	182,814,940
10. Healthcare receivables (a)	14,938,275	6,901,550	0	1,107,226	14,938,275	19,445,163
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	26,798	0	12,743,407	1,963,207	12,770,205	12,743,679
13. Totals (Lines 9-10+11+12)	125,576,529	240,140,708	38,207,320	186,867,022	163,783,849	176,113,456

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

Regence BlueCross BlueShield of Oregon (the Company) is incorporated as a nonprofit corporation under the laws of the State of Oregon (the State) and is subject to regulation by the State of Oregon, Department of Consumer and Business Services, Division of Financial Regulation (the DFR), as a health care service contractor.

The Company's statutory basis financial statements are presented in accordance with accounting practices prescribed or permitted by the DFR. The DFR has adopted the National Association of Insurance Commissioners' (NAIC) Accounting Practices & Procedures Manual as its statutory accounting principles (SAP) basis. Prescribed accounting practices are those practices which are incorporated directly or by reference to state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in a particular state. Permitted accounting practices include deviation from NAIC SAP and state prescribed accounting practices specifically requested by an insurer and granted by the DFR.

The DFR has adopted a prescribed accounting practice for the Company which differs from NAIC SAP. The prescribed practice limits the total amount of any investment that falls under ORS 733.670 to the lesser of seven and one-half percent of the insurer's total assets or the insurer's assets over liabilities and required capitalization. Any amount over the threshold would be non-admitted. NAIC SAP does not have such a requirement. Reporting the investments, as prescribed by the DFR had no impact to the Company's net admitted assets and capital and surplus as of March 31, 2017 and December 31, 2016, respectively.

The DFR has approved no permitted practices for the Company which differ from NAIC SAP or state prescribed accounting practices.

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

NET INCOME	SSAP #	F/S Page	F/S Line #	2017	2016
(1) Regence BlueCross BlueShield of Oregon state basis (Page 4, Line 32, Col 2 & 4)	N/A	N/A	N/A	$ 15,852,968	$ 30,214,856
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
(3) State Permitted Practices that increase/(decrease) NAIC SAP					
(4) NAIC SAP				$ 15,852,968	$ 30,214,856
SURPLUS					
(5) Regence BlueCross BlueShield of Oregon state basis (Page 3, Line 33, Col 3 & 4)	N/A	N/A	N/A	$672,204,047	$660,969,969
(6) State Prescribed Practices that increase/ (decrease) NAIC SAP:				-	-
(7) State Permitted Practices that increase/ (decrease) NAIC SAP:					
(8) NAIC SAP	N/A	N/A	N/A	$672,204,047	$660,969,969

B. There were no significant changes since December 31, 2016.

C. Accounting Policy

(1) - (5) There were no significant changes since December 31, 2016.

(6) Loan-backed securities are stated at either amortized cost, if they are in classes one and two, or the lower of amortized cost or fair value, if they are in classes three through six. Securities stated at amortized cost are adjusted for amortization of premiums and accretion of discounts over the estimated life of the security. The prospective-adjustment method is used to value all securities. Prepayment assumptions for single class and multi-class loan-backed securities were obtained from broker, dealer, survey values or internal estimates.

D. Going Concern

Management has determined that the Company does not have a going concern risk.

2. Accounting Changes and Corrections of Errors

There were no significant changes since December 31, 2016.

3. Business Combinations and Goodwill

There were no significant changes since December 31, 2016.

4. Discontinued Operations

There were no significant changes since December 31, 2016.

5. Investments

A. There were no significant changes since December 31, 2016.

B. There were no significant changes since December 31, 2016.

C. There were no significant changes since December 31, 2016.

D. Loan-Backed Securities

(1) Prepayment assumptions for single class and multi-class loan-backed securities were obtained from broker, dealer, survey values or internal estimates.

(2) and (3) there were no other-than-temporary impairments recognized in the current reporting period.

(4) The following loan-backed securities were in a continuous unrealized loss position, but not other-than-temporarily impaired, as of March 31, 2017:

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	1,713,544
	2. 12 Months or Longer	$	89,415
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	119,191,121
	2. 12 Months or Longer	$	2,731,497

(5) The fair value of loan-backed securities in a continuous unrealized loss position declined due to reasons including, but not limited to, changes in interest rates, changes in economic conditions, and changes in market outlook for various industries. The Company does not have the intent to sell these securities at the reporting date or before recovery of the cost of the investment. Additionally, the Company has the intent and ability to retain the investments until the amortized cost basis is recovered. Therefore, the Company does not consider these investments to be other-than-temporarily impaired at March 31, 2017.

E. The Company does not invest in repurchase agreements and was not engaged in securities lending transactions as of March 31, 2017.

F. There were no significant changes since December 31, 2016.

G. There were no significant changes since December 31, 2016.

H. There were no significant changes since December 31, 2016.

I. The Company does not have working capital finance investments.

J. The Company does not have offsetting and netting of assets and liabilities.

K. – L. There were no significant changes since December 31, 2016.

6. Joint Ventures, Partnerships and Limited Liability Companies

There were no significant changes since December 31, 2016.

7. Investment Income

There were no significant changes since December 31, 2016.

8. Derivative Instruments

There were no significant changes since December 31, 2016.

9. Income Taxes

There were no significant changes since December 31, 2016.

10. Information Concerning Parent, Subsidiaries and Affiliates

A. There were no significant changes since December 31, 2016.

B. & C. There were no significant changes since December 31, 2016.

D. – N. There were no significant changes since December 31, 2016.

11. Debt

A. The Company has access to a revolving line of credit through the Holding Company to supplement short-term cash flows. The maximum available line of credit is $85,000,000 for the Holding Company and its subsidiaries and affiliates. The amount available to borrow was $85,000,000 at March 31, 2017. The interest rate is calculated based on LIBOR plus 70 basis points for the term of the loan and was 1.5 percent at March 31, 2017. The Company's outstanding balance on the line of credit was zero as of March 31, 2017 and December 31, 2016 and there were no new borrowings or repayments during the current quarter.

B. The Company does not have any Federal Home Loan Bank (FHLB) agreements.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

The Company does not sponsor a defined-benefit pension plan.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

Pursuant to Statements of Statutory Accounting Principles SSAP No. 106 –Affordable Care Act (ACA) Section 9010 Assessment (SSAP 106), one quarter of the amount of the Company's estimated assessment payable in 2018 under ACA shall be reclassified from unassigned surplus to special surplus funds on the Statement of Liabilities, Capital and Surplus. The reclassification from unassigned surplus to special surplus funds would not reduce total surplus.

14. Contingencies

A. There were no significant changes since December 31, 2016.

B. Assessments

In 2009, the Pennsylvania Insurance Commissioner placed Penn Treaty Network America Insurance Company and its subsidiary American Network Insurance Company, or collectively Penn Treaty, in rehabilitation, an intermediate action before insolvency. After failing to develop a viable rehabilitation plan, the Pennsylvania Insurance Commissioner filed a petition to convert the rehabilitation to a liquidation in July 2016. On March 1, 2017 Penn Treaty was declared insolvent and was ordered to be liquidated by the Commonwealth Court of Pennsylvania. As a result, the Company and other insurers will be required to pay a portion of Penn Treaty's policyholder claims through state guaranty association assessments. The Company's estimated share of the guaranty fund assessment related to Penn Treaty is not material to the Company's statutory basis financial statements.

C. – F. There were no significant changes since December 31, 2016.

15. Leases

There were no significant changes since December 31, 2016.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

There were no significant changes since December 31, 2016.

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

A. There were no significant changes since December 31, 2016.

B. Transfer and Servicing of Financial Assets

The Company does not have transfers and servicing of financial assets as of March 31, 2017.

C. Wash Sales:

(1) In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

(2) The details by NAIC designation 3 or below, or unrated securities sold during the quarter ended March 31, 2017 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bond	3	8	$ 34,541	$ 34,865	$ 696
Bond	4	7	$ 247,167	$ 246,896	$ (270)
Common Stock	L	22	$ 478,797	$ 494,292	$ 15,412

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

There were no significant changes since December 31, 2016.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

There were no significant changes since December 31, 2016.

20. Fair Value Measurements

A. Assets and liabilities that are measured at fair value on a recurring basis in periods subsequent to initial recognition:

(1) The following table summarizes fair value measurements of assets measured and reported at fair value as of March 31, 2017 by each level of input:

	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	$ -	$ 12,740,662	$ -	$ 12,740,662
Total bonds	-	12,740,662	-	12,740,662
Common stock				
Industrial and miscellaneous	196,825,961	-	4,362,520	201,188,481
Mutual funds	47,216,808	-	-	47,216,808
Total Common Stocks	244,042,769	-	4,362,520	248,405,289
Total Assets at Fair Value	$ 244,042,769	$ 12,740,662	$ 4,362,520	$ 261,145,951

(2) The following table represents a reconciliation of assets valued using Level 3 inputs as of March 31, 2017:

	Balance at 1/1/2017	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) in Net Income	Total Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 3/31/2017
Common stocks:										
Private Equity	$ 4,362,520	-	-	-	-	-	-	-	-	$4,362,520
Total Assets	$ 4,362,520	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$4,362,520

(3) The Company recognizes transfers between levels at the end of the reporting period. There were no significant transfers between Levels 1, 2, or 3 for the quarter ended March 31, 2017.

(4) The fair value of bonds other than those classified as Level 1 are determined using an income approach. Fair value of bonds classified as Level 2 are derived using pricing models that incorporate estimated market interest rates. Level 2 inputs used in these models include benchmark yields, credit spreads, broker quotes and other observable market data. Loan-backed securities also incorporate prepayment speeds, default rates, and collateral values into the pricing models. These Level 2 inputs are based on information obtained from third-party pricing services. Industrial and miscellaneous bonds and loan-backed securities classified as Level 3 include certain securities in a default position, since management judgment is a significant input in estimating fair value.

B. There were no significant changes since December 31, 2016.

C. The following table summarizes the aggregate fair value of all assets measured and reported as of March 31, 2017 by each level of input:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Bonds	$614,679,589	$611,404,021	$ 87,362,273	$522,217,316	$5,100,000
Common stock	248,405,289	248,405,289	244,042,769	-	4,362,520
Short-term investments	83,859,455	83,862,212	83,292,473	566,982	-
Cash equivalents	14,094,799	14,094,799	3,698,701	10,396,098	-
	$961,039,132	$957,766,321	$418,396,216	$533,180,396	$9,462,520

21. Other Items

A. & B. There were no significant changes since December 31, 2016.

C. Insurer Assessment under Section 9010 of the ACA. On January 1, 2016, the Company was subject to a health insurer assessment under section 9010 of the ACA. This annual assessment was allocated to individual health insurers based on the ratio of the amount of the entity's net premiums written during the preceding calendar year to the amount of health insurance for any U.S. health risk that was written during the preceding calendar year. In January 2016, the IRS announced a one year moratorium on the 2017 insurer assessment. In accordance with NAIC SAP, the full amount of the annual assessment is recorded in first reporting period of the assessment year. The amount of assessment that was recorded and included in General administrative expenses was $0 and $34,664,669 for the periods ending March 31, 2017 and 2016, respectively.

D. – H. There were no significant changes since December 31, 2016

22. Events Subsequent

There were no significant changes since December 31, 2016.

23. Reinsurance

There were no significant changes since December 31, 2016.

24. Retrospectively Rated Contracts

A. – D. There were no significant changes since December 31, 2016.

E. Risk Sharing Provisions of the ACA

(1) Did the reporting entity write accident and health insurance premium that is subject to the ACA risk-sharing provisions? YES

(2) Impact of risk-sharing provisions of the ACA on Admitted Assets, Liabilties, and Revenue for the current year:

a. Permanent ACA Risk Adjustment Program

1. Premium adjustments receivable due to ACA Risk Adjustment	$	10,068,285
2. Risk adjustment user fees payable for ACA Risk Adjustment		99,805
3. Premium adjustments payable due to ACA Risk Adjustment		-
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment		2,432,260
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)		26,867

b. Transitional ACA Reinsurance Program

1. Amounts recoverable for claims paid due to ACA Reinsurance	$	3,778,975
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)		-
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance		-
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium		1,023,428
5. Ceded reinsurance premiums payable due to ACA Reinsurance		-
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance		-
7. Ceded reinsurance premiums due to ACA Reinsurance		-
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments		(62,455)
9. ACA Reinsurance contributions – not reported as ceded premium		-

c. Temporary ACA Risk Corridors Program

1. Accrued retrospective premium due to ACA Risk Corridors	$	-
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors		-
3. Effect of ACA Risk Corridors on net premium income (paid/received)		-
4. Effect of ACA Risk Corridors on change in reserves for rate credits		-

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset and liability balances:

		Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before		Differences		Adjustments			Unsettled Balances as of the	
						Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 – 3 +7)	Cumulative Balance from Prior Years (Col 2 – 4 +8)
		1	2	3	4	5	6	7	8		9	10
		Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a.	Permanent ACA Risk Adjustment Program											
1.	Premium adjustments receivable	9,156,407		1,520,382		7,636,025	-	2,260		A	7,638,285	-
2.	Premium adjustments (payable)					-	-		-		-	-
3.	Subtotal ACA Permanent Risk Adjustment Program	9,156,407	-	1,520,382	-	7,636,025	-	2,260	-		7,638,285	-
b.	Transitional ACA Reinsurance Program											
1.	Amounts recoverable for claims paid	4,197,493		928,063		3,269,430	-	509,545		A	3,778,975	-
2.	Amounts recoverable for claims unpaid (contra liability)	572,000				572,000	-	(572,000)		A	-	-
3.	Amounts receivable relating to uninsured plans					-	-				-	-
4.	Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium		(1,023,428)			-	(1,023,428)				-	(1,023,428)
5.	Ceded reinsurance premiums payable					-	-				-	-
6.	Liability for amounts held under uninsured plans					-	-		-		-	-
7.	Subtotal ACA Transitional Reinsurance Program	4,769,493	(1,023,428)	928,063	-	3,841,430	(1,023,428)	(62,455)	-		3,778,975	(1,023,428)
c.	Temporary ACA Risk Corridors Program											
1.	Accrued retrospective premium					-	-				-	-
2.	Reserve for rate credits or policy experience rating refunds					-	-				-	-
3.	Subtotal ACA Risk Corridors Program	-	-	-	-	-	-	-	-		-	-
d.	Total for ACA Risk Sharing Provisions	13,925,900	(1,023,428)	2,448,445	-	11,477,455	(1,023,428)	(60,195)	-		11,417,260	(1,023,428)

Explanations of Adjustments

A Adjustment to prior year balance was driven by prior period claims development

(4) Roll-Forward of Risk Corridors Assets and Liability Balances by Program Benenfit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1–3+7)	Cumulative Balance from Prior Years (Col 2–4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					-	-				-	-
2. Reserve for rate credits of policy experience rating refunds					-	-				-	-
b. 2015											
1. Accrued retrospective premium					-	-				-	-
2. Reserve for rate credits of policy experience rating refunds					-	-				-	-
c. 2016											
1. Accrued retrospective premium					-	-				-	-
2. Reserve for rate credits of policy experience rating refunds					-	-				-	-
d. Total for Risk Corridors	-	-	-	-	-	-	-	-		-	-

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Non-admissions) (1-2-3)	5 Non-admitted Amount	6 Net Admitted Asset (4-5)
a. 2014				-		-
b. 2015				-		-
c. 2016				-		-
d. Total (a+b+c)	-	-	-	-	-	-

25. Claims Unpaid, Accrued Medical Incentive Pool and Bonus Amounts

Claims unpaid and claims adjustment expenses unpaid reserves as of December 31, 2016 were $203,570,609. As of March 31, 2017, $131,078,834 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior

years are $39,253,599 as a result of re-estimation of unpaid claims and claim adjustment expenses. Original estimates are adjusted, as additional information becomes known regarding individual claims. Premium adjustments have been accrued as a result of the prior-year effects on retrospective rated contracts.

26. Intercompany Pooling Arrangements

There were no significant changes since December 31, 2016.

27. Structured Settlements

There were no significant changes since December 31, 2016.

28. Health Care Receivables

There were no significant changes since December 31, 2016.

29. Participating Policies

There were no significant changes since December 31, 2016.

30. Premium Deficiency Reserves

There were no significant changes since December 31, 2016.

31. Anticipated Salvage and Subrogation

There were no significant changes since December 31, 2016.

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 [ ]

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.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of the 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 [X] N/A [ ]
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. 12/31/2014

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. 12/31/2014

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). 05/05/2016

6.4 By what department or departments?
Oregon Department of Consumer and Business Services, Insurance Division

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

GENERAL INTERROGATORIES

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: $ 22,408,558

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: $

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

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	$ 5,100,000	$ 5,100,000
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 6,144,172	$ 6,357,491
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 0	$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 11,244,172	$ 11,457,491
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 [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

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
US BANK	111 SW FIFTH AVE - PORTLAND, OR 97204
BNY MELLON ASSET SERVICING	BNY MELLON CENTER - PITTSBURGH, PA 15258

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

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

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

17.4 If yes, give full 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
ANDREAS ELLIS - CAMBIA HEALTH SOLUTIONS VP & TREASURER	I
VINCE PRICE - CAMBIA HEALTH SOLUTIONS EVP & CFO	I
FORT WASHINGTON	U
GLOBEFLEX CAPITAL LP	U
GENEVA CAPITAL MGMT LLC	U
NORTHERN TRUST INVESTMENTS, INC	U
PACIFIC INVESTMENT MGMT CO LLC	U
STANDISH MELLON ASSET MGMT	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 [X] No [ ]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FORT WASHINGTON	KSRXYW3EHSEF8KM62609	Registered with the SEC	NO
106417	GLOBEFLEX CAPITAL LP		Registered with the SEC	NO
105432	GENEVA CAPITAL MGMT LLC		Registered with the SEC	NO
	NORTHERN TRUST INVESTMENTS, INC	BEL4B8X7EHJU845Y2N39	Registered with: the SEC, the Illinois Dept of Financial & Professional Regulation, the CFTC, the NFA	NO
104559	PACIFIC INVESTMENT MGMT CO LLC	549300KGPYQZXGMYYN38	Registered with the SEC	NO
113972	STANDISH MELLON ASSET MGMT		Registered with the SEC	NO

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:

1.1 A&H loss percent ..... 89.7 %

1.2 A&H cost containment percent ..... 3.2 %

1.3 A&H expense percent excluding cost containment expenses ..... 8.8 %

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 ..... $

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 ..... $

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only							
		2	3	4	5	6	7	8	9
States, etc.	Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1. Alabama AL	N							0	
2. Alaska AK	N							0	
3. Arizona AZ	N							0	
4. Arkansas AR	N							0	
5. California CA	N							0	
6. Colorado CO	N							0	
7. Connecticut CT	N							0	
8. Delaware DE	N							0	
9. District of Columbia DC	N							0	
10. Florida FL	N							0	
11. Georgia GA	N							0	
12. Hawaii HI	N							0	
13. Idaho ID	N							0	
14. Illinois IL	N							0	
15. Indiana IN	N							0	
16. Iowa IA	N							0	
17. Kansas KS	N							0	
18. Kentucky KY	N							0	
19. Louisiana LA	N							0	
20. Maine ME	N							0	
21. Maryland MD	N							0	
22. Massachusetts MA	N							0	
23. Michigan MI	N							0	
24. Minnesota MN	N							0	
25. Mississippi MS	N							0	
26. Missouri MO	N							0	
27. Montana MT	N							0	
28. Nebraska NE	N							0	
29. Nevada NV	N							0	
30. New Hampshire NH	N							0	
31. New Jersey NJ	N							0	
32. New Mexico NM	N							0	
33. New York NY	N							0	
34. North Carolina NC	N							0	
35. North Dakota ND	N							0	
36. Ohio OH	N							0	
37. Oklahoma OK	N							0	
38. Oregon OR	L	195,679,956	134,783,997	0	100,117,555	0	0	430,581,508	
39. Pennsylvania PA	N							0	
40. Rhode Island RI	N							0	
41. South Carolina SC	N							0	
42. South Dakota SD	N							0	
43. Tennessee TN	N							0	
44. Texas TX	N							0	
45. Utah UT	N							0	
46. Vermont VT	N							0	
47. Virginia VA	N							0	
48. Washington WA	L	28,534,098	20,842,933	0	0	0	0	49,377,031	
49. West Virginia WV	N							0	
50. Wisconsin WI	N							0	
51. Wyoming WY	N							0	
52. American Samoa AS	N							0	
53. Guam GU	N							0	
54. Puerto Rico PR	N							0	
55. U.S. Virgin Islands VI	N							0	
56. Northern Mariana Islands MP	N							0	
57. Canada CAN	N							0	
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0	0	0
59. Subtotal	XXX	224,214,054	155,626,930	0	100,117,555	0	0	479,958,539	0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX							0	
61. Totals (Direct Business)	(a) 2	224,214,054	155,626,930	0	100,117,555	0	0	479,958,539	0
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0

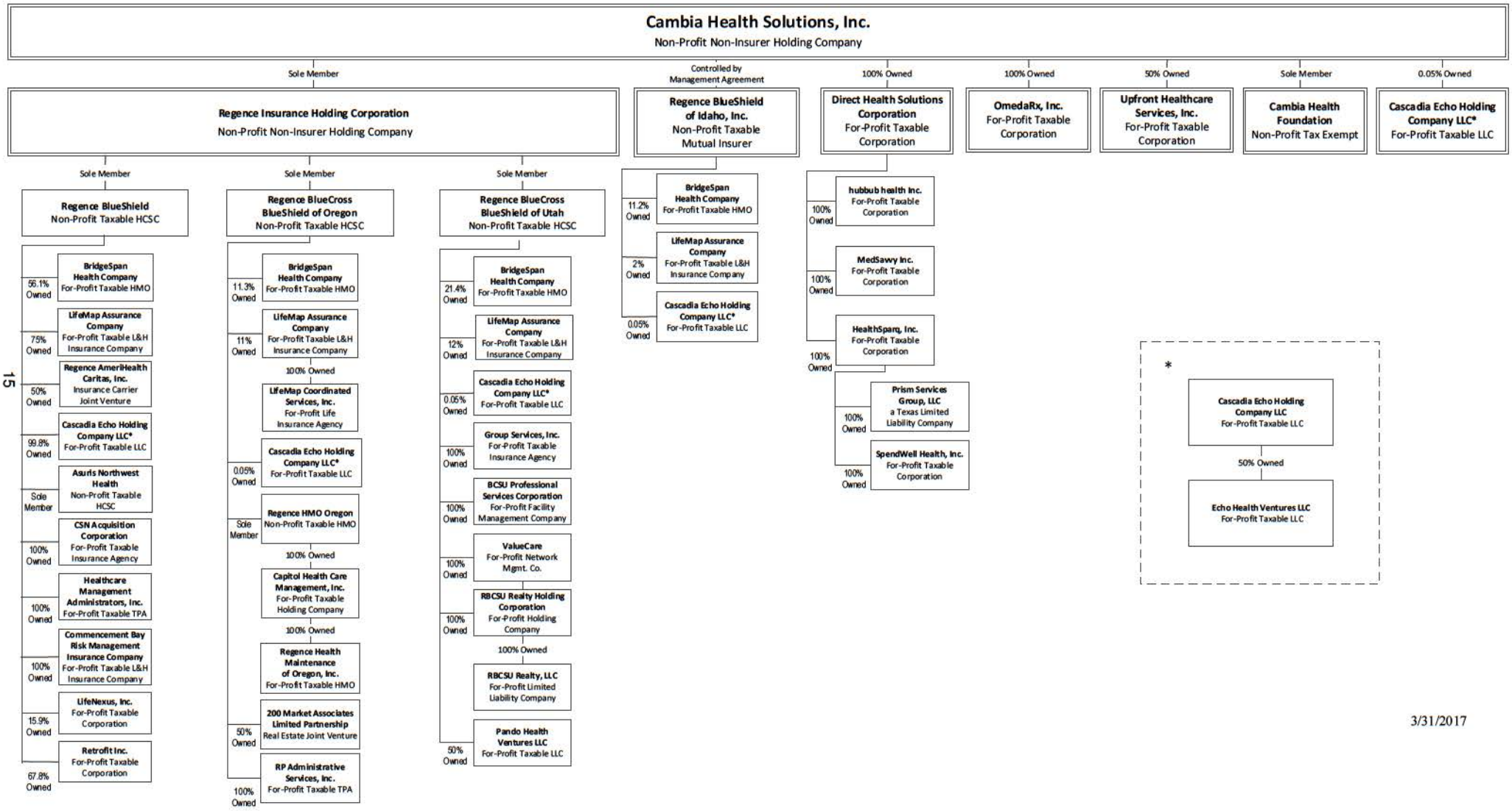
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

CAMBIA HEALTH SOLUTIONS

STATEMENT AS OF MARCH 31, 2017 OF THE Regence BlueCross BlueShield of Oregon

HCSC = Health Care Service Contractor



3/31/2017

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 *
							Cambia Health Solutions, Inc.	OR	UIP	N/A	N/A		N/A	N	0
							Regence Insurance Holding Corporation	OR	UDP	Cambia Health Solutions, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
1207	Cambia Health Solutions, Inc.	53902	91-0282080				Regence BlueShield	WA	IA	Regence Insurance Holding Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	Y	0
1207	Cambia Health Solutions, Inc.	95303	87-0388069		42243105		BridgeSpan Health Company	UT	IA	Regence BlueShield	Ownership	56.100	Cambia Health Solutions, Inc.	Y	0
1207	Cambia Health Solutions, Inc.	97985	93-6030398		68605102		LifeMap Assurance Company	OR	IA	Regence BlueShield	Ownership	75.000	Cambia Health Solutions, Inc.	Y	0
							Regence AmeriHealth Caritas, Inc.	WA	IA	Regence BlueShield	Ownership	50.000	Cambia Health Solutions, Inc.	N	0
							Cascadia Echo Holding Company LLC	DE	NIA	Regence BlueShield	Ownership	99.800	Cambia Health Solutions, Inc.	N	0
1207	Cambia Health Solutions, Inc.	47350	91-0495743		4649105		Asuris Northwest Health	WA	IA	Regence BlueShield	Ownership	100.000	Cambia Health Solutions, Inc.	Y	0
					12638101		CSN Acquisition Corporation	WA	NIA	Regence BlueShield	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
					42400100		Healthcare Management Administrators, Inc	WA	NIA	Regence BlueShield	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
1207	Cambia Health Solutions, Inc.	78879	91-1571623		20050103		Commencement Bay Rick Management Insurance Company	WA	IA	Regence BlueShield	Ownership	100.000	Cambia Health Solutions, Inc.	Y	0
							LifeNexus, Inc.	DE	NIA	Regence BlueShield	Ownership	15.900	Cambia Health Solutions, Inc.	N	0
							Retrofit Inc.	DE	NIA	Regence BlueShield	Ownership	67.800	Cambia Health Solutions, Inc.	N	0
1207	Cambia Health Solutions, Inc.	54933	93-0238155				Regence BlueCross BlueShield of Oregon	OR	RE	Regence Insurance Holding Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	Y	0
1207	Cambia Health Solutions, Inc.	95303	87-0388069		42243105		BridgeSpan Health Company	UT	DS	Regence BlueCross BlueShield of Oregon	Ownership	11.300	Cambia Health Solutions, Inc.	Y	0
1207	Cambia Health Solutions, Inc.	97985	93-6030398		68605102		LifeMap Assurance Company	OR	DS	Regence BlueCross BlueShield of Oregon	Ownership	11.000	Cambia Health Solutions, Inc.	Y	0
					75885108		LifeMap Coordinated Services, Inc.	OR	NIA	LifeMap Assurance Company	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
							Cascadia Echo Holding Company LLC	DE	DS	Regence BlueCross BlueShield of Oregon	Ownership	0.050	Cambia Health Solutions, Inc.	N	0
1207	Cambia Health Solutions, Inc.	95699	93-0681889				Regence HMO Oregon	OR	DS	Regence BlueCross BlueShield of Oregon	Ownership	100.000	Cambia Health Solutions, Inc.	Y	0
					14058108		Capitol Health Care Management, Inc.	OR	DS	Regence HMO Oregon	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
1207	Cambia Health Solutions, Inc.	96250	93-0906787				Regence Health Maintenance of Oregon, Inc.	OR	DS	Capitol Health Care Management, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	Y	0
							200 Market Associates Limited Partnership	OR	DS	Regence BlueCross BlueShield of Oregon	Ownership	50.000	Cambia Health Solutions, Inc.	N	0
							RP Administrative Services, Inc.	OR	DS	Regence BlueCross BlueShield of Oregon	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
1207	Cambia Health Solutions, Inc.	54550	87-0200138				Regence BlueCross BlueShield of Utah	UT	IA	Regence Insurance Holding Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	Y	0
1207	Cambia Health Solutions, Inc.	95303	87-0388069		42243105		BridgeSpan Health Company	UT	IA	Regence BlueCross BlueShield of Utah	Ownership	21.400	Cambia Health Solutions, Inc.	Y	0
1207	Cambia Health Solutions, Inc.	97985	93-6030398		68605102		LifeMap Assurance Company	OR	IA	Regence BlueCross BlueShield of Utah	Ownership	12.000	Cambia Health Solutions, Inc.	Y	0
							Cascadia Echo Holding Company LLC	DE	NIA	Regence BlueCross BlueShield of Utah	Ownership	0.050	Cambia Health Solutions, Inc.	N	0
					39947104		Group Services, Inc.	UT	NIA	Regence BlueCross BlueShield of Utah	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
							BCSU Professional Services Corporation	UT	NIA	Regence BlueCross BlueShield of Utah	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
					92046109		ValueCare	UT	NIA	Regence BlueCross BlueShield of Utah	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
					74926104		RBCSU Realty Holding Corporation	UT	NIA	Regence BlueCross BlueShield of Utah	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
							RBCSU Realty, LLC	UT	NIA	RBCSU Realty Holding Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
							Pando Health Ventures, LLC	DE	NIA	Regence BlueCross BlueShield of Utah	Ownership	50.000	Cambia Health Solutions, Inc.	N	0
1207	Cambia Health Solutions, Inc.	60131	82-0206874				Regence BlueShield of Idaho, Inc.	ID	IA	Cambia Health Solutions, Inc.	Management		Cambia Health Solutions, Inc.	Y	0
1207	Cambia Health Solutions, Inc.	95303	87-0388069		42243105		BridgeSpan Health Company	UT	IA	Regence BlueShield of Idaho, Inc.	Ownership	11.200	Cambia Health Solutions, Inc.	Y	0
1207	Cambia Health Solutions, Inc.	97985	93-6030398		68605102		LifeMap Assurance Company	OR	IA	Regence BlueShield of Idaho, Inc.	Ownership	2.000	Cambia Health Solutions, Inc.	Y	0
							Cascadia Echo Holding Company LLC	DE	NIA	Regence BlueShield of Idaho, Inc.	Ownership	0.050	Cambia Health Solutions, Inc.	N	0
							Direct Health Solutions Corporation	OR	NIA	Cambia Health Solutions, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
							hubbub health Inc.	OR	NIA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
							MedSavvy Inc.	OR	NIA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
							HealthSparq, Inc.	OR	NIA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
							Prism Services Group, LLC	TX	NIA	HealthSparq, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
							SpendMell Health, Inc	OR	NIA	HealthSparq, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
							OmedaRX, Inc.	OR	NIA	Cambia Health Solutions, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
							Upfront Health Services, Inc.	DE	NIA	Cambia Health Solutions, Inc.	Ownership	50.000	Cambia Health Solutions, Inc.	N	0
							Cambia Health Foundation	OR	NIA	Cambia Health Solutions, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	N	0
							Cascadia Echo Holding Company LLC	DE	NIA	Cambia Health Solutions, Inc.	Ownership	0.050	Cambia Health Solutions, Inc.	N	0
							Echo Health Ventures LLC	DE	NIA	Cascadia Echo Holding Company LLC	Ownership	50.000	Cambia Health Solutions, Inc.	N	0

STATEMENT AS OF MARCH 31, 2017 OF THE Regence BlueCross BlueShield of Oregon

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Bar Code:

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 11

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Prior Year Net Admitted Assets
1104.			0	0
1105.			0	0
1106.			0	0
1197. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Prior Year Net Admitted Assets
2504. Prepaid Assets	4,276,834	4,276,834	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	4,276,834	4,276,834	0	0

Additional Write-ins for Statement of Revenue and Expenses Line 6

	Current Year To Date 1 Uncovered	2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
0604.	XXX			0
0605.	XXX			0
0606.	XXX			0
0697. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0

Additional Write-ins for Statement of Revenue and Expenses Line 7

	Current Year To Date 1 Uncovered	2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
0704.	XXX			0
0705.	XXX			0
0706.	XXX			0
0797. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0

Additional Write-ins for Statement of Revenue and Expenses Line 14

	Current Year To Date 1 Uncovered	2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
1404.				0
1405.				0
1406.				0
1497. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0

Additional Write-ins for Statement of Revenue and Expenses Line 29

	Current Year To Date 1 Uncovered	2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
2904.				0
2905.				0
2997. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0

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	8,872,332	9,028,804
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition	19,794	188,384
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	97,752	344,856
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	8,794,374	8,872,332
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	8,794,374	8,872,332

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		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)		

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	3,822,471	3,118,015
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		65,885
	2.2 Additional investment made after acquisition	199,497	776,752
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(21,455)	(138,181)
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		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,000,513	3,822,471
12.	Deduct total nonadmitted amounts	3,131,578	3,128,892
13.	Statement value at end of current period (Line 11 minus Line 12)	868,935	693,579

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	849,581,514	834,661,212
2.	Cost of bonds and stocks acquired	123,764,370	389,072,887
3.	Accrual of discount	187,645	689,645
4.	Unrealized valuation increase (decrease)	(405,322)	12,545,905
5.	Total gain (loss) on disposals	11,255,296	15,666,690
6.	Deduct consideration for bonds and stocks disposed of	117,566,071	399,642,054
7.	Deduct amortization of premium	653,343	2,640,737
8.	Total foreign exchange change in book/adjusted carrying value	2,711	2,017,587
9.	Deduct current year's other than temporary impairment recognized	0	2,789,621
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	866,166,800	849,581,514
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	866,166,800	849,581,514

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)	442,423,991	765,648,967	663,859,643	(2,306,653)	541,906,662	0	0	442,423,991
2. NAIC 2 (a)	84,295,949	8,970,650	11,856,906	3,024,325	84,434,018	0	0	84,295,949
3. NAIC 3 (a)	43,041,992	12,066,195	10,646,155	(819,636)	43,642,396	0	0	43,041,992
4. NAIC 4 (a)	34,021,574	13,287,846	9,563,419	(342,389)	37,403,612	0	0	34,021,574
5. NAIC 5 (a)	2,505,921	119,699	749,725	(283,401)	1,592,494	0	0	2,505,921
6. NAIC 6 (a)	0	0	0	381,850	381,850	0	0	
7. Total Bonds	606,289,427	800,093,357	696,675,848	(345,904)	709,361,032	0	0	606,289,427
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 and Preferred Stock	606,289,427	800,093,357	696,675,848	(345,904)	709,361,032	0	0	606,289,427

(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 $ 97,387,722 ; NAIC 2 $ 569,289 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	83,862,212	XXX	83,861,693	8,118	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	13,326,644	16,125,678
2.	Cost of short-term investments acquired	672,938,813	273,349,639
3.	Accrual of discount	4,385	13,594
4.	Unrealized valuation increase (decrease)		194
5.	Total gain (loss) on disposals	277	6,716
6.	Deduct consideration received on disposals	602,407,888	276,162,150
7.	Deduct amortization of premium	19	7,027
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)	83,862,212	13,326,644
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	83,862,212	13,326,644

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	399,859	4,399,658
2.	Cost of cash equivalents acquired	31,684,828	97,471,884
3.	Accrual of discount	7,146	14,332
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(120)	753
6.	Deduct consideration received on disposals	17,996,914	101,486,768
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)	14,094,799	399,859
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	14,094,799	399,859

STATEMENT AS OF MARCH 31, 2017 OF THE Regence BlueCross BlueShield of Oregon

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Building Improvement - 100 SW Market Street	Portland	OR	01/31/2017	Commercial Real Estate Services				19,794
0199999. Acquired by Purchase					0	0	0	19,794
0399999 - Totals					0	0	0	19,794

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	[illegible]ual [illegible]	Expended for Additions, Permanent Improvements and Changes [illegible]Encum[illegible]brances	Book/ Adjusted Carrying Value Less Encumbrances [illegible]or	Current Year's Depre[illegible]ation	Current Year's Other Than Temporary Imp[illegible] Rec[illegible]lized	Current Year's Change in [illegible]ncum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E01

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BLUECROSS BLUESHIELD VENTURE PARTNERS III	CHICAGO	IL	SANDBOX INDUSTRIES INC		03/17/2016	1	0	199,497	0	6,458,866	3.666
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	199,497	0	6,458,866	XXX
4499999. Total - Unaffiliated								0	199,497	0	6,458,866	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	199,497	0	6,458,866	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4699999 - Totals																			

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912828-U2-4	UNITED STATES TREASURY NOTE/BOND		02/02/2017	JPMORGAN SECURITIES		633,213	660,000	2,917	1
912828-U8-1	UNITED STATES TREASURY NOTE/BOND		01/04/2017	CITIGROUP GBL MKTS/S		1,909,093	1,905,000	526	1
912828-U9-9	UNITED STATES TREASURY NOTE/BOND		01/18/2017	CITIGROUP GBL MKTS/S		1,276,743	1,275,000	837	1
912828-V2-3	UNITED STATES TREASURY NOTE/BOND		01/26/2017	BARCLAYS CAPITAL INC		2,541,227	2,555,000	4,288	1
912828-V9-8	UNITED STATES TREASURY NOTE/BOND		03/30/2017	VARIOUS		4,184,439	4,250,000	10,653	1
912828-W3-0	UNITED STATES TREASURY NOTE/BOND		03/23/2017	GOLDMAN SACHS & CO.		3,939,971	3,950,000	2,898	1
912828-W4-8	UNITED STATES TREASURY NOTE/BOND		03/21/2017	VARIOUS		1,190,367	1,200,000	1,663	1
912828-W5-5	UNITED STATES TREASURY NOTE/BOND		03/23/2017	GOLDMAN SACHS & CO.		1,949,207	1,960,000	1,284	1
0599999. Subtotal - Bonds - U.S. Governments						17,624,260	17,755,000	25,066	XXX
68323A-CT-9	PROVINCE OF ONTARIO CANADA	A	01/10/2017	NBCN INC, TORONTO ON		4,134,440	4,000,000	20,267	1FE
748149-XH-4	PROVINCE OF QUEBEC CANADA	A	01/10/2017	RBC CAPITAL MARKETS		3,034,410	3,000,000	20,844	1FE
1099999. Subtotal - Bonds - All Other Governments						7,168,850	7,000,000	41,111	XXX
3128MJ-ZG-8	FGLMC POOL G08742		02/02/2017	CITIGROUP GBL MKTS/S		1,016,261	994,659	1,160	1
3128MJ-ZP-8	FGLMC POOL G08749		01/18/2017	JPMORGAN SECURITIES		8,708,978	8,273,335	11,031	1
3128MJ-ZX-1	FGLMC POOL G08757		03/21/2017	JPMORGAN SECURITIES		7,147,930	7,000,000	7,486	1
3135G0-ZR-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION		03/01/2017	WELLS FARGO SECURITI		2,526,325	2,500,000	32,083	1
3138AG-W3-8	FNMA POOL AI3365		03/22/2017	CITIGROUP GBL MKTS/S		788,499	731,149	2,011	1
3138ER-XX-3	FNMA POOL AL9693		02/27/2017	MERRILL LYNCH PIERCE		762,860	738,456	1,938	1
3140EW-3Q-6	FNMA POOL BC2506		03/06/2017	NOMURA SECS, NEW YOR		649,186	619,841	413	1
3140FL-MP-0	FNMA POOL BE1265		02/27/2017	JPMORGAN SECURITIES		763,257	741,560	1,947	1
31417A-CX-5	FNMA POOL AB3685		03/22/2017	CREDIT SUISSE, NEW Y		1,966,375	1,858,907	4,544	1
442435-5B-5	CITY OF HOUSTON TX COMBINED UTILITY SYST		01/31/2017	CITIGROUP GLOBAL MAR		1,043,210	1,000,000	8,294	1FE
880591-EU-2	TENNESSEE VALLEY AUTHORITY		02/07/2017	MORGAN STANLEY & CO		1,698,691	1,700,000	0	1
88213A-HF-5	TEXAS A&M UNIVERSITY		01/11/2017	CITIGROUP GBL MKTS/S		1,200,000	1,200,000	0	1FE
977100-DY-9	STATE OF WISCONSIN		01/12/2017	SAMUEL A RAMIREZ & C		90,000	90,000	0	1FE
977100-DZ-6	STATE OF WISCONSIN		01/12/2017	SAMUEL A RAMIREZ & C		70,000	70,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						28,431,572	27,517,907	70,907	XXX
00206R-DN-9	AT&T INC		01/31/2017	CITIGROUP GBL MKTS/S		264,799	265,000	0	2FE
00287Y-AU-3	ABBVIE INC		01/19/2017	GOLDMAN SACHS & CO.		343,066	350,000	1,565	2FE
00774C-AA-5	AECOM		02/15/2017	MERRILL LYNCH PIERCE		13,000	13,000	0	3FE
01310T-AP-4	ALBERTSON'S LLC		12/29/2016	VARIOUS		341,149	343,010	0	3FE
01310T-AQ-2	ALBERTSON'S LLC		12/29/2016	VARIOUS		78,911	79,599	0	3FE
01310T-AR-0	ALBERTSON'S LLC		12/02/2016	NON-BROKER TRADE		200,137	200,137	0	3FE
02007P-AD-5	ALLY AUTO RECEIVABLES TRUST 2017-1		01/24/2017	CITIGROUP GBL MKTS/S		589,874	590,000	0	1FE
02154U-AD-5	ALTICE US FINANCE I CORP		03/15/2017	NON-BROKER TRADE		79,408	79,807	0	3FE
024747-AD-9	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		03/06/2017	MERRILL LYNCH PIERCE		29,470	28,000	376	4FE
03065L-AE-9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		03/22/2017	BARCLAYS CAPITAL INC		901,477	900,000	864	1FE
03232P-AD-0	ENVISION HEALTHCARE CORP		01/04/2017	MERRILL LYNCH PIERCE		124,057	119,000	3,235	4FE
03236T-AU-2	AMWINS GROUP INC		03/23/2017	NON-BROKER TRADE		59,852	59,996	0	5FE
03236W-AB-7	AMWINS GROUP LLC		02/08/2017	NON-BROKER TRADE		59,847	59,996	0	5FE
03280F-AH-4	ANCESTRY.COM OPERATIONS INC		02/27/2017	VARIOUS		351,630	353,325	0	4FE
03765V-AH-3	PRIME SECURITY SERVICES BOR		02/08/2017	VARIOUS		278,657	279,592	0	3FE
037833-CG-3	APPLE INC		02/02/2017	GOLDMAN SACHS & CO.		309,864	310,000	0	1FE
038522-AN-8	ARAMARK SERVICES INC		02/13/2017	NON-BROKER TRADE		13,000	13,000	123	3FE
03938D-AF-9	ARCH COAL INC		03/30/2017	NON-BROKER TRADE		6,633	6,666	0	3FE
04649V-AQ-3	ASURION LLC		01/30/2017	VARIOUS		22,034	22,050	0	4FE
04649V-AR-1	ASURION LLC		02/17/2017	NON-BROKER TRADE		163,077	163,701	0	4FE
05508R-AE-6	B&G FOODS INC		03/29/2017	VARIOUS		48,000	48,000	0	4FE
070140-AG-6	BASS PRO GROUP LLC		11/15/2016	NON-BROKER TRADE		(176,871)	(178,658)	0	4FE
070140-AJ-0	BASS PRO GROUP LLC		01/16/2017	NON-BROKER TRADE		47,541	47,998	0	4FE
070140-AK-7	BASS PRO GROUP LLC		01/16/2017	NON-BROKER TRADE		176,903	178,658	0	4FE
07330N-AQ-8	BRANCH BANKING & TRUST 2.625% 01/15/2022		01/23/2017	MORGAN STANLEY & CO		654,548	655,000	0	1FE
080555-AF-2	BELO CORP		01/05/2017	WELLS FARGO SECURITI		65,117	61,000	1,413	3FE
08579J-AP-7	BERRY PLASTICS GROUP INC		02/17/2017	NON-BROKER TRADE		211,299	211,875	0	3FE
08579J-AQ-5	BERRY PLASTICS GROUP INC		02/17/2017	NON-BROKER TRADE		6,666	6,666	0	3FE
08579J-AR-3	BERRY PLASTICS GROUP INC		02/08/2017	NON-BROKER TRADE		12,068	12,068	0	3FE
08579J-AS-1	BERRY PLASTICS GROUP INC		02/08/2017	NON-BROKER TRADE		14,598	14,598	0	3FE
09175F-AU-6	BJ'S WHOLESALE CLUB INC		02/17/2017	NON-BROKER TRADE		219,437	219,987	0	4FE
093645-AH-2	BLOCK COMMUNICATIONS INC		02/09/2017	MERRILL LYNCH PIERCE		63,000	63,000	0	3FE
103304-BM-2	BOYD GAMING CORP		02/13/2017	NON-BROKER TRADE		13,000	13,000	304	4FE

STATEMENT AS OF MARCH 31, 2017 OF THE Regence BlueCross BlueShield of Oregon

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
109641-AG-5	BRINKER INTERNATIONAL INC		01/26/2017	MORGAN STANLEY & CO		116,235	123,000	1,006	3FE
11134L-AE-9	BROADCOM CORP / BROADCOM CAYMAN FINANCE		01/11/2017	CREDIT SUISSE, NEW Y		529,449	530,000	0	2FE
11271R-AA-7	BROOKFIELD FINANCE LLC		03/07/2017	DEUTSCHE BK SECS INC		498,710	500,000	0	1FE
12429T-AD-6	BWAY HOLDING CO		03/22/2017	MERRILL LYNCH PIERCE		13,000	13,000	0	4FE
12468P-BT-9	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL		01/17/2017	MERRILL LYNCH PIERCE		214,000	214,000	0	3FE
12506K-AB-5	CBS RADIO INC		03/02/2017	NON-BROKER TRADE		30,951	30,721	0	3FE
12513G-BA-6	CDW LLC / CDW FINANCE CORP		02/23/2017	MERRILL LYNCH PIERCE		176,867	170,000	1,483	3FE
12543B-AH-7	CH HOLD CORP		01/26/2017	NON-BROKER TRADE		67,006	66,662	0	4FE
12543B-AM-6	CH HOLD CORP		01/26/2017	NON-BROKER TRADE		6,701	6,666	0	4FE
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC		03/07/2017	VARIOUS		278,030	276,000	0	3FE
14040H-BF-1	CAPITAL ONE FINANCIAL CORP		01/04/2017	GOLDMAN SACHS & CO.		527,909	520,000	4,062	2FE
14161T-AA-0	CARDTRONICS INC / CARDTRONICS USA		03/30/2017	WELLS FARGO SECURITI		118,000	118,000	0	3FE
14713B-AB-0	CASABLANCA HOLDINGS INC		02/21/2017	NON-BROKER TRADE		77,996	79,996	0	4FE
14964Y-AB-6	CAVIUM INC		01/16/2017	NON-BROKER TRADE		62,504	63,069	0	3FE
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS		03/20/2017	NON-BROKER TRADE		345,783	346,649	0	4FE
16117L-BL-2	CHARTER COMMUNICATIONS OPER		01/16/2017	NON-BROKER TRADE		551,339	550,914	0	2FE
16117L-BM-0	CHARTER COMMUNICATIONS OPER		01/19/2017	NON-BROKER TRADE		113,836	114,395	0	2FE
170261-AC-3	CHOBANI LLC		03/30/2017	NON-BROKER TRADE		13,355	13,332	0	4FE
20337Z-AM-9	COMMSCOPE INC		02/27/2017	JEFFERIES & CO INC.		40,742	39,000	425	4FE
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC		03/02/2017	MERRILL LYNCH PIERCE		145,000	145,000	0	3FE
212015-AL-5	CONTINENTAL RESOURCES INC/OK		02/13/2017	MERRILL LYNCH PIERCE		46,177	47,000	711	3FE
221644-AA-5	COTT HOLDINGS INC		03/08/2017	DEUTSCHE BK SECS INC		171,000	171,000	0	4FE
23283P-AE-4	CYRUSONE LP / CYRUSONE FINANCE CORP		03/03/2017	J.P. MORGAN SECURITI		52,000	52,000	0	4FE
23283P-AH-7	CYRUSONE LP / CYRUSONE FINANCE CORP		03/03/2017	J.P. MORGAN SECURITI		52,000	52,000	0	4FE
247022N-AU-4	DELL INTERNATIONAL LLC		03/23/2017	VARIOUS		523,111	525,414	0	2FE
25389N-AM-9	DIGITALGLOBE INC		01/16/2017	NON-BROKER TRADE		106,397	106,661	0	3FE
256604-BD-0	DOLE FOOD CO INC		03/23/2017	NON-BROKER TRADE		92,854	93,321	0	4FE
264411-AZ-0	DUKE REALTY LP		03/28/2017	US BANCORP INVESTMEN		272,101	280,000	2,275	2FE
26817H-AK-6	DYNEGY INC		02/23/2017	VARIOUS		26,598	26,665	0	3FE
268648-AN-2	EMC CORP		01/18/2017	VARIOUS		70,490	76,000	370	3FE
269068-AH-6	ESH HOSPITALITY INC		03/23/2017	VARIOUS		198,754	199,560	0	4FE
29414D-AA-8	ENVISION HEALTHCARE CORP		01/05/2017	JEFFERIES & CO INC.		39,780	39,000	50	4FE
29446C-AN-4	EQUINOX HOLDINGS INC		03/03/2017	NON-BROKER TRADE		46,548	46,665	0	4FE
30227K-AC-3	EXTERRAN ENERGY SOLUTIONS LP / EES FINAN		03/30/2017	WELLS FARGO SECURITI		126,000	126,000	0	4FE
31942D-AB-3	FIRSTCASH INC		03/31/2017	JEFFERIES & CO INC.		30,305	29,000	22	3FE
32008D-AA-4	FIRST DATA CORP		01/12/2017	CITIGROUP GBL MKTS/S		76,359	75,000	31	3FE
33936H-AB-8	FLEX ACQUISITION CO INC		12/16/2016	NON-BROKER TRADE		318,382	319,982	0	4FE
34530W-AA-5	FORD CREDIT AUTO OWNER TRUST 2015-REV2		03/22/2017	TD SECS (USA) INC, N		909,176	900,000	732	1FE
35640F-AF-5	FREEDOM MORTGAGE CORP		02/17/2017	NON-BROKER TRADE		67,073	66,669	0	4FE
35671D-BT-1	FREEPORT-MCMORAN INC		03/06/2017	MERRILL LYNCH PIERCE		129,076	124,000	768	3FE
351841-AH-2	GLP CAPITAL LP / GLP FINANCING II INC		03/28/2017	CREDIT SUISSE, NEW Y		31,697	31,000	768	3FE
351886-AR-5	GMF FLOORPLAN OWNER REVOLVING TRUST		01/24/2017	DEUTSCHE BK SECS INC		1,169,811	1,170,000	0	1FE
35253W-AE-7	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		03/07/2017	DEUTSCHE BK SECS INC		619,933	620,000	0	1FE
355556-AK-5	GARDNER DENVER INC		03/13/2017	NON-BROKER TRADE		173,872	173,331	0	4FE
356651-AB-3	GARTNER INC		03/16/2017	GOLDMAN SACHS & CO.		7,000	7,000	0	4FE
36017B-AK-2	GO DADDY OPERATING CO LLC		02/13/2017	NON-BROKER TRADE		60,223	59,998	0	3FE
382550-BG-5	GOODYEAR TIRE & RUBBER CO/THE		03/02/2017	JPMORGAN SECURITIES		7,000	7,000	0	3FE
391164-AJ-9	GREAT PLAINS ENERGY INC		03/06/2017	GOLDMAN SACHS & CO.		249,045	250,000	0	2FE
39156E-AE-1	GREATBATCH 3/17 COV-LITE TLB		03/17/2017	VARIOUS		106,160	106,955	0	4FE
39849P-AD-5	GRIFOLS WORLDWIDE OPERAT		01/24/2017	NON-BROKER TRADE		272,632	273,315	0	3FE
402635-AJ-5	GULFPORT ENERGY CORP		03/21/2017	JEFFERIES & CO INC.		111,305	113,000	1,861	4FE
404119-BR-9	HCA INC		01/19/2017	VARIOUS		46,275	45,000	1,149	4FE
404121-AG-0	HCA INC		01/20/2017	VARIOUS		46,072	43,000	572	4FE
412690-AF-6	HARLAND CLARKE HOLDINGS CORP		02/02/2017	CREDIT SUISSE, NEW Y		7,000	7,000	0	4FE
421924-BK-6	HEALTHSOUTH CORP		01/19/2017	JEFFERIES & CO INC.		232,847	228,000	2,873	4FE
42234U-AD-5	HEARTHSIDE GROUP HOLDINGS		01/17/2017	NON-BROKER TRADE		45,355	45,501	0	4FE
42330E-AB-8	HELIX GEN FUNDING LLC		03/10/2017	NON-BROKER TRADE		39,799	39,999	0	3FE
431318-AQ-7	HILCORP ENERGY I LP / HILCORP FINANCE CO		03/27/2017	JEFFERIES & CO INC.		129,465	137,000	3,917	3FE
431475-AB-8	HILL-ROM HOLDINGS INC		02/09/2017	JPMORGAN SECURITIES		7,000	7,000	0	4FE
432891-AG-4	HILTON WORLDWIDE FINANCE LLC / HILTON WO		03/07/2017	GOLDMAN SACHS & CO.		20,000	20,000	0	3FE
432891-AJ-8	HILTON WORLDWIDE FINANCE LLC / HILTON WO		03/07/2017	GOLDMAN SACHS & CO.		13,000	13,000	0	3FE

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44043V-AF-5	HORIZON PHARMA INC		03/23/2017	NON-BROKER TRADE		33,245	33,329	0	3FE
44267D-AB-3	HOWARD HUGHES CORP/THE		03/03/2017	JPMORGAN SECURITIES		7,000	7,000	0	4FE
44969C-BF-6	QUINTILES IMS INC		03/23/2017	NON-BROKER TRADE		229,477	229,679	0	3FE
451102-BK-2	ICAHN ENTERPRISES LP / ICAHN ENTERPRISES		01/12/2017	JEFFERIES & CO INC.		7,000	7,000	0	3FE
45672J-AG-5	INEOS US FINANCE LLC		03/23/2017	VARIOUS		25,670	25,694	0	3FE
45672J-AH-3	INEOS US FINANCE LLC		02/10/2017	NON-BROKER TRADE		167,515	167,515	0	3FE
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY PLC		01/31/2017	MORGAN STANLEY & CO		80,437	75,000	2,188	3FE
46124M-AB-1	INVENTIV GROUP HOLDINGS		02/17/2017	NON-BROKER TRADE		172,513	173,328	0	4FE
46205D-AG-2	ION MEDIA NETWORKS INC		02/27/2017	NON-BROKER TRADE		59,694	59,994	0	4FE
47579S-AS-9	JELD-WEN INC		03/23/2017	NON-BROKER TRADE		67,213	67,439	0	4FE
49460Y-BF-1	KINETIC CONCEPTS INC		01/31/2017	NON-BROKER TRADE		344,919	346,642	0	4FE
500605-AH-3	KOPPERS INC		01/19/2017	WELLS FARGO SECURITI		62,000	62,000	0	4FE
50077D-AE-4	KRATON POLYMERS LLC / KRATON POLYMERS CA		03/17/2017	DEUTSCHE BK SECS INC		106,000	106,000	0	4FE
50212K-AV-8	LPL HOLDINGS INC		03/08/2017	NON-BROKER TRADE		19,950	20,000	0	3FE
50218K-AD-0	LIFE TIME FITNESS INC		02/27/2017	VARIOUS		85,035	85,367	0	4FE
505742-AF-3	LADDER CAPITAL FINANCE HOLDINGS LLLP / L		03/02/2017	DEUTSCHE BK SECS INC		27,000	27,000	0	3FE
526057-BY-9	LENNAR CORP		01/05/2017	J.P. MORGAN SECURITI		91,000	91,000	0	3FE
527288-BM-4	LEVEL 3 FINANCING INC		03/28/2017	VARIOUS		141,559	142,000	3,410	4FE
527283K-AN-6	LEVEL 3 FINANCING INC		03/20/2017	NON-BROKER TRADE		405,675	406,684	0	3FE
53271H-AB-9	LIMETREE BAY TERMINALS		02/10/2017	NON-BROKER TRADE		52,798	53,331	0	3FE
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PARTNERS		03/06/2017	NON-BROKER TRADE		78,000	78,000	1,523	4FE
55336V-AK-6	MPLX LP		03/13/2017	CITIGROUP GBL MKTS/S		562,463	570,000	1,073	2FE
605024-AM-0	MISSION BROADCASTING INC		09/26/2016	NON-BROKER TRADE		14,586	14,623	0	3FE
615394-AK-9	MOOG INC		01/31/2017	MERRILL LYNCH PIERCE		23,575	23,000	208	3FE
624756-AE-2	MUELLER INDUSTRIES INC		03/09/2017	NON-BROKER TRADE		23,285	23,285	0	3FE
628783-AV-4	NBTY INC		03/23/2017	VARIOUS		65,879	66,331	0	4FE
62910P-AC-7	NFP CORP		03/14/2017	VARIOUS		258,732	259,985	0	4FE
62913T-AL-6	NGL ENERGY PARTNERS LP / NGL ENERGY FINA		02/16/2017	RBC CAPITAL MARKETS		152,000	152,000	0	4FE
64200P-AB-4	NEW ARCLIN US HOLDINGS		02/09/2017	NON-BROKER TRADE		72,954	73,331	0	4FE
645370-AA-5	NEW HOME CO INC/THE		03/10/2017	CREDIT SUISSE, NEW Y		104,899	106,000	0	4FE
65335R-AP-3	NEXSTAR BROADCASTING INC		09/26/2016	NON-BROKER TRADE		153,594	153,979	0	3FE
68339F-AE-5	ONVOY LLC		02/27/2017	NON-BROKER TRADE		13,266	13,333	0	4FE
68404X-AB-2	OPTIV SECURITY INC		02/27/2017	VARIOUS		6,650	6,666	0	4FE
69073T-AR-4	OWENS-BROCKWAY GLASS CONTAINER INC		03/28/2017	CREDIT SUISSE, NEW Y		52,250	50,000	375	4FE
69403B-HS-9	PACIFIC GAS & ELECTRIC CO		03/07/2017	GOLDMAN SACHS & CO.		533,101	535,000	0	1FE
701885-AF-2	PARSLEY ENERGY LLC / PARSLEY FINANCE COR		02/08/2017	CREDIT SUISSE, NEW Y		34,000	34,000	0	4FE
70454B-AN-9	PEABODY ENERGY CORP		02/08/2017	NON-BROKER TRADE		72,954	73,331	0	4FE
70457L-AA-2	PEABODY SECURITIES FINANCE CORP		02/09/2017	VARIOUS		139,894	138,000	0	3FE
70457L-AB-0	PEABODY SECURITIES FINANCE CORP		02/09/2017	VARIOUS		154,560	152,000	0	3FE
70757D-AU-3	PENN NATIONAL GAMING INC		01/13/2017	NON-BROKER TRADE		59,695	59,995	0	3FE
708160-CB-0	JC PENNEY CORP INC		03/17/2017	PERSHING LLC, JERSEY		115,805	115,000	1,520	3FE
71579U-AF-2	PETCO ANIMAL SUPPLIES INC		02/17/2017	NON-BROKER TRADE		86,012	86,012	0	4FE
72347N-AS-9	PINNACLE FOODS FINANCE LLC		03/20/2017	NON-BROKER TRADE		226,373	226,655	0	3FE
73179P-AK-2	POLYONE CORP		01/09/2017	IMPERIAL CAPITAL LLC		16,360	16,000	273	3FE
737446-AL-8	POST HOLDINGS INC		02/06/2017	VARIOUS		140,000	140,000	0	4FE
737446-AM-6	POST HOLDINGS INC		02/06/2017	BARCLAYS CAPITAL INC		13,000	13,000	0	4FE
74112C-AT-0	PRESTIGE BRANDS INC		02/17/2017	NON-BROKER TRADE		146,293	146,657	0	4FE
75605N-AP-5	REALOGY GROUP LLC		01/30/2017	VARIOUS		113,046	113,046	0	3FE
75884R-AS-2	REGENCY CENTERS LP		01/18/2017	JPMORGAN SECURITIES		513,356	475,000	6,207	2FE
76168J-AM-8	RBS GLOBAL INC		01/24/2017	VARIOUS		155,085	154,925	0	4FE
76173F-AU-1	REYNOLDS GROUP HOLDINGS		02/07/2017	NON-BROKER TRADE		522,923	522,830	0	4FE
77714P-AB-5	ROSE ROCK MIDSTREAM LP / ROSE ROCK FINAN		03/02/2017	WELLS FARGO SECURITI		62,685	63,000	512	4FE
77714T-AB-7	ROSE ROCK MIDSTREAM LP / ROSE ROCK FINAN		03/06/2017	VARIOUS		59,932	61,000	1,087	4FE
78412F-AP-9	SESI LLC		01/24/2017	WELLS FARGO SECURITI		139,219	135,000	1,122	4FE
78466D-AZ-7	SSAC TECHNOLOGIES INC		03/23/2017	NON-BROKER TRADE		123,432	123,906	0	3FE
79377X-AB-2	MORAN FOODS LLC		01/16/2017	NON-BROKER TRADE		129,356	133,327	0	4FE
80874Y-AR-1	SCIENTIFIC GAMES INTERNATIONAL INC		03/27/2017	NON-BROKER TRADE		34,928	33,000	552	4FE
80874Y-AV-2	SCIENTIFIC GAMES INTERNATIONAL INC		02/01/2017	JPMORGAN SECURITIES		34,980	33,000	276	4FE
80875A-AL-5	SCIENTIFIC GAMES INTERNATIO		03/23/2017	VARIOUS		439,386	438,439	0	4FE
81663A-AC-9	SEMGROUP CORP		03/08/2017	CREDIT SUISSE, NEW Y		138,838	141,000	0	4FE
81753H-AB-7	SERTA SIMMONS BEDDING LL		02/17/2017	NON-BROKER TRADE		218,951	219,594	0	4FE

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829229-AQ-6	SINCLAIR TELEVISION GROU		01/16/2017	NON-BROKER TRADE		113,045	113,327	0	3FE
83417U-AG-1	SOLARWINDS HOLDINGS INC		03/23/2017	VARIOUS		65,943	66,248	0	4FE
83545G-AY-8	SONIC AUTOMOTIVE INC		03/08/2017	VARIOUS		121,788	121,000	28	4FE
845467-AH-2	SOUTHWESTERN ENERGY CO		01/23/2017	JEFFERIES & CO INC.		170,655	186,000	2,775	3FE
84861T-AA-6	SPIRIT REALTY LP		01/30/2017	WELLS FARGO SECURITI		259,087	270,000	5,474	2FE
85207U-AH-8	SPRINT CORP		01/20/2017	JEFFERIES & CO INC.		303,514	296,000	2,228	4FE
85375C-BE-0	CALATLANTIC GROUP INC		03/30/2017	VARIOUS		160,790	152,000	2,557	3FE
864486-AK-1	SUBURBAN PROPANE PARTNERS LP/SUBURBAN EN		02/07/2017	WELLS FARGO SECURITI		71,000	71,000	0	3FE
86614W-AD-8	SUMMIT MIDSTREAM HOLDINGS LLC / SUMMIT M		02/08/2017	MERRILL LYNCH PIERCE		194,000	194,000	0	4FE
871503-AU-2	SYMANTEC CORP		02/07/2017	MERRILL LYNCH PIERCE		70,000	70,000	0	3FE
87166H-AD-1	SYNCHRONOSS TECHNOLOGIES		02/17/2017	NON-BROKER TRADE		72,959	73,328	0	3FE
87264A-AR-6	T-MOBILE USA INC		03/13/2017	DEUTSCHE BK SECS INC		60,000	60,000	0	3FE
87264A-AS-4	T-MOBILE USA INC		03/13/2017	DEUTSCHE BK SECS INC		33,000	33,000	0	3FE
87817J-AC-2	TEAMHEALTH INC		01/12/2017	NON-BROKER TRADE		166,242	166,658	0	4FE
88078F-BF-4	TEREX CORP		02/17/2017	NON-BROKER TRADE		13,300	13,333	0	3FE
88233F-AJ-9	VISTRA OPERATIONS CO LLC		01/16/2017	NON-BROKER TRADE		132,997	133,326	0	3FE
89469A-AC-8	TREEHOUSE FOODS INC		02/08/2017	JEFFERIES & CO INC.		81,803	78,000	2,314	3FE
90131H-CB-9	21ST CENTURY FOX AMERICA INC		03/23/2017	NON-BROKER TRADE		464,128	465,000	5,449	2FE
90303-BS-5	UPC FINANCING PARTNERSHIP		02/02/2017	NON-BROKER TRADE		93,099	93,332	0	3FE
90921B-AB-5	UNIT CORP		03/15/2017	VARIOUS		159,108	162,000	2,550	3FE
911365-BC-7	UNITED RENTALS NORTH AMERICA INC		02/08/2017	CREDIT SUISSE, NEW Y		165,629	161,000	579	3FE
911365-BE-3	UNITED RENTALS NORTH AMERICA INC		02/22/2017	WELLS FARGO SECURITI		62,775	60,000	1,586	4FE
91335P-AD-1	UNIVAR USA INC		01/19/2017	NON-BROKER TRADE		52,452	52,668	0	4FE
91492G-AR-3	UNIVISION COMMUNICATIONS INC		02/24/2017	J.P. MORGAN SECURITI		29,888	30,000	453	4FE
91492G-AS-1	UNIVISION COMMUNICATIONS INC		01/17/2017	VARIOUS		115,130	118,000	2,598	4FE
91492B-AX-6	UNIVISION COMMUNICATIONS		03/28/2017	VARIOUS		608,801	609,969	0	4FE
91822U-AD-0	VC GB HOLDINGS INC		02/23/2017	NON-BROKER TRADE		61,025	61,331	0	4FE
92343V-DM-3	VERIZON COMMUNICATIONS INC		02/03/2017	NON-BROKER TRADE		213,247	212,239	0	2FE
95235L-AX-8	WEST CORP		01/30/2017	VARIOUS		118,997	119,397	0	3FE
958102-AL-9	WESTERN DIGITAL CORP		02/07/2017	NON-BROKER TRADE		150,458	153,000	5,623	3FE
958100-AL-5	WESTERN DIGITAL CORP		03/10/2017	NON-BROKER TRADE		13,333	13,333	0	3FE
96936D-AQ-3	WILLIAM LYON HOMES INC		01/17/2017	CITIGROUP GBL MKTS/S		91,278	92,000	0	4FE
97246F-AE-6	WILSONART LLC		01/16/2017	NON-BROKER TRADE		438,048	442,062	0	4FE
98379E-AD-8	XPO LOGISTICS INC		03/23/2017	NON-BROKER TRADE		85,301	86,649	0	3FE
989194-AM-7	ZAYO GROUP LLC / ZAYO CAPITAL INC		02/01/2017	MERRILL LYNCH PIERCE		115,353	110,000	2,255	4FE
98919M-AL-9	ZAYO GROUP LLC		01/13/2017	NON-BROKER TRADE		19,948	19,998	0	3FE
99AA10-23-0	DYNEGY 1/17 TLC		01/13/2017	NON-BROKER TRADE		13,299	13,332	0	3FE
99AA10-24-8	BERRY PLASTICS 1/17		01/13/2017	NON-BROKER TRADE		6,666	6,666	0	3FE
99AA10-28-9	LANDESK SOFTWARE 1/		01/19/2017	NON-BROKER TRADE		39,798	39,998	0	4FE
99AA18-77-9	PINNACLE FOODS 1/17 TLB		01/30/2017	NON-BROKER TRADE		226,371	226,655	0	3FE
99AA18-84-5	JBS USA 1/17 TLB		01/30/2017	NON-BROKER TRADE		73,329	73,329	0	3FE
99AA19-57-9	BJ'S WHOLESALE CLUB		01/27/2017	NON-BROKER TRADE		219,437	219,987	0	4FE
99AA20-28-8	BERRY PLASTICS 1/17		01/19/2017	NON-BROKER TRADE		211,283	211,875	0	3FE
99AA20-37-9	SYNCHRONOSS TECHNOL		01/13/2017	NON-BROKER TRADE		72,961	73,328	0	3FE
99AA20-38-7	TEAM HEALTH 1/17 TL		01/12/2017	NON-BROKER TRADE		166,242	166,658	0	4FE
99AA21-14-6	PETCO 1/17 COV-LITE TLB		01/27/2017	NON-BROKER TRADE		86,012	86,012	0	4FE
99AA22-98-7	NEXSTAR BROADCASTIN		09/26/2016	NON-BROKER TRADE		(172,895)	(173,329)	0	3FE
99AA74-12-9	CHARTER COMM OPERAT		12/29/2016	VARIOUS		551,343	550,914	0	2FE
99AA1-84-0	SELECT MEDICAL 2/17		02/13/2017	NON-BROKER TRADE		53,065	53,331	0	3FE
99AA3-47-3	EQUINIX 12/16 (USD)		03/23/2017	VARIOUS		26,420	26,466	0	2FE
99AA3-83-8	ASURION 1/17 COV-LI		01/18/2017	NON-BROKER TRADE		163,068	163,701	0	4FE
99AA3-95-2	CALPINE 1/17 B8 TLB		01/27/2017	NON-BROKER TRADE		32,998	33,331	0	3FE
99AA3-96-0	TEREX 1/17 COV-LITE TL		01/27/2017	NON-BROKER TRADE		13,299	13,333	0	3FE
99AA4-38-0	HILEX POLY 12/16 TL		12/16/2016	NON-BROKER TRADE		(318,352)	(319,982)	0	4FE
99AA4-78-6	PRESTIGE BRANDS 1/1		01/20/2017	NON-BROKER TRADE		146,291	146,657	0	4FE
99AA4-81-0	ACCUVANT 1/17 COV-L		01/19/2017	NON-BROKER TRADE		6,650	6,666	0	4FE
99AA4-87-7	COLUMBUS MCKINNON 1		01/26/2017	NON-BROKER TRADE		26,640	26,665	0	4FE
99AA4-89-3	AMWINS 1/17 TLB		01/19/2017	NON-BROKER TRADE		59,846	59,996	0	4FE
99AA4-98-4	AVOLON 1/17 TLB1		01/20/2017	NON-BROKER TRADE		30,496	30,573	0	3FE
99AA5-11-4	V. GROUP 1/17 TLB		01/27/2017	NON-BROKER TRADE		53,330	53,330	0	4FE
99AA5-19-7	SPRINT COMMUNICATIO		01/31/2017	NON-BROKER TRADE		273,314	273,314	0	3FE

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99AAA5-27-0	CHANGE HEALTHCARE 1		02/03/2017	NON-BROKER TRADE		345,783	346,649	0	4FE
99AAA5-56-9	HCA 2/17 B8 TLB		03/23/2017	VARIOUS		186,244	186,244	0	3FE
99AAA5-91-6	LEVEL 3 2/17 TLB		02/17/2017	NON-BROKER TRADE		405,667	406,684	0	3FE
99AAA6-02-1	CENTURYLINK 2/17 BR		03/01/2017	NON-BROKER TRADE		66,331	66,665	0	3FE
99AAA6-05-4	NEUSTAR 2/17 TLB2		03/02/2017	NON-BROKER TRADE		146,684	146,662	0	3FE
99AAA6-44-3	CBS RADIO 2/17 TLB		03/02/2017	NON-BROKER TRADE		102,877	102,608	0	3FE
99AAA6-47-6	PIKE 3/17 COV-LITE		03/30/2017	NON-BROKER TRADE		13,266	13,333	0	4FE
99AAA6-76-5	CAPITAL AUTOMOTIVE		03/21/2017	NON-BROKER TRADE		39,795	39,995	0	4FE
99AAA6-79-9	CYXTERA 3/17 COV-LI		03/15/2017	NON-BROKER TRADE		16,793	16,668	0	4FE
99AAA6-86-4	ROYALTY PHARMA 3/17		03/16/2017	NON-BROKER TRADE		13,301	13,334	0	2FE
99AAA6-90-6	UNIVISION 3/17 C5 COV-LITE TL		03/23/2017	NON-BROKER TRADE		484,251	484,955	0	3FE
99AAA6-94-8	ARAMARK 3/17 (USD) TLB		03/09/2017	NON-BROKER TRADE		213,331	213,331	0	3FE
99AAA7-00-3	ARCTIC GLACIER 2/17		03/14/2017	NON-BROKER TRADE		6,634	6,667	0	4FE
99AAA7-12-8	GARTNER 3/17 TLB		03/16/2017	NON-BROKER TRADE		17,426	17,448	0	3FE
99AAA7-13-6	GARTNER 3/17 INCREMENTAL TLA		03/16/2017	NON-BROKER TRADE		42,492	42,556	0	3FE
99AAA7-16-9	CABLEVISION SYSTEMS		03/15/2017	NON-BROKER TRADE		66,339	66,673	0	3FE
99AAA7-22-7	ELDORADO RESORTS 3/		03/16/2017	NON-BROKER TRADE		160,010	160,010	0	3FE
99AAA7-26-8	LIGHTSTONE 3/17 COV		03/23/2017	NON-BROKER TRADE		104,654	106,757	0	3FE
99AAA7-28-4	LUMILEDS 3/17 COV-L		03/17/2017	NON-BROKER TRADE		152,550	153,316	0	4FE
99AAA7-41-7	NUMERICABLE / YPSO / ALTICE 3/17 (USD) T		03/22/2017	NON-BROKER TRADE		99,736	99,986	0	4FE
99AAA7-43-3	LIGHTSTONE 3/17 COV		03/22/2017	NON-BROKER TRADE		6,440	6,570	0	3FE
99AAA7-47-4	CCC INFORMATION 3/1		03/31/2017	NON-BROKER TRADE		19,948	19,998	0	4FE
99AAA7-62-3	UNITED AIR LINES 3/17 TLB		03/27/2017	NON-BROKER TRADE		59,992	59,992	0	3FE
99AAA7-67-2	ALIXPARTNERS 3/17 C		03/28/2017	NON-BROKER TRADE		66,491	66,658	0	4FE
99AAA7-82-1	NPC INTERNATIONAL 3		03/30/2017	NON-BROKER TRADE		39,945	39,995	0	4FE
99AAB0-37-9	BWAY 3/17 TLB		03/23/2017	NON-BROKER TRADE		79,569	79,989	0	4FE
05901L-AE-7	BURGER KING 2/17 CO 0.0000% DUE 02/16/24		02/16/2017	NON-BROKER TRADE		506,106	506,739	0	4FE
ND287G-AB-9	ATOTECH 1/17 COV-LITE TLB1		01/25/2017	NON-BROKER TRADE		194,929	193,320	0	4FE
L2324E-AC-5	ILFC (DELOS FINANCE) 1/17 TLB		01/19/2017	NON-BROKER TRADE		419,785	420,015	0	2FE
N8339R-AE-9	ZIGGO SECURED FINANCE PART		01/25/2017	NON-BROKER TRADE		152,940	153,323	0	3FE
443628-AF-9	HUDBAY MINERALS INC	A	02/24/2017	VARIOUS		65,243	61,000	550	4FE
552697-AQ-7	MDC PARTNERS INC	A	02/16/2017	PERSHING LLC, JERSEY		127,680	133,000	2,654	4FE
775109-AW-1	ROGERS COMMUNICATIONS INC	A	01/09/2017	KING (CL) & ASSOCIAT		530,366	530,000	5,168	2FE
91911K-AJ-1	VALEANT PHARMACEUTICALS INTERNATIONAL IN	A	03/09/2017	BARCLAYS CAPITAL INC		7,000	7,000	0	3FE
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIONAL IN	A	03/09/2017	BARCLAYS CAPITAL INC		13,000	13,000	0	3FE
92660F-AK-0	VIDEOTRON LTD / VIDEOTRON LTEE	A	03/31/2017	MERRILL LYNCH PIERCE		192,000	192,000	0	3FE
98A11-65-9	TELESAT CANADA 1/17	A	03/23/2017	VARIOUS		118,557	119,697	0	4FE
99AAA4-97-6	MEG ENERGY 1/17 COV	A	01/23/2017	NON-BROKER TRADE		26,598	26,665	0	3FE
99AAA5-96-5	GATEWAY CASINOS 2/17 (USD) 0.000% 02/15/	A	02/15/2017	NON-BROKER TRADE		39,798	39,998	0	3FE
C0455W-AC-7	ATRIUM INNOVATIONS INC	A	03/06/2017	NON-BROKER TRADE		86,555	86,664	0	4FE
17186H-AA-0	CIMPRESS NV	D	02/21/2017	BAIRD, ROBERT W & CO		25,875	25,000	695	4FE
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	D	03/21/2017	CITIGROUP GBL MKTS/S		112,000	112,000	0	4FE
456837-AG-8	ING GROEP NV	D	03/21/2017	JPMORGAN SECURITIES		743,552	745,000	0	2FE
53944Y-AC-7	LLOYDS BANKING GROUP PLC	D	01/04/2017	GOLDMAN SACHS & CO.		647,784	650,000	0	2FE
55507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA	D	03/21/2017	MORGAN STANLEY & CO		495,000	495,000	0	1FE
62854A-AN-4	MYLAN NV	D	01/31/2017	NON-BROKER TRADE		651,154	650,000	3,281	2FE
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD	D	01/20/2017	UBS SECURITIES LLC,		13,000	13,000	0	3FE
767201-AS-5	RIO TINTO FINANCE USA LTD	D	03/28/2017	MERRILL LYNCH PIERCE		534,163	515,000	5,686	1FE
78466D-BA-1	SSAC EUROPEAN HOLDINGS SARL	D	03/23/2017	NON-BROKER TRADE		11,845	11,891	0	3FE
9D352J-AA-1	UBS GROUP FUNDING SWITZERLAND AG	D	03/16/2017	UBS SECURITIES LLC,		584,988	585,000	0	1FE
99AAA5-04-9	AVOLON 1/17 TLB2	D	02/10/2017	NON-BROKER TRADE		275,161	276,075	0	3FE
99AAA7-02-9	AVAST SOFTWARE 3/17 (USD) TLB	C	03/20/2017	NON-BROKER TRADE		65,675	65,831	0	3FE
99AAA7-42-5	NUMERICABLE / YPSO	D	03/22/2017	NON-BROKER TRADE		285,911	286,628	0	4FE
99AAB0-36-1	MALL INCKROOT 2/17 T	D	02/24/2017	NON-BROKER TRADE		99,214	93,330	0	3FE
G7739P-AF-7	CABLE & WIRELESS 12	D	01/10/2017	NON-BROKER TRADE		73,330	73,330	0	3FE
G9369P-AW-4	VIRGIN MEDIA 12/16	C	01/16/2017	NON-BROKER TRADE		308,555	309,316	0	3FE
L6232J-AF-4	MALL INCKROOT 2/17 TLB	C	03/23/2017	NON-BROKER TRADE		223,300	225,730	0	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						42,245,035	42,212,462	105,784	XXX
8399997. Total - Bonds - Part 3						95,469,717	94,485,369	242,868	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8399999. Total - Bonds						95,469,717	94,485,369	242,868	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00130H-10-5	AES CORP/VA		01/04/2017	ITG INC, NEW YORK	2,082.000	24,255		0	L
001547-10-8	AK STEEL HOLDING CORP		01/04/2017	INSTINET CORP, NEW Y	2,579.000	28,561		0	L
00206R-10-2	AT&T INC		01/04/2017	ITG INC, NEW YORK	3,187.000	136,340		0	L
002474-10-4	AZZ INC		01/04/2017	INSTINET CORP, NEW Y	739.000	48,559		0	L
002567-10-5	ABAXIS INC		01/04/2017	INSTINET CORP, NEW Y	164.000	8,725		0	L
002824-10-0	ABBOTT LABORATORIES		03/17/2017	VARIOUS	5,240.580	207,261		0	L
002896-20-7	ABERCROMBIE & FITCH CO CL A		01/04/2017	INSTINET CORP, NEW Y	894.000	8,916		0	L
004239-10-9	ACADIA REALTY TRUST		01/04/2017	INSTINET CORP, NEW Y	3,742.000	124,628		0	L
004446-10-0	ACETO CORP		01/04/2017	INSTINET CORP, NEW Y	2,440.000	54,470		0	L
00484M-10-6	ACORDA THERAPEUTICS INC		01/04/2017	INSTINET CORP, NEW Y	3,744.000	76,818		0	L
00507V-10-9	ACTIVISION BLIZZARD INC		01/04/2017	ITG INC, NEW YORK	432.000	16,157		0	L
006855-10-0	ADEPTUS HEALTH INC		01/04/2017	INSTINET CORP, NEW Y	1,113.000	9,882		0	L
00766T-10-0	AECOM		03/09/2017	INVESTMENT TECHNOLOG	4,044.000	146,970		0	L
00773T-10-1	ADVANSIX INC		01/04/2017	INSTINET CORP, NEW Y	2,475.000	56,846		0	L
007800-10-5	AEROJET ROCKETDYNE HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	442.000	8,171		0	L
008252-10-8	AFFILIATED MANAGERS GROUP INC		01/11/2017	VARIOUS	1,967.000	284,473		0	L
00847J-10-5	AGILYSYS INC		01/04/2017	INSTINET CORP, NEW Y	649.000	6,871		0	L
009128-30-7	AIR METHODS CORP		01/04/2017	INSTINET CORP, NEW Y	1,520.000	53,221		0	L
011659-10-9	ALASKA AIR GROUP INC		01/04/2017	ITG INC, NEW YORK	303.000	27,034		0	L
012423-10-9	ALBANY MOLECULAR RESH INC COM		01/04/2017	INSTINET CORP, NEW Y	1,811.000	34,996		0	L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		01/04/2017	ITG INC, NEW YORK	114.000	27,069		0	L
020409-10-8	ALMOST FAMILY INC		03/31/2017	VARIOUS	910.000	42,518		0	L
023406-10-8	AMEDISYS INC		01/04/2017	INSTINET CORP, NEW Y	1,298.000	57,712		0	L
024061-10-3	AMERICAN AXLE & MANUFACTURING HOLDINGS I		01/04/2017	INSTINET CORP, NEW Y	3,263.000	65,660		0	L
029899-10-1	AMERICAN STATES WATER CO		01/04/2017	INSTINET CORP, NEW Y	484.000	21,975		0	L
030371-10-8	AMERICAN VANGUARD CORP		01/04/2017	INSTINET CORP, NEW Y	1,129.000	21,300		0	L
030506-10-9	AMERICAN WOODMARK CORP		01/04/2017	INSTINET CORP, NEW Y	534.000	41,202		0	L
03071H-10-0	AMERISAFE INC		01/04/2017	INSTINET CORP, NEW Y	656.000	41,439		0	L
03073E-10-5	AMERISOURCEBERGEN CORP COM		01/04/2017	ITG INC, NEW YORK	804.000	67,866		0	L
03076C-10-6	AMERIPRISE FINANCIAL INC		03/09/2017	INVESTMENT TECHNOLOG	1,793.000	238,700		0	L
031100-10-0	AMETEK INC		01/04/2017	ITG INC, NEW YORK	1,448.000	72,110		0	L
031162-10-0	AMGEN INC COM		01/04/2017	ITG INC, NEW YORK	682.000	104,080		0	L
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC		01/04/2017	INSTINET CORP, NEW Y	933.000	18,036		0	L
03251 1-10-7	ANADARKO PETROLEUM CORP		01/04/2017	ITG INC, NEW YORK	393.000	27,640		0	L
032654-10-5	ANALOG DEVICES INC		03/13/2017	NON-BROKER TRADE	257.400	21,145		0	L
032657-20-7	ANALOGIC CORP		01/04/2017	INSTINET CORP, NEW Y	125.000	10,390		0	L
03475V-10-1	ANGIODYNAMICS INC COM		01/04/2017	INSTINET CORP, NEW Y	580.000	9,673		0	L
035290-10-5	ANIXTER INTERNATIONAL INC		01/04/2017	INSTINET CORP, NEW Y	190.000	15,705		0	L
036752-10-3	ANTHEM INC		01/04/2017	ITG INC, NEW YORK	202.000	28,757		0	L
037598-10-9	APOGEE ENTERPRISES INC		01/04/2017	INSTINET CORP, NEW Y	962.000	53,550		0	L
03965L-10-0	ARCONIC INC		03/17/2017	ITG INC, NEW YORK	988.000	27,466		0	L
039670-10-4	ARCTIC CAT INC		01/04/2017	INSTINET CORP, NEW Y	246.000	4,002		0	L
043406-10-4	ASBURY AUTOMOTIVE GROUP INC COM		01/04/2017	INSTINET CORP, NEW Y	707.000	44,578		0	L
04351G-10-1	ASCENA RETAIL GROUP INC		01/04/2017	INSTINET CORP, NEW Y	1,255.000	8,127		0	L
049164-20-5	ATLAS AIR WORLDWIDE HLDGS INC COM NEW		01/04/2017	INSTINET CORP, NEW Y	191.000	9,953		0	L
058498-10-6	BALL CORP		01/04/2017	ITG INC, NEW YORK	739.000	56,740		0	L
05992K-10-6	BANC OF CALIFORNIA INC		01/04/2017	INSTINET CORP, NEW Y	2,943.000	52,206		0	L
060505-10-4	BANK OF AMERICA CORP		01/04/2017	ITG INC, NEW YORK	5,106.000	116,876		0	L
063750-10-3	BANK MUTUAL CORP		01/04/2017	INSTINET CORP, NEW Y	1,467.000	14,200		0	L
064058-10-0	BANK OF NEW YORK MELLON CORP/THE		01/04/2017	ITG INC, NEW YORK	593.000	28,760		0	L
06652V-20-8	BANNER CORP		03/31/2017	VARIOUS	2,478.000	142,427		0	L
08160H-10-1	BENCHMARK ELECTRONICS INC		01/04/2017	INSTINET CORP, NEW Y	247.000	7,647		0	L
084670-70-2	BERKSHIRE HATHAWAY INC		01/04/2017	ITG INC, NEW YORK	1,455.000	238,300		0	L
09075E-10-0	BIOVERATIV INC		02/02/2017	NON-BROKER TRADE	398.500	10,788		0	L
09180C-10-6	BJ'S RESTAURANTS INC		01/04/2017	INSTINET CORP, NEW Y	981.000	37,984		0	L
09247X-10-1	BLACKROCK INC		01/04/2017	ITG INC, NEW YORK	105.000	40,464		0	L

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

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093671-10-5	H&R BLOCK INC		01/04/2017	ITG INC, NEW YORK	905.000	21,150		0	L
09578R-10-3	BLUE NILE INC COM		01/04/2017	INSTINET CORP, NEW Y	399.000	16,240		0	L
097023-10-5	BOEING CO/THE		01/04/2017	ITG INC, NEW YORK	948.000	150,173		0	L
103304-10-1	BOYD GAMING CORP		01/04/2017	INSTINET CORP, NEW Y	6,666.000	138,466		0	L
110122-10-8	BRISTOL-MYERS SQUIBB CO		01/04/2017	ITG INC, NEW YORK	1,017.000	60,278		0	L
110394-10-3	BRISTOW GROUP INC		01/04/2017	INSTINET CORP, NEW Y	965.000	20,432		0	L
115637-20-9	BROWN-FORMAN CORP		01/04/2017	ITG INC, NEW YORK	345.000	15,704		0	L
118440-10-6	BUCKLE INC/THE		01/04/2017	INSTINET CORP, NEW Y	220.000	5,227		0	L
12504L-10-9	CBRE GROUP INC		01/04/2017	ITG INC, NEW YORK	1,318.000	42,150		0	L
125269-10-0	CF INDUSTRIES HOLDINGS INC		01/04/2017	ITG INC, NEW YORK	529.000	17,309		0	L
125509-10-9	CIGNA CORP		01/04/2017	ITG INC, NEW YORK	1,363.000	186,636		0	L
126349-10-9	CSG SYSTEMS INTERNATIONAL INC		01/04/2017	INSTINET CORP, NEW Y	246.000	12,326		0	L
126650-10-0	CVS HEALTH CORP		01/04/2017	ITG INC, NEW YORK	3,115.000	248,982		0	L
127055-10-1	CABOT CORP		03/08/2017	INVESTMENT TECHNOLOG	3,666.000	214,081		0	L
128030-20-2	CAL-MAINE FOODS INC		01/04/2017	INSTINET CORP, NEW Y	2,414.000	106,035		0	L
128126-10-9	CALAMP CORP COM		01/04/2017	INSTINET CORP, NEW Y	898.000	13,873		0	L
131193-10-4	CALLAWAY GOLF CO		01/04/2017	INSTINET CORP, NEW Y	562.000	6,559		0	L
132011-10-7	CAMBREX CORP		01/04/2017	INSTINET CORP, NEW Y	810.000	45,184		0	L
134429-10-9	CAMPBELL SOUP CO		01/04/2017	ITG INC, NEW YORK	389.000	23,721		0	L
140781-10-5	CARBO CERAMICS INC		01/04/2017	INSTINET CORP, NEW Y	283.000	3,099		0	L
144577-10-3	CARRIZO OIL & GAS INC		01/04/2017	INSTINET CORP, NEW Y	502.000	19,109		0	L
149568-10-7	CAVCO INDUSTRIES INC		01/04/2017	INSTINET CORP, NEW Y	470.000	46,695		0	L
150602-20-9	CEDAR REALTY TRUST INC		01/04/2017	INSTINET CORP, NEW Y	3,687.000	24,900		0	L
150838-10-0	CELADON GROUP INC		01/04/2017	INSTINET CORP, NEW Y	611.000	5,409		0	L
15135B-10-1	CENTENE CORP		01/04/2017	ITG INC, NEW YORK	898.000	53,996		0	L
16359R-10-3	CHEMED CORP		01/04/2017	INSTINET CORP, NEW Y	519.000	101,338		0	L
166764-10-0	CHEVRON CORP		03/17/2017	ITG INC, NEW YORK	2,857.000	321,436		0	L
169656-10-5	CHIPOTLE MEXICAN GRILL INC		01/04/2017	ITG INC, NEW YORK	66.000	25,175		0	L
171871-50-2	CINCINNATI BELL INC		01/04/2017	INSTINET CORP, NEW Y	263.000	6,394		0	L
17275R-10-2	CISCO SYSTEMS INC		01/04/2017	ITG INC, NEW YORK	7,117.000	214,791		0	L
172967-42-4	CITIGROUP INC		01/04/2017	ITG INC, NEW YORK	1,312.000	80,662		0	L
174610-10-5	CITIZENS FINANCIAL GROUP INC		03/08/2017	VARIOUS	12,908.000	477,737		0	L
189054-10-9	CLOROX CO/THE		01/04/2017	ITG INC, NEW YORK	345.000	42,055		0	L
189110-10-2	CLOUD PEAK ENERGY INC		01/04/2017	INSTINET CORP, NEW Y	1,726.000	9,642		0	L
191098-10-2	COCA-COLA BOTTLING CO CONSOLIDATED		03/31/2017	CITIGROUP GBL MKTS/S	187.000	38,437		0	L
191216-10-0	COCA-COLA CO/THE		01/04/2017	ITG INC, NEW YORK	1,238.000	51,649		0	L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CORP		01/04/2017	ITG INC, NEW YORK	1,006.000	57,573		0	L
192576-10-6	COHU INC		01/04/2017	INSTINET CORP, NEW Y	1,350.000	18,673		0	L
197236-10-2	COLUMBIA BANKING SYSTEM INC		01/04/2017	INSTINET CORP, NEW Y	818.000	36,750		0	L
19958-10-4	COMFORT SYSTEMS USA INC		01/04/2017	INSTINET CORP, NEW Y	2,997.000	101,510		0	L
20340-10-7	COMERICA INC		03/09/2017	INVESTMENT TECHNOLOG	3,249.000	238,621		0	L
20536-10-3	COMPUTER PROGRAMS & SYSTEMS INC COM		01/04/2017	INSTINET CORP, NEW Y	534.000	12,805		0	L
205887-10-2	CONAGRA BRANDS INC		01/04/2017	ITG INC, NEW YORK	1,351.000	52,843		0	L
20605P-10-1	CONCHO RESOURCES INC		01/04/2017	ITG INC, NEW YORK	218.000	29,522		0	L
206787-10-3	CONDUENT INC		01/03/2017	NON-BROKER TRADE	1,637.600	17,532		0	L
207410-10-1	CONMED CORP		01/04/2017	INSTINET CORP, NEW Y	1,113.000	50,437		0	L
20825C-10-4	CONOCOPHILLIPS COM		01/04/2017	ITG INC, NEW YORK	812.000	41,428		0	L
20854P-10-9	CONSOL ENERGY INC		03/08/2017	IMPERIAL CAPITAL LLC	9,713.000	150,697		0	L
21676P-10-3	COOPER-STANDARD HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	600.000	64,533		0	L
218681-10-4	CORE-MARK HOLDING CO INC		01/04/2017	INSTINET CORP, NEW Y	2,187.000	98,895		0	L
221006-10-9	CORVEL CORP		01/04/2017	INSTINET CORP, NEW Y	460.000	17,636		0	L
22160K-10-5	COSTCO WHOLESALE CORP		01/04/2017	ITG INC, NEW YORK	1,289.000	206,665		0	L
222070-20-3	COTY INC		01/04/2017	ITG INC, NEW YORK	3,799.000	72,409		0	L
225223-30-4	CRAY INC		01/04/2017	INSTINET CORP, NEW Y	3,308.000	70,115		0	L
227046-10-9	CROCS INC		01/04/2017	INSTINET CORP, NEW Y	481.000	3,441		0	L
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP		01/04/2017	ITG INC, NEW YORK	911.000	79,512		0	L
229669-10-6	CUBIC CORP		01/04/2017	INSTINET CORP, NEW Y	391.000	19,549		0	L
23331A-10-9	DR HORTON INC		01/04/2017	ITG INC, NEW YORK	1,953.000	54,879		0	L
23331S-10-0	DHI GROUP INC		01/04/2017	INSTINET CORP, NEW Y	1,731.000	11,149		0	L
23334L-10-2	DSW INC		03/31/2017	CITIGROUP GBL MKTS/S	3,798.000	78,621		0	L
233377-40-7	DXP ENTERPRISES INC/TX		01/04/2017	INSTINET CORP, NEW Y	97.000	3,465		0	L

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235851-10-2	DANAHER CORP		01/04/2017	ITG INC, NEW YORK	678.000	53,731		0	L
237266-10-1	DARLING INGREDIENTS INC		01/04/2017	INSTINET CORP, NEW Y	603.000	8,107		0	L
23918K-10-8	DAVITA INC		01/04/2017	ITG INC, NEW YORK	620.000	41,143		0	L
247850-10-0	DELTIC TIMBER CORP		01/04/2017	INSTINET CORP, NEW Y	405.000	32,399		0	L
247916-20-8	DENBURY RESOURCES INC		03/31/2017	VARIOUS	18,233.000	44,184		0	L
24906P-10-9	DENTSPLY SIRONA INC		01/04/2017	ITG INC, NEW YORK	850.000	50,379		0	L
249908-10-4	DEXCOM INC		01/04/2017	INSTINET CORP, NEW Y	2,200.000	46,690		0	L
252771C-10-2	DIAMOND OFFSHORE DRILLING INC COM		02/08/2017	NORTH SOUTH CAPITAL	15,598.000	254,948		0	L
252784-30-1	DIAMONDROCK HOSPITALITY CO		01/04/2017	INSTINET CORP, NEW Y	1,105.000	13,180		0	L
253798-10-2	DIGI INTERNATIONAL INC		01/04/2017	INSTINET CORP, NEW Y	1,338.000	18,668		0	L
253868-10-3	DIGITAL REALTY TRUST INC		03/07/2017	ITG INC, NEW YORK	600.000	64,332		0	L
25456K-10-1	DIPLOMAT PHARMACY INC		01/04/2017	INSTINET CORP, NEW Y	2,945.000	40,245		0	L
254687-10-6	WALT DISNEY CO/THE		01/04/2017	ITG INC, NEW YORK	3,033.000	325,047		0	L
25470F-30-2	DISCOVERY COMMUNICATIONS INC		01/04/2017	ITG INC, NEW YORK	651.000	17,981		0	L
25470M-10-9	DISH NETWORK CORP		03/17/2017	ITG INC, NEW YORK	1,001.000	63,183		0	L
257867-20-0	RR DONNELLEY & SONS CO		01/04/2017	INSTINET CORP, NEW Y	666.000	11,558		0	L
260543-10-3	DOW CHEMICAL CO/THE		01/04/2017	ITG INC, NEW YORK	916.000	53,264		0	L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		01/04/2017	ITG INC, NEW YORK	322.000	29,434		0	L
26441C-20-4	DUKE ENERGY CORP		01/04/2017	ITG INC, NEW YORK	595.000	46,303		0	L
26875P-10-1	EOG RESOURCES INC		01/04/2017	ITG INC, NEW YORK	451.000	46,742		0	L
268855-10-9	EPR GROUP INC		01/04/2017	INSTINET CORP, NEW Y	208.000	3,607		0	L
269246-40-1	E*TRADE FINANCIAL CORP		01/04/2017	ITG INC, NEW YORK	1,005.000	36,371		0	L
278642-10-3	EBAY INC		01/04/2017	ITG INC, NEW YORK	3,368.000	100,467		0	L
27875T-10-1	ECHO GLOBAL LOGISTICS INC		01/04/2017	INSTINET CORP, NEW Y	365.000	9,396		0	L
278865-10-0	ECOLAB INC		01/04/2017	ITG INC, NEW YORK	520.000	61,828		0	L
28238P-10-9	EHEALTH INC		01/04/2017	INSTINET CORP, NEW Y	521.000	5,658		0	L
283677-85-4	EL PASO ELECTRIC CO		01/04/2017	INSTINET CORP, NEW Y	266.000	12,478		0	L
286082-10-2	ELECTRONICS FOR IMAGING INC		01/04/2017	INSTINET CORP, NEW Y	825.000	36,193		0	L
290890-10-5	EMERGENT BIOSOLUTIONS INC		01/04/2017	INSTINET CORP, NEW Y	1,509.000	51,324		0	L
292218-10-4	EMPLOYERS HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	2,605.000	104,537		0	L
292562-10-5	ENCORE WIRE CORP		01/04/2017	INSTINET CORP, NEW Y	138.000	6,246		0	L
29286C-10-7	ENGILITY HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	142.000	4,804		0	L
29358P-10-1	ENSIGN GROUP INC/THE		01/04/2017	INSTINET CORP, NEW Y	801.000	16,730		0	L
294004K-10-6	ENVESTNET INC		03/24/2017	STIFEL NICOLAUS	2,121.000	69,160		0	L
294140-10-0	ENVISION HEALTHCARE CORP		01/04/2017	ITG INC, NEW YORK	831.000	54,971		0	L
29476L-10-7	EQUITY RESIDENTIAL		01/04/2017	ITG INC, NEW YORK	788.000	50,590		0	L
297178-10-5	ESSEX PROPERTY TRUST INC		01/04/2017	ITG INC, NEW YORK	175.000	40,430		0	L
30161N-10-1	EXELON CORP		01/04/2017	ITG INC, NEW YORK	818.000	28,990		0	L
302081-10-4	EXLSERVICE HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	952.000	48,377		0	L
30214U-10-2	EXPONENT INC		01/04/2017	INSTINET CORP, NEW Y	707.000	42,397		0	L
30219E-10-3	EXPRESS INC		01/04/2017	INSTINET CORP, NEW Y	1,002.000	10,934		0	L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		01/04/2017	ITG INC, NEW YORK	346.000	24,684		0	L
30231G-10-2	EXXON MOBIL CORP		01/04/2017	ITG INC, NEW YORK	2,699.000	243,207		0	L
30249U-10-1	FMC TECHNOLOGIES INC COM		01/04/2017	ITG INC, NEW YORK	493.000	18,073		0	L
313855-10-8	FEDERAL SIGNAL CORP		01/04/2017	INSTINET CORP, NEW Y	3,554.000	57,411		0	L
316394-10-5	FIDELITY SOUTHERN CORP		01/04/2017	INSTINET CORP, NEW Y	1,719.000	41,353		0	L
31660B-10-1	FIESTA RESTAURANT GROUP INC		01/04/2017	INSTINET CORP, NEW Y	972.000	28,282		0	L
317485-10-0	FINANCIAL ENGINES INC		01/04/2017	INSTINET CORP, NEW Y	1,513.000	58,308		0	L
320867-10-4	FIRST MIDWEST BANCORP INC/IL		01/04/2017	INSTINET CORP, NEW Y	2,165.000	55,815		0	L
32115D-10-6	FIRST NBC BANK HOLDING CO		01/04/2017	INSTINET CORP, NEW Y	1,031.000	7,359		0	L
336433-10-7	FIRST SOLAR INC		01/04/2017	ITG INC, NEW YORK	196.000	6,717		0	L
343412-10-2	FLUOR CORP		01/04/2017	ITG INC, NEW YORK	553.000	29,790		0	L
345370-86-0	FORD MOTOR CO		01/04/2017	ITG INC, NEW YORK	3,366.000	44,465		0	L
346233-10-9	FORESTAR GROUP INC		01/04/2017	INSTINET CORP, NEW Y	894.000	12,167		0	L
34964C-10-6	FORTUNE BRANDS HOME & SECURITY INC		01/04/2017	ITG INC, NEW YORK	826.000	45,025		0	L
34988V-10-6	FOSSIL GROUP INC		03/17/2017	ITG INC, NEW YORK	1,800.000	29,870		0	L
356108-10-0	FREDS INC CL A		01/04/2017	INSTINET CORP, NEW Y	306.000	5,697		0	L
35174X-10-1	GGP INC		01/27/2017	NON-BROKER TRADE	2,143.000	53,532		0	L
35237H-10-1	G III APPAREL GROUP LTD		01/04/2017	INSTINET CORP, NEW Y	2,535.000	76,201		0	L
359200-10-8	GENERAL CABLE CORP		01/04/2017	INSTINET CORP, NEW Y	352.000	6,973		0	L
359385-10-9	GENERAL COMMUNICATION INC CL A		01/04/2017	INSTINET CORP, NEW Y	2,158.000	46,158		0	L

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369604-10-3	GENERAL ELECTRIC CO		01/04/2017	ITG INC, NEW YORK	4,351.000	138,144		0	L
370334-10-4	GENERAL MILLS INC		01/04/2017	ITG INC, NEW YORK	404.000	25,101		0	L
37045V-10-0	GENERAL MOTORS CO		01/04/2017	ITG INC, NEW YORK	905.000	33,557		0	L
37253A-10-3	GENTHERM INC		01/04/2017	INSTINET CORP, NEW Y	3,070.000	109,147		0	L
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE		01/04/2017	ITG INC, NEW YORK	790.000	25,201		0	L
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		01/04/2017	INSTINET CORP, NEW Y	2,163.000	43,354		0	L
393657-10-1	GREENBRIER COS INC/THE		01/04/2017	INSTINET CORP, NEW Y	413.000	17,190		0	L
401617-10-5	GUESS? INC		01/04/2017	INSTINET CORP, NEW Y	599.000	7,591		0	L
40414L-10-9	HCP INC		01/04/2017	ITG INC, NEW YORK	1,393.000	42,431		0	L
40416E-10-3	HCI GROUP INC		01/04/2017	INSTINET CORP, NEW Y	467.000	18,644		0	L
40418F-10-8	HFF INC		01/04/2017	INSTINET CORP, NEW Y	939.000	28,518		0	L
40434L-10-5	HP INC		01/04/2017	ITG INC, NEW YORK	1,173.000	17,759		0	L
410345-10-2	HANESBRANDS INC		01/04/2017	ITG INC, NEW YORK	1,295.000	29,409		0	L
421906-10-8	HEALTHCARE SERVICES GROUP INC		01/04/2017	INSTINET CORP, NEW Y	2,004.000	78,889		0	L
42226A-10-7	HEALTHEQUITY INC		03/23/2017	VARIOUS	6,630.000	287,571		0	L
422819-10-2	HEIDRICK & STRUGGLES INTL INC COM		01/04/2017	INSTINET CORP, NEW Y	1,509.000	37,297		0	L
427825-50-0	HERSHA HOSPITALITY TRUST		03/10/2017	VARIOUS	1,361.000	25,505		0	L
42809H-10-7	HESS CORP COM		01/04/2017	ITG INC, NEW YORK	227.000	13,970		0	L
42824C-10-9	HEWLETT PACKARD ENTERPRISE CO		01/04/2017	ITG INC, NEW YORK	5,341.000	126,315		0	L
431571-10-8	HILLENBRAND INC		01/04/2017	INSTINET CORP, NEW Y	1,060.000	40,939		0	L
436440-10-1	HOLOGIC INC		01/04/2017	ITG INC, NEW YORK	758.000	30,434		0	L
43785V-10-2	HOMESTREET INC		01/04/2017	INSTINET CORP, NEW Y	1,896.000	60,898		0	L
439407-10-9	HOPE BANCORP INC		01/04/2017	INSTINET CORP, NEW Y	7,219.000	160,608		0	L
440452-10-0	HORMEL FOODS CORP		01/04/2017	ITG INC, NEW YORK	1,410.000	50,689		0	L
440543-10-6	HORNBECK OFFSHORE SERVICES INC		01/04/2017	INSTINET CORP, NEW Y	1,096.000	8,417		0	L
446150-10-4	HUNTINGTON BANCSHARES INC		01/04/2017	ITG INC, NEW YORK	5,445.000	73,725		0	L
45071R-10-9	IXIA		01/04/2017	INSTINET CORP, NEW Y	3,497.000	58,613		0	L
45073V-10-8	ITT INC		01/11/2017	JEFFERIES & CO INC,	7,176.000	299,390		0	L
452327-10-9	ILLUMINA INC		01/04/2017	ITG INC, NEW YORK	279.000	37,785		0	L
452568-10-1	IMPAX LABORATORIES INC		01/04/2017	INSTINET CORP, NEW Y	6,049.000	86,499		0	L
45337C-10-2	INCYTE CORP		03/07/2017	VARIOUS	3,170.000	382,354		0	L
457668-10-5	INNOSPEC INC COM		01/04/2017	INSTINET CORP, NEW Y	993.000	69,699		0	L
45798S-20-8	INTEGRA LIFESCIENCES HOLDINGS CORP		01/04/2017	INSTINET CORP, NEW Y	1,748.000	75,628		0	L
45826H-10-9	INTEGER HOLDINGS CORP		01/04/2017	INSTINET CORP, NEW Y	1,512.000	45,643		0	L
45841N-10-7	INTERACTIVE BROKERS GROUP INC		01/04/2017	INSTINET CORP, NEW Y	3,827.000	147,091		0	L
458665-30-4	INTERFACE INC		01/04/2017	INSTINET CORP, NEW Y	5,259.000	100,980		0	L
459506-10-1	INTL FLAVORS & FRAGRANCES INC COM		01/04/2017	ITG INC, NEW YORK	147.000	17,396		0	L
461203-10-1	INVACARE CORP		01/04/2017	INSTINET CORP, NEW Y	765.000	10,403		0	L
46145F-10-5	INVESTMENT TECHNOLOGY GROUP INC		01/04/2017	INSTINET CORP, NEW Y	1,414.000	29,324		0	L
462269C-10-2	IRIDIUM COMMUNICATIONS INC		01/04/2017	INSTINET CORP, NEW Y	670.000	7,343		0	L
466032-10-9	JJJ SNACK FOODS CORP		01/04/2017	INSTINET CORP, NEW Y	170.000	22,734		0	L
46625H-10-0	JPMORGAN CHASE & CO COM		01/04/2017	ITG INC, NEW YORK	1,639.000	142,544		0	L
48203R-10-4	JUNIPER NETWORKS INC COM		01/04/2017	ITG INC, NEW YORK	1,093.000	31,446		0	L
483007-70-4	KAISER ALUMINUM CORP		01/04/2017	INSTINET CORP, NEW Y	843.000	68,446		0	L
483548-10-3	KAMAN CORP		01/04/2017	INSTINET CORP, NEW Y	182.000	9,015		0	L
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		01/04/2017	INSTINET CORP, NEW Y	5,005.000	115,343		0	L
494368-10-3	KIMBERLY-CLARK CORP		01/04/2017	ITG INC, NEW YORK	188.000	21,644		0	L
49446R-10-9	KIMCO REALTY CORP		01/04/2017	ITG INC, NEW YORK	1,793.000	46,385		0	L
494568-10-1	KINDER MORGAN INC/DE		01/04/2017	ITG INC, NEW YORK	2,042.000	44,291		0	L
49803T-30-0	KITE REALTY GROUP TRUST		01/04/2017	INSTINET CORP, NEW Y	455.000	10,722		0	L
500600-10-1	KOPIN CORP		01/04/2017	INSTINET CORP, NEW Y	2,856.000	9,949		0	L
500643-20-0	KORN/FERRY INTERNATIONAL		01/04/2017	INSTINET CORP, NEW Y	4,700.000	141,177		0	L
500754-10-6	KRAFT HEINZ CO/THE		01/04/2017	ITG INC, NEW YORK	522.000	45,503		0	L
501044-10-1	KROGER CO/THE		01/04/2017	ITG INC, NEW YORK	2,709.000	90,589		0	L
501797-10-4	L BRANDS INC		01/04/2017	ITG INC, NEW YORK	828.000	56,436		0	L
501887A-10-7	LHC GROUP INC		01/04/2017	INSTINET CORP, NEW Y	1,209.000	55,638		0	L
50212V-10-0	LPL FINANCIAL HOLDINGS INC		01/11/2017	JEFFERIES & CO INC,	6,100.000	232,954		0	L
502160-10-4	LSB INDUSTRIES INC		03/10/2017	MERRILL LYNCH PIERCE	207.000	1,939		0	L
502189P-10-7	LSC COMMUNICATIONS INC		03/31/2017	CITIGROUP GBL MKTS/S	724.000	18,007		0	L
502413-10-7	L3 TECHNOLOGIES INC		01/03/2017	NON-BROKER TRADE	1,302.000	159,792		0	L
505396-10-7	LA-Z-BOY INC		01/04/2017	INSTINET CORP, NEW Y	2,113.000	67,459		0	L

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50540R-40-9	LABORATORY CORP OF AMERICA HOLDINGS		01/04/2017	ITG INC, NEW YORK	269.000	34,985		0	L
516012-10-1	LANNETT CO INC		01/04/2017	INSTINET CORP, NEW Y	2,372.000	55,454		0	L
516806-10-6	LAREDO PETROLEUM INC		02/08/2017	BTIG LLC, SAN FRANCI	17,750.000	238,952		0	L
518439-10-4	ESTEE LAUDER COS INC CL A		01/04/2017	ITG INC, NEW YORK	683.000	53,848		0	L
526057-10-4	LENNAR CORP		01/04/2017	ITG INC, NEW YORK	1,475.000	64,752		0	L
532457-10-8	ELI LILLY & CO		01/04/2017	ITG INC, NEW YORK	1,299.000	96,879		0	L
536358-10-7	LIQUIDITY SERVICES INC		03/10/2017	MERRILL LYNCH PIERCE	208.000	1,655		0	L
536797-10-3	LITHIA MOTORS INC		01/04/2017	INSTINET CORP, NEW Y	1,900.000	194,483		0	L
540424-10-8	LOEWS CORP		01/04/2017	ITG INC, NEW YORK	595.000	27,985		0	L
54142L-10-9	LOGMEIN INC		02/01/2017	NON-BROKER TRADE	549.240	43,810		0	L
548661-10-7	LOWE'S COS INC		01/04/2017	ITG INC, NEW YORK	1,643.000	118,352		0	L
550037-10-7	LUMBER LIQUIDATORS HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	852.000	13,480		0	L
552074-70-0	WILLIAM LYON HOMES		03/10/2017	ITG INC, NEW YORK	881.000	17,955		0	L
552676-10-8	MDC HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	1,436.000	38,374		0	L
553056-10-1	M/I HOMES INC		01/04/2017	INSTINET CORP, NEW Y	1,036.000	27,145		0	L
553777-10-3	MTS SYSTEMS CORP		01/04/2017	INSTINET CORP, NEW Y	608.000	34,865		0	L
554382-10-1	MACERICH CO/THE		01/04/2017	ITG INC, NEW YORK	472.000	33,842		0	L
554583-10-4	MANTECH INTERNATIONAL CORP CLASS A		01/04/2017	INSTINET CORP, NEW Y	230.000	9,744		0	L
555849-10-6	MARATHON OIL CORP COM		03/08/2017	IMPERIAL CAPITAL LLC	13,533.000	218,360		0	L
56585A-10-2	MARATHON PETROLEUM CORP		03/09/2017	VARIOUS	3,239.000	164,144		0	L
567908-10-8	MARINEMAX INC		01/04/2017	INSTINET CORP, NEW Y	1,088.000	21,278		0	L
576853-10-5	MATRIX SERVICE CO		01/04/2017	INSTINET CORP, NEW Y	1,228.000	28,744		0	L
576889-10-5	MATSON INC		01/04/2017	INSTINET CORP, NEW Y	3,477.000	125,840		0	L
577128-10-1	MATTHEWS INTERNATIONAL CORP		01/04/2017	INSTINET CORP, NEW Y	782.000	60,114		0	L
58155Q-10-3	MCKESSON CORP		01/04/2017	ITG INC, NEW YORK	157.000	23,358		0	L
584688-10-5	MEDICINES CO/THE		01/04/2017	INSTINET CORP, NEW Y	1,375.000	46,339		0	L
589584-10-1	MERIDIAN BIOSCIENCE INC		01/04/2017	INSTINET CORP, NEW Y	834.000	14,831		0	L
59001A-10-2	MERITAGE HOMES CORP COM		01/04/2017	INSTINET CORP, NEW Y	3,054.000	111,442		0	L
591520-20-0	METHODE ELECTRONICS INC		01/04/2017	INSTINET CORP, NEW Y	1,349.000	57,278		0	L
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC		01/04/2017	ITG INC, NEW YORK	79.000	33,874		0	L
595112-10-3	MICRON TECHNOLOGY INC		01/04/2017	ITG INC, NEW YORK	3,037.000	68,272		0	L
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC		01/04/2017	ITG INC, NEW YORK	672.000	66,071		0	L
60740F-10-5	MOBILE MINI INC		01/04/2017	INSTINET CORP, NEW Y	420.000	12,888		0	L
608190-10-4	MOHAWK INDUSTRIES INC		01/04/2017	ITG INC, NEW YORK	197.000	40,592		0	L
60871R-20-9	MOLSON COORS BREWING CO CL B		01/04/2017	ITG INC, NEW YORK	647.000	64,240		0	L
609027-10-7	MONARCH CASINO & RESIRT INC		01/04/2017	INSTINET CORP, NEW Y	1,021.000	26,249		0	L
609207-10-5	MONDELEZ INTERNATIONAL INC		01/04/2017	ITG INC, NEW YORK	5,112.000	229,018		0	L
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	805.000	16,607		0	L
610236-10-1	MONRO MUFFLER BRAKE INC		01/04/2017	INSTINET CORP, NEW Y	1,468.000	87,776		0	L
61174X-10-9	MONSTER BEVERAGE CORP		01/04/2017	ITG INC, NEW YORK	574.000	26,398		0	L
615394-20-2	MOOG INC		01/04/2017	INSTINET CORP, NEW Y	118.000	7,967		0	L
617446-44-8	MORGAN STANLEY		03/17/2017	ITG INC, NEW YORK	6,496.000	288,500		0	L
61945C-10-3	MOSAIC CO/THE		01/04/2017	ITG INC, NEW YORK	543.000	16,616		0	L
620071-10-0	MOTORCAR PARTS OF AMERICA INC		01/04/2017	INSTINET CORP, NEW Y	917.000	26,220		0	L
624756-10-2	MUELLER INDUSTRIES INC		01/04/2017	INSTINET CORP, NEW Y	330.000	13,594		0	L
62855J-10-4	MYRIAD GENETICS INC		03/07/2017	ITG INC, NEW YORK	5,600.000	107,294		0	L
629377-50-8	NRG ENERGY INC		01/04/2017	ITG INC, NEW YORK	856.000	11,071		0	L
637071-10-1	NATIONAL OILWELL VARCO INC		03/17/2017	ITG INC, NEW YORK	1,297.000	51,209		0	L
637215-10-4	NATIONAL PRESTO INDUSTRIES INC		01/04/2017	INSTINET CORP, NEW Y	230.000	24,435		0	L
639050-10-3	NATUS MEDICAL INC		01/04/2017	INSTINET CORP, NEW Y	1,496.000	53,277		0	L
63910B-10-2	NAUTILUS GROUP INC		01/04/2017	INSTINET CORP, NEW Y	808.000	15,845		0	L
640268-10-8	NEKTAR THERAPEUTICS COM		01/04/2017	INSTINET CORP, NEW Y	5,210.000	68,535		0	L
641110-10-4	NETGEAR INC		01/04/2017	INSTINET CORP, NEW Y	259.000	14,745		0	L
64704V-10-6	NEW MEDIA INVESTMENT GROUP INC		01/04/2017	INSTINET CORP, NEW Y	4,475.000	72,927		0	L
651229-10-6	NEWELL BRANDS INC		01/04/2017	ITG INC, NEW YORK	1,029.000	47,797		0	L
652486-10-9	NEWS CORP		01/04/2017	ITG INC, NEW YORK	870.000	10,327		0	L
652486-20-8	NEWS CORP		01/04/2017	ITG INC, NEW YORK	733.000	8,987		0	L
654106-10-3	NIKE INC		01/04/2017	ITG INC, NEW YORK	3,398.000	180,201		0	L
655844-10-8	NORFOLK SOUTHERN CORP		01/04/2017	ITG INC, NEW YORK	191.000	21,042		0	L
667655-10-4	NORTHWEST NATURAL GAS CO		01/04/2017	INSTINET CORP, NEW Y	271.000	16,285		0	L
67072V-10-3	NOSTAGE MEDICAL INC		02/21/2017	VARIOUS	11,120.000	314,348		0	L

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

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671044-10-5	OSI SYSTEMS INC		01/04/2017	INSTINET CORP, NEW Y	1,470.000	113,366		0	L
674599-10-5	OCCIDENTAL PETROLEUM CORP		03/17/2017	ITG INC, NEW YORK	823.000	52,754		0	L
680033-10-7	OLD NATIONAL BANCORP/IN		03/31/2017	CITIGROUP GBL MKTS/S	1,405.000	24,545		0	L
682159-10-8	ON ASSIGNMENT INC		01/04/2017	INSTINET CORP, NEW Y	1,976.000	89,702		0	L
682189-10-5	ON SEMICONDUCTOR CORP COM		03/08/2017	CANTOR FITZGERALD &	14,700.000	224,448		0	L
684000-10-2	OPUS BANK		01/04/2017	INSTINET CORP, NEW Y	1,475.000	43,992		0	L
688239-20-1	OSHKOSH CORP		01/11/2017	INVESTMENT TECHNOLOG	3,623.000	247,447		0	L
691497-30-9	OXFORD INDUSTRIES INC		01/04/2017	INSTINET CORP, NEW Y	162.000	9,881		0	L
69327R-10-1	PDC ENERGY INC		01/04/2017	INSTINET CORP, NEW Y	996.000	74,952		0	L
69331C-10-8	PG&E CORP		01/04/2017	ITG INC, NEW YORK	499.000	30,140		0	L
69347S-10-5	PNC FINANCIAL SERVICES GROUP		03/17/2017	ITG INC, NEW YORK	1,019.000	128,161		0	L
693506-10-7	PPG INDUSTRIES INC		01/04/2017	ITG INC, NEW YORK	195.000	18,940		0	L
69351T-10-6	PPL CORP		01/04/2017	ITG INC, NEW YORK	683.000	23,304		0	L
69359N-10-6	PRA GROUP INC		01/04/2017	INSTINET CORP, NEW Y	2,502.000	104,481		0	L
707569-10-9	PENN NATIONAL GAMING INC		03/31/2017	CITIGROUP GBL MKTS/S	6,256.000	115,548		0	L
71375U-10-1	PERFICIENT INC		01/04/2017	INSTINET CORP, NEW Y	1,664.000	29,622		0	L
714046-10-9	PERKINELMER INC		01/04/2017	ITG INC, NEW YORK	572.000	30,619		0	L
71714F-10-4	PHARMERICA CORP		01/04/2017	INSTINET CORP, NEW Y	220.000	5,832		0	L
717420-10-6	PHIBRO ANIMAL HEALTH CORP		01/04/2017	INSTINET CORP, NEW Y	985.000	29,067		0	L
729132-10-0	PLEXUS CORP		01/04/2017	INSTINET CORP, NEW Y	228.000	12,495		0	L
74267C-10-6	PROASSURANCE CORP		01/04/2017	INSTINET CORP, NEW Y	2,318.000	130,595		0	L
743815-10-2	PROVIDENCE SERVICE CORP/THE		01/04/2017	INSTINET CORP, NEW Y	536.000	20,977		0	L
74460D-10-9	PUBLIC STORAGE		01/04/2017	ITG INC, NEW YORK	244.000	54,915		0	L
74733V-10-0	QEP RESOURCES INC		02/08/2017	NORTH SOUTH CAPITAL	14,498.000	238,511		0	L
74736K-10-1	QORVO INC		01/04/2017	ITG INC, NEW YORK	709.000	38,548		0	L
747582-10-4	QUALITY SYSTEMS INC		01/04/2017	INSTINET CORP, NEW Y	2,245.000	30,909		0	L
748740-10-0	QUINSTREET INC		01/04/2017	INSTINET CORP, NEW Y	792.000	3,085		0	L
749009E-10-6	QUORUM HEALTH CORP		01/04/2017	INSTINET CORP, NEW Y	1,109.000	9,747		0	L
749607-10-7	RLI CORP		01/04/2017	INSTINET CORP, NEW Y	1,550.000	94,911		0	L
74967X-10-3	RH		03/31/2017	VARIOUS	3,715.000	123,853		0	L
751212-10-1	RALPH LAUREN CORP		01/04/2017	ITG INC, NEW YORK	106.000	9,603		0	L
754730-10-9	RAYMOND JAMES FINANCIAL INC		03/17/2017	ITG INC, NEW YORK	927.000	72,202		0	L
75524W-10-8	RE/MAX HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	418.000	23,767		0	L
75689M-10-1	RED ROBIN GOURMET BURGERS INC		01/04/2017	INSTINET CORP, NEW Y	548.000	29,797		0	L
7591EP-10-0	REGIONS FINANCIAL CORP		03/08/2017	INSTINET CORP, NY	15,536.000	240,250		0	L
761220-10-5	RESOURCES CONNECTION INC COM		01/04/2017	INSTINET CORP, NEW Y	1,301.000	25,420		0	L
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		01/04/2017	INSTINET CORP, NEW Y	2,907.000	62,192		0	L
769730-10-5	ROADRUNNER TRANSPORTATION SYSTEMS INC		03/10/2017	MERRILL LYNCH PIERCE	334.000	2,314		0	L
770323-10-3	ROBERT HALF INTERNATIONAL INC		01/04/2017	ITG INC, NEW YORK	335.000	17,062		0	L
776696-10-6	ROPER TECHNOLOGIES INC		01/04/2017	ITG INC, NEW YORK	259.000	48,146		0	L
781182-10-0	RUBY TUESDAY INC		01/04/2017	INSTINET CORP, NEW Y	1,409.000	4,933		0	L
783332-10-9	RUTH'S HOSPITALITY GROUP INC		01/04/2017	INSTINET CORP, NEW Y	1,251.000	23,115		0	L
783859-10-1	S&T BANCORP INC		01/04/2017	INSTINET CORP, NEW Y	1,758.000	68,771		0	L
78440X-10-1	SL GREEN REALTY CORP		01/04/2017	ITG INC, NEW YORK	357.000	39,366		0	L
784635-10-4	SPX CORP		03/31/2017	CITIGROUP GBL MKTS/S	523.000	13,028		0	L
78470V-10-8	SRC ENERGY INC		03/06/2017	NON-BROKER TRADE	8,792.000	79,873		0	L
800013-10-4	SANDERSON FARMS INC		01/04/2017	INSTINET CORP, NEW Y	129.000	12,552		0	L
800422-10-7	JOHN B. SANFILIPPO & SON		03/31/2017	CITIGROUP GBL MKTS/S	378.000	27,568		0	L
806407-10-2	HENRY SCHEIN INC		01/04/2017	ITG INC, NEW YORK	272.000	42,459		0	L
807066-10-5	SCHOLASTIC CORP		01/04/2017	INSTINET CORP, NEW Y	187.000	8,868		0	L
811054-40-2	EW SCRIPPS CO/THE		01/04/2017	INSTINET CORP, NEW Y	2,444.000	48,691		0	L
811065-10-1	SCRIPPS NETWORKS INTERACTIVE INC		01/04/2017	ITG INC, NEW YORK	349.000	26,046		0	L
81616X-10-3	SELECT COMFORT CORP CO-CAP STK		01/04/2017	INSTINET CORP, NEW Y	208.000	4,792		0	L
816300-10-7	SELECTIVE INSURANCE GROUP INC		03/31/2017	VARIOUS	3,342.000	148,705		0	L
819047-10-1	SHAKE SHACK INC		03/10/2017	WILLIAMS CAPITAL GRO	343.000	10,780		0	L
824348-10-6	SHERWIN-WILLIAMS CO/THE		01/04/2017	ITG INC, NEW YORK	148.000	40,959		0	L
828730-20-0	SIMMONS FIRST NATIONAL CORP		01/04/2017	INSTINET CORP, NEW Y	1,085.000	68,074		0	L
832696-40-5	JM SMUCKER CO/THE		01/04/2017	ITG INC, NEW YORK	406.000	52,293		0	L
835451-10-5	SONIC CORP		01/04/2017	INSTINET CORP, NEW Y	1,448.000	38,270		0	L
842587-10-7	SOUTHERN CO		01/04/2017	ITG INC, NEW YORK	1,445.000	70,776		0	L
845467-10-9	SOUTHWESTERN ENERGY CO		02/08/2017	BTIG LLC, SAN FRANCI	26,935.000	242,318		0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		01/04/2017	INSTINET CORP, NEW Y	1,465.000	6,941		0	L
85254C-30-5	STAGE STORES INC		01/04/2017	INSTINET CORP, NEW Y	1,212.000	5,435		0	L
853666-10-5	STANDARD MOTOR PRODUCTS INC		01/04/2017	INSTINET CORP, NEW Y	161.000	8,703		0	L
854231-10-7	STANDEX INTERNATIONAL CORP		01/04/2017	INSTINET CORP, NEW Y	671.000	59,446		0	L
854502-10-1	STANLEY BLACK & DECKER INC		01/04/2017	ITG INC, NEW YORK	363.000	42,315		0	L
858912-10-8	STERICYCLE INC		01/04/2017	ITG INC, NEW YORK	650.000	50,713		0	L
860372-10-1	STEWART INFORMATION SERVICES CORP		01/04/2017	INSTINET CORP, NEW Y	233.000	10,633		0	L
864159-10-8	STURM RUGER & CO INC		01/04/2017	INSTINET CORP, NEW Y	1,540.000	81,504		0	L
867224-10-3	SUNCOKE ENERGY INC		01/04/2017	INSTINET CORP, NEW Y	432.000	5,104		0	L
868000-10-4	SUPER MICRO COMPUTER INC		01/04/2017	INSTINET CORP, NEW Y	160.000	4,602		0	L
868536-10-3	SUPERVALU INC		01/04/2017	INSTINET CORP, NEW Y	11,920.000	58,235		0	L
86881L-10-6	SURGICAL CARE AFFILIATES INC		01/04/2017	INSTINET CORP, NEW Y	769.000	35,795		0	L
871237-10-3	SYKES ENTERPRISES INC COM		01/04/2017	INSTINET CORP, NEW Y	2,234.000	66,695		0	L
87164P-10-3	SYNERGY RESOURCES CORP		01/04/2017	INSTINET CORP, NEW Y	8,792.000	79,873		0	L
871656-10-3	SYNCHRONY FINANCIAL		01/04/2017	ITG INC, NEW YORK	2,001.000	76,068		0	L
875821-10-8	TANGOE INC		03/10/2017	MERRILL LYNCH PIERCE	235.000	1,386		0	L
878155-10-0	TEAM INC		01/04/2017	INSTINET CORP, NEW Y	722.000	27,545		0	L
87901J-10-5	TEGNA INC		01/04/2017	ITG INC, NEW YORK	480.000	10,550		0	L
879939-10-6	TELETECH HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	960.000	29,424		0	L
880779-10-3	TERADATA CORP		01/04/2017	ITG INC, NEW YORK	477.000	13,599		0	L
881609-10-1	TESORO CORP		01/04/2017	ITG INC, NEW YORK	317.000	27,281		0	L
88162F-10-5	TETRA TECHNOLOGIES INC DEL COM		01/04/2017	INSTINET CORP, NEW Y	2,545.000	13,240		0	L
883556-10-2	THERMO ELECTRON CORP COM		01/04/2017	ITG INC, NEW YORK	230.000	33,532		0	L
886423-10-2	TIDEWATER INC		01/04/2017	INSTINET CORP, NEW Y	3,368.000	12,827		0	L
88870R-10-2	TIVITY HEALTH INC		01/11/2017	NON-BROKER TRADE	1,351.000	12,718		0	L
891906-10-9	TOTAL SYSTEM SERVICES INC		01/04/2017	ITG INC, NEW YORK	259.000	13,465		0	L
892356-10-6	TRACTOR SUPPLY CO		01/04/2017	ITG INC, NEW YORK	256.000	19,712		0	L
896818-10-1	TRIUMPH GROUP INC		03/07/2017	ITG INC, NEW YORK	3,980.000	105,720		0	L
896945-20-1	TRIPADVISOR INC		01/04/2017	ITG INC, NEW YORK	385.000	18,734		0	L
897851-10-1	TRUEBLUE INC		01/04/2017	INSTINET CORP, NEW Y	3,448.000	87,164		0	L
90130A-20-0	TWENTY-FIRST CENTURY FOX INC		01/04/2017	ITG INC, NEW YORK	921.000	25,981		0	L
90333L-20-1	US CONCRETE INC		01/04/2017	INSTINET CORP, NEW Y	369.000	24,155		0	L
909907-10-7	UNITED BANKSHARES INC/WV		01/04/2017	INSTINET CORP, NEW Y	1,170.000	54,432		0	L
910340-10-8	UNITED FIRE GROUP INC		01/04/2017	INSTINET CORP, NEW Y	895.000	44,435		0	L
912909-10-8	UNITED STATES STEEL CORP COM NEW		03/08/2017	INVESTMENT TECHNOLOG	4,302.000	156,635		0	L
913017-10-9	UNITED TECHNOLOGIES CORP COM		01/04/2017	ITG INC, NEW YORK	297.000	32,896		0	L
91324P-10-2	UNITED HEALTH GROUP INC COM		03/27/2017	NON-BROKER TRADE	168.220	27,587		0	L
913543-10-4	UNIVERSAL FOREST PRODUCTS INC		01/04/2017	INSTINET CORP, NEW Y	926.000	96,259		0	L
918204-10-8	VF CORP		01/04/2017	ITG INC, NEW YORK	1,249.000	66,884		0	L
91913Y-10-0	VALERO ENERGY CORP		01/04/2017	ITG INC, NEW YORK	137.000	9,260		0	L
92214X-10-6	VAREX IMAGING CORP		01/30/2017	NON-BROKER TRADE	226.400	3,978		0	L
92230Y-10-4	VASCO DATA SECURITY INTERNATIONAL INC		01/04/2017	INSTINET CORP, NEW Y	567.000	8,302		0	L
923454-10-2	VERITIV CORP		01/04/2017	INSTINET CORP, NEW Y	155.000	8,511		0	L
92553P-20-1	VIACOM INC		01/04/2017	ITG INC, NEW YORK	342.000	12,623		0	L
92827P-10-2	VIRTUSA CORP		01/04/2017	INSTINET CORP, NEW Y	2,237.000	57,728		0	L
928280-10-9	VIRTUS INVESTMENT PARTNERS INC		01/04/2017	INSTINET CORP, NEW Y	214.000	26,613		0	L
928377-10-0	VISTA OUTDOOR INC		03/31/2017	VARIOUS	2,438.000	50,201		0	L
929089-10-0	VOYA FINANCIAL INC		03/09/2017	INVESTMENT TECHNOLOG	5,685.000	236,860		0	L
929236-10-7	WD-40 CO		01/04/2017	INSTINET CORP, NEW Y	425.000	50,705		0	L
92923C-60-7	WCI COMMUNITIES INC		01/04/2017	INSTINET CORP, NEW Y	1,098.000	25,729		0	L
929566-10-7	WABASH NATIONAL CORP		01/04/2017	INSTINET CORP, NEW Y	2,261.000	36,705		0	L
931142-10-3	WAL-MART STORES INC		01/04/2017	ITG INC, NEW YORK	738.000	51,166		0	L
931427-10-8	WALGREENS BOOTS ALLIANCE INC		01/04/2017	ITG INC, NEW YORK	3,070.000	255,731		0	L
949746-10-1	WELLS FARGO & CO		01/04/2017	ITG INC, NEW YORK	2,061.000	115,622		0	L
958102-10-5	WESTERN DIGITAL CORP DEL COM		01/04/2017	ITG INC, NEW YORK	395.000	27,883		0	L
962166-10-4	WEYERHAEUSER CO		01/04/2017	ITG INC, NEW YORK	2,203.000	67,346		0	L
966837-10-6	WHOLE FOODS MARKET INC		01/04/2017	ITG INC, NEW YORK	1,182.000	36,630		0	L
97717P-10-4	WISDOMTREE INVESTMENTS INC		03/31/2017	CITIGROUP GBL MKTS/S	3,241.000	29,571		0	L
983108-10-8	WYNDHAM WORLDWIDE CORP COM		01/04/2017	ITG INC, NEW YORK	227.000	17,395		0	L
983772-10-4	XO GROUP INC		01/04/2017	INSTINET CORP, NEW Y	384.000	7,655		0	L
984332-10-6	YAHOO! INC		01/04/2017	ITG INC, NEW YORK	825.000	33,099		0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
G7665A-10-1	ROWAN COS PLC		02/08/2017	CLSA AMERICA, NEW YO	14,306.000	248,335		0	L
29250N-10-5	ENBRIDGE INC	A	02/27/2017	NON-BROKER TRADE	3,233.420	53,297		0	L
88157K-10-1	TESCO CORP	A	03/10/2017	MERRILL LYNCH PIERCE	315.000	2,491		0	L
G0177J-10-8	ALLERGAN PLC	D	01/04/2017	ITG INC, NEW YORK	1,077.000	232,697		0	L
G27823-10-6	DELPHI AUTOMOTIVE PL	D	03/09/2017	VARIOUS	3,534.000	260,087		0	L
G4918T-10-8	INVESCO LTD SHS	C	01/04/2017	ITG INC, NEW YORK	795.000	25,194		0	L
G51502-10-5	JOHNSON CTLS INTL PL	D	01/04/2017	ITG INC, NEW YORK	1,295.000	55,012		0	L
G5753U-11-2	MAIDEN HOLDINGS LTD	C	01/04/2017	INSTINET CORP, NEW Y	2,816.000	50,317		0	L
G5960L-10-3	MEDTRONIC PLC	D	01/04/2017	ITG INC, NEW YORK	2,429.000	173,552		0	L
G65431-10-1	NOBLE CORP PLC	C	01/11/2017	NORTH SOUTH CAPITAL	31,841.000	235,209		0	L
G7S00T-10-4	PENTAIR PLC	D	01/04/2017	ITG INC, NEW YORK	600.000	34,890		0	L
G81276-10-0	SIGNET JEWELERS LTD	C	01/04/2017	ITG INC, NEW YORK	458.000	43,950		0	L
G87110-10-5	TECHNIPFMC PLC	C	03/07/2017	VARIOUS	4,245.000	144,927		0	L
G96629-10-3	WILLS TOWERS WATSON	D	01/04/2017	ITG INC, NEW YORK	315.000	39,356		0	L
G97822-10-3	PERRIGO CO PLC	D	01/04/2017	ITG INC, NEW YORK	609.000	53,044		0	L
G98294-10-4	XL GROUP LTD	D	01/04/2017	ITG INC, NEW YORK	1,319.000	49,977		0	L
H1467J-10-4	CHUBB LTD	C	01/04/2017	ITG INC, NEW YORK	314.000	41,266		0	L
H8817H-10-0	TRANSOCEAN LTD	C	01/11/2017	VARIOUS	16,011.000	247,693		0	L
N53745-10-0	LYONDELLBASELL INDUSTRIES NV	C	01/04/2017	ITG INC, NEW YORK	1,095.000	97,028		0	L
N59465-10-9	MYLAN NV	C	01/04/2017	ITG INC, NEW YORK	1,835.000	72,794		0	L
N6748L-10-2	ORTHOFIX INTERNATIONAL NV	C	03/31/2017	CITIGROUP GBL MKTS/S	830.000	31,930		0	L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	01/04/2017	ITG INC, NEW YORK	196.000	16,580		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						27,589,840	XXX	0	XXX
686054-10-2	LIFEMAP ASSURANCE COMPANY	C	03/27/2017	NON BROKER TRADE	0.000	550,000			
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						550,000	XXX	0	XXX
72701U-40-1	PLAN INVESTMENT FUND ULTRASHORT DURATION BOND FUND		03/31/2017	NON-BROKER TRADE	567.125	5,609		0	L
921909-77-6	VANGUARD TOTAL INTERNATIONAL STOCK INDEX		03/23/2017	NON-BROKER TRADE	1,404.810	149,205		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						154,814	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						28,294,654	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						28,294,654	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						28,294,654	XXX	0	XXX
9999999 - Totals						123,764,371	XXX	242,868	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 Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36179N-2J-6	GNMA POOL MA1677		03/01/2017	PAYDOWN		77,293	77,293	80,325	79,402	0	(2,109)	0	(2,109)	0	77,293	0	0	0	405	02/01/2044	1
36207V-V9-4	GNMA POOL 443540		03/01/2017	PAYDOWN		25	25	25	25	0	0	0	0	0	25	0	0	0	0	01/01/2028	1
36209N-SB-9	GNMA POOL 476714		03/01/2017	PAYDOWN		261	261	264	261	0	(1)	0	(1)	0	261	0	0	0	3	11/01/2028	1
36209M-6M-9	GNMA POOL 484276		03/01/2017	PAYDOWN		17	17	18	17	0	0	0	0	0	17	0	0	0	0	09/01/2028	1
3620A7-ZL-2	GNMA POOL 721747		03/01/2017	PAYDOWN		24,859	24,859	26,504	25,593	0	(734)	0	(734)	0	24,859	0	0	0	154	08/01/2040	1
36213D-CX-4	GNMA POOL 550986		03/01/2017	PAYDOWN		208	208	216	209	0	(1)	0	(1)	0	208	0	0	0	2	10/01/2031	1
36225A-3W-8	GNMA POOL 780813		03/01/2017	PAYDOWN		99	99	103	100	0	0	0	0	0	99	0	0	0	1	06/01/2028	1
36225B-K5-6	GNMA POOL 781216		03/01/2017	PAYDOWN		1,626	1,626	1,698	1,637	0	(11)	0	(11)	0	1,626	0	0	0	16	12/01/2030	1
36241K-J6-6	GNMA POOL 782085		03/01/2017	PAYDOWN		438	438	454	441	0	(3)	0	(3)	0	438	0	0	0	5	11/01/2033	1
36241K-J7-4	GNMA POOL 782086		03/01/2017	PAYDOWN		240	240	250	242	0	(2)	0	(2)	0	240	0	0	0	3	11/01/2031	1
36241K-JL-3	GNMA POOL 782067		03/01/2017	PAYDOWN		2,240	2,240	2,335	2,256	0	(16)	0	(16)	0	2,240	0	0	0	26	11/01/2032	1
36241K-JS-8	GNMA POOL 782073		03/01/2017	PAYDOWN		174	174	181	175	0	(1)	0	(1)	0	174	0	0	0	2	03/01/2032	1
36291U-SM-8	GNMA POOL 638724		03/01/2017	PAYDOWN		3,653	3,653	3,892	3,727	0	(74)	0	(74)	0	3,653	0	0	0	34	01/01/2037	1
38374L-5X-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2017	PAYDOWN		2,345	2,345	2,495	2,374	0	(30)	0	(30)	0	2,345	0	0	0	31	09/01/2035	1
38374L-5Y-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2017	PAYDOWN		417	417	452	426	0	(9)	0	(9)	0	417	0	0	0	5	09/01/2035	1
38374L-5Z-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2017	PAYDOWN		205	205	214	206	0	(2)	0	(2)	0	205	0	0	0	2	09/01/2035	1
83162C-PH-0	UNITED STATES SMALL BUSINESS ADMINISTRAT		02/01/2017	PAYDOWN		2,204	2,204	2,204	2,204	0	0	0	0	0	2,204	0	0	0	51	02/01/2025	1
912828-U9-9	UNITED STATES TREASURY NOTE/BOND		02/02/2017	DEUTSCHE BK SECS INC		1,276,444	1,275,000	1,276,743	0	0	(37)	0	(37)	0	1,276,707	0	(262)	(262)	1,497	12/31/2018	1
912828-JL-9	UNITED STATES TREASURY INFLATION INDEXED		03/30/2017	JPMORGAN SECURITIES		4,101,079	4,095,320	3,933,492	3,997,302	(52,040)	2,343	0	(49,797)	0	3,947,505	0	153,574	153,574	10,821	07/15/2025	1
0599999. Subtotal - Bonds - U.S. Governments						5,493,827	5,486,624	5,331,860	4,116,597	(52,040)	(787)	0	(52,827)	0	5,340,516	0	153,312	153,312	13,058	XXX	XXX
68323A-BL-7	PROVINCE OF ONTARIO CANADA	A	01/10/2017	NBCN INC, TORONTO (N		3,980,920	4,000,000	3,863,800	3,932,107	0	797	0	797	0	3,932,905	0	48,015	48,015	19,433	09/27/2019	1FE
748148-RU-9	PROVINCE OF QUEBEC CANADA	A	01/10/2017	RBC CAPITAL MARKETS		3,153,570	3,000,000	3,179,130	3,105,570	0	(917)	0	(917)	0	3,104,653	0	48,917	48,917	47,833	07/29/2020	1FE
1099999. Subtotal - Bonds - All Other Governments						7,134,490	7,000,000	7,042,930	7,037,677	0	(120)	0	(120)	0	7,037,558	0	96,932	96,932	67,266	XXX	XXX
97705L-L8-8	STATE OF WISCONSIN		01/11/2017	JPMORGAN SECURITIES		347,776	325,000	348,085	347,416	0	(535)	0	(535)	0	346,881	0	895	895	3,431	11/01/2018	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						347,776	325,000	348,085	347,416	0	(535)	0	(535)	0	346,881	0	895	895	3,431	XXX	XXX
59182P-YY-1	METROPOLITAN COUNCIL		01/11/2017	JPMORGAN SECURITIES		599,906	580,000	600,613	599,461	0	(507)	0	(507)	0	598,954	0	952	952	8,442	03/01/2018	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						599,906	580,000	600,613	599,461	0	(507)	0	(507)	0	598,954	0	952	952	8,442	XXX	XXX
31283H-AW-5	FHLMC POOL G00921		03/01/2017	PAYDOWN		33	33	35	33	0	0	0	0	0	33	0	0	0	0	04/01/2028	1
31283K-2E-7	FHLMC POOL G11673		03/01/2017	PAYDOWN		2,476	2,477	2,576	2,477	0	(1)	0	(1)	0	2,476	0	0	0	23	01/01/2020	1
31283K-R6-7	FHLMC POOL G11409		03/01/2017	PAYDOWN		443	443	460	443	0	0	0	0	0	443	0	0	0	4	05/01/2017	1
31283K-TH-1	FHLMC POOL G11452		03/01/2017	PAYDOWN		415	415	437	415	0	0	0	0	0	415	0	0	0	4	04/01/2018	1
31283K-VA-3	FHLMC POOL G11509		03/01/2017	PAYDOWN		929	929	975	929	0	0	0	0	0	929	0	0	0	9	03/01/2018	1
31283K-XB-9	FHLMC POOL G11574		03/01/2017	PAYDOWN		2,569	2,569	2,659	2,570	0	(1)	0	(1)	0	2,569	0	0	0	25	02/01/2019	1
31283K-XJ-2	FHLMC POOL G11581		03/01/2017	PAYDOWN		155	155	165	155	0	0	0	0	0	155	0	0	0	2	02/01/2018	1
31286J-RK-4	FHLMC POOL C79490		03/01/2017	PAYDOWN		3,652	3,652	3,830	3,670	0	(18)	0	(18)	0	3,652	0	0	0	48	05/01/2033	1
3128F5-BZ-0	FHLMC POOL D65456		03/01/2017	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	11/01/2025	1
3128G3-2T-3	FHLMC POOL E89786		03/01/2017	PAYDOWN		757	757	765	757	0	0	0	0	0	757	0	0	0	8	05/01/2017	1
3128K1-MB-4	FHLMC POOL A41254		03/01/2017	PAYDOWN		150	150	145	150	0	0	0	0	0	150	0	0	0	1	01/01/2036	1
3128K2-B9-9	FHLMC POOL A41864		03/01/2017	PAYDOWN		2,608	2,608	2,523	2,605	0	3	0	3	0	2,608	0	0	0	20	01/01/2036	1
3128KR-2D-5	FHLMC POOL A61672		03/01/2017	PAYDOWN		10,580	10,580	10,672	10,585	0	(5)	0	(5)	0	10,580	0	0	0	130	05/01/2037	1
3128M1-CN-7	FHLMC POOL G11977		03/01/2017	PAYDOWN		3,267	3,267	3,302	3,268	0	(1)	0	(1)	0	3,267	0	0	0	37	05/01/2021	1
3128M1-JJ-9	FHLMC POOL G12165		03/01/2017	PAYDOWN		261	261	265	261	0	0	0	0	0	261	0	0	0	3	01/01/2019	1
3128M6-T7-3	FHLMC POOL G04774		03/01/2017	PAYDOWN		52,388	52,388	53,055	52,439	0	(51)	0	(51)	0	52,388	0	0	0	353	01/01/2038	1
3128M7-CQ-7	FGLMC POOL G05179		03/01/2017	PAYDOWN		35,955	35,955	38,332	36,163	0	(208)	0	(208)	0	35,955	0	0	0	335	01/01/2039	1
3128M9-C6-7	FHLMC POOL G06993		03/01/2017	PAYDOWN		78,722	78,722	82,142	80,438	0	(1,716)	0	(1,716)	0	78,722	0	0	0	434	04/01/2042	1
3128M9-R9-5	FGLMC POOL G07412		03/01/2017	PAYDOWN		22,283	22,283	23,773	23,634	0	(1,352)	0	(1,352)	0	22,283	0	0	0	103	06/01/2043	1
3128MJ-Y5-6	FGLMC POOL G08635		03/01/2017	PAYDOWN		10,534	10,534	10,662	10,630	0	(96)	0	(96)	0	10,534	0	0	0	48	04/01/2045	1
3128MJ-WA-4	FGLMC POOL G08640		03/01/2017	PAYDOWN		238,650	238,650	237,708	237,971	0	679	0	679	0	238,650	0	0	0	1,106	05/01/2045	1
3128MJ-WJ-5	FGLMC POOL G08648		03/01/2017	PAYDOWN		14,745	14,745	14,970	14,915	0	(170)	0	(170)	0	14,745	0	0	0	68	06/01/2045	1
3128MJ-X4-7	FGLMC POOL G08698		03/01/2017	PAYDOWN		46,544	46,544	48,713	47,974	0	(1,430)	0	(1,430)	0	46,544	0	0	0	245	03/01/2046	1
3128MJ-XD-7	FGLMC POOL G08675		03/01/2017	PAYDOWN		106,627	106,627	106,773	106,721	0	(93)	0	(93)	0	106,627	0	0	0	450	11/01/2045	1
3128MJ-Y6-1	FGLMC POOL G08732		03/01/2017	PAYDOWN		27,110	27,110	27,597	27,589	0	(479)	0	(479)	0	27,110	0	0	0	135	11/01/2046	1
3128MJ-YC-8	FGLMC POOL G08706		03/01/2017	PAYDOWN		198,992	198,992	208,942	206,543	0	(7,551)	0	(7,551)	0	198,992	0	0	0	1,003	05/01/2046	1
3128MJ-YG-9	FGLMC POOL G08710		03/01/2017	PAYDOWN		76,416	76,416	79,149	78,649	0	(2,233)	0	(2,233)	0	76,416	0	0	0	356	06/01/2046	1
3128MJ-YN-4	FGLMC POOL G08716		03/01/2017	PAYDOWN		48,637	48,637	51,335	50,874	0	(2,237)	0	(2,237)	0	48,637	0	0	0	251	08/01/2046	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MJ-YY-0	FREDDIE MAC GOLD POOL G08726		03/01/2017	PAYDOWN		53,822	53,822	55,938	55,810	0	(1,988)	0	(1,988)	0	53,822	0	0	0	265	10/01/2046	1
3128MJ-ZG-8	FGLMC POOL G08742		03/01/2017	PAYDOWN		3,528	3,528	3,605	0	0	(77)	0	(77)	0	3,528	0	0	0	10	01/01/2047	1
3128MJ-ZP-8	FGLMC POOL G08749		03/01/2017	PAYDOWN		45,486	45,486	47,881	0	0	(2,395)	0	(2,395)	0	45,486	0	0	0	152	02/01/2047	1
3128MM-CQ-4	FHLMC POOL G18078		03/01/2017	PAYDOWN		3,159	3,159	3,057	3,157	0	2	0	2	0	3,159	0	0	0	26	10/01/2020	1
3128MM-JD-6	FHLMC POOL G18259		03/01/2017	PAYDOWN		3,498	3,498	3,504	3,499	0	0	0	0	0	3,498	0	0	0	33	06/01/2023	1
3128PL-E9-9	FHLMC POOL J08260		03/01/2017	PAYDOWN		11,249	11,249	11,505	11,263	0	(15)	0	(15)	0	11,249	0	0	0	112	07/01/2023	1
312906-R9-3	FREDDIE MAC REMICS		03/01/2017	PAYDOWN		84	84	84	84	0	0	0	0	0	84	0	0	0	1	09/01/2021	1
31292G-2S-4	FHLMC POOL C00785		03/01/2017	PAYDOWN		183	183	189	184	0	(1)	0	(1)	0	183	0	0	0	2	06/01/2029	1
31292G-FV-3	FHLMC POOL C00180		03/01/2017	PAYDOWN		31	31	32	31	0	0	0	0	0	31	0	0	0	0	11/01/2022	1
31292G-R0-1	FHLMC POOL C00495		03/01/2017	PAYDOWN		37	37	37	37	0	0	0	0	0	37	0	0	0	1	01/01/2027	1
31292V-D3-4	FHLMC POOL C11022		03/01/2017	PAYDOWN		36	36	37	37	0	0	0	0	0	36	0	0	0	0	08/01/2025	1
31292V-G4-9	FHLMC POOL C11119		03/01/2017	PAYDOWN		60	60	63	60	0	0	0	0	0	60	0	0	0	1	05/01/2028	1
31293D-XX-3	FGLMC POOL A84294		03/01/2017	PAYDOWN		17,240	17,240	18,105	17,336	0	(95)	0	(95)	0	17,240	0	0	0	163	02/01/2039	1
31293T-CQ-6	FGLMC POOL A89979		03/01/2017	PAYDOWN		38,518	38,518	40,233	38,912	0	(395)	0	(395)	0	38,518	0	0	0	189	11/01/2039	1
312942-DE-2	FGLMC POOL A93701		03/01/2017	PAYDOWN		84,721	84,721	90,545	86,455	0	(1,735)	0	(1,735)	0	84,721	0	0	0	370	09/01/2040	1
312942-EL-5	FGLMC POOL A93739		03/01/2017	PAYDOWN		54,924	54,924	54,597	54,748	0	176	0	176	0	54,924	0	0	0	196	12/01/2040	1
312944-EB-3	FGLMC POOL A95530		03/01/2017	PAYDOWN		16,350	16,350	16,252	16,313	0	37	0	37	0	16,350	0	0	0	65	12/01/2040	1
312944-J2-8	FGLMC POOL A95681		03/01/2017	PAYDOWN		2,538	2,538	2,523	2,535	0	3	0	3	0	2,538	0	0	0	17	12/01/2040	1
312944-W2-3	FGLMC POOL A96065		03/01/2017	PAYDOWN		32,872	32,872	32,677	32,812	0	60	0	60	0	32,872	0	0	0	219	01/01/2041	1
312945-PR-3	FGLMC POOL A96732		03/01/2017	PAYDOWN		3,017	3,017	3,166	3,059	0	(42)	0	(42)	0	3,017	0	0	0	25	02/01/2041	1
312946-KG-0	FGLMC POOL A97495		03/01/2017	PAYDOWN		70,966	70,966	74,525	71,397	0	(432)	0	(432)	0	70,966	0	0	0	412	03/01/2041	1
31294K-HR-9	FHLMC POOL E01140		03/01/2017	PAYDOWN		2,019	2,019	2,086	2,019	0	0	0	0	0	2,019	0	0	0	19	05/01/2017	1
312962-XH-1	FHLMC POOL B10680		03/01/2017	PAYDOWN		2,248	2,248	2,271	2,248	0	0	0	0	0	2,248	0	0	0	21	11/01/2018	1
31296L-VE-8	FHLMC POOL A12413		03/01/2017	PAYDOWN		2,416	2,416	2,328	2,409	0	6	0	6	0	2,416	0	0	0	19	08/01/2033	1
31296N-ZY-6	FHLMC POOL A14359		03/01/2017	PAYDOWN		4,545	4,545	4,583	4,549	0	(5)	0	(5)	0	4,545	0	0	0	61	10/01/2033	1
31296P-VD-1	FHLMC POOL A15112		03/01/2017	PAYDOWN		1,210	1,210	1,243	1,214	0	(5)	0	(5)	0	1,210	0	0	0	14	10/01/2033	1
312970-BJ-4	FHLMC POOL B17241		03/01/2017	PAYDOWN		2,648	2,648	2,702	2,649	0	(1)	0	(1)	0	2,648	0	0	0	22	11/01/2019	1
312970-20-1	FHLMC POOL A35283		03/01/2017	PAYDOWN		5,846	5,846	5,802	5,844	0	2	0	2	0	5,846	0	0	0	35	06/01/2035	1
31326L-G7-4	FREDDIE MAC NON GOLD POOL 2B5522		03/01/2017	PAYDOWN		84,512	84,512	87,259	86,260	0	(1,747)	0	(1,747)	0	84,512	0	0	0	567	09/01/2046	1
3132L1-5A-7	FHLMC POOL Q10841		03/01/2017	PAYDOWN		2,997	2,997	3,205	3,097	0	(100)	0	(100)	0	2,997	0	0	0	18	09/01/2042	1
3132NH-KM-2	FHLMC POOL Q11200		03/01/2017	PAYDOWN		21,022	21,022	22,505	21,811	0	(789)	0	(789)	0	21,022	0	0	0	123	09/01/2042	1
3132NH-EB-1	FGLMC POOL Q11930		03/01/2017	PAYDOWN		584	584	613	597	0	(13)	0	(13)	0	584	0	0	0	3	10/01/2042	1
3132J7-W9-9	FHLMC POOL Q16571		03/01/2017	PAYDOWN		2,805	2,805	2,886	2,866	0	(61)	0	(61)	0	2,805	0	0	0	14	03/01/2043	1
3132L5-A2-9	FHLMC POOL V80025		03/01/2017	PAYDOWN		43,253	43,253	44,381	43,967	0	(714)	0	(714)	0	43,253	0	0	0	211	04/01/2043	1
3132L5-AZ-6	FGLMC POOL V80024		03/01/2017	PAYDOWN		26,143	26,143	27,275	26,821	0	(678)	0	(678)	0	26,143	0	0	0	122	04/01/2043	1
3132MA-VC-2	FGLMC POOL Q29911		03/01/2017	PAYDOWN		30,267	30,267	31,847	31,318	0	(1,051)	0	(1,051)	0	30,267	0	0	0	155	11/01/2044	1
3132Q1-QS-6	FGLMC POOL Q30208		03/01/2017	PAYDOWN		25,099	25,099	26,401	25,959	0	(859)	0	(859)	0	25,099	0	0	0	147	12/01/2044	1
3132QM-L9-0	FHLMC POOL Q31251		03/01/2017	PAYDOWN		7,270	7,270	7,668	7,489	0	(219)	0	(219)	0	7,270	0	0	0	42	02/01/2045	1
3132QN-5H-8	FGLMC POOL Q32647		03/01/2017	PAYDOWN		2,326	2,326	2,417	2,392	0	(66)	0	(66)	0	2,326	0	0	0	14	04/01/2045	1
3132QR-QJ-2	FGLMC POOL Q34956		03/01/2017	PAYDOWN		49,245	49,245	49,115	49,141	0	105	0	105	0	49,245	0	0	0	251	07/01/2045	1
3132WF-5V-7	FGLMC POLL 042659		03/01/2017	PAYDOWN		20,902	20,902	21,738	21,721	0	(819)	0	(819)	0	20,902	0	0	0	130	08/01/2046	1
3132WG-Q3-4	FGLMC POOL Q43173		03/01/2017	PAYDOWN		17,166	17,166	17,118	17,118	0	48	0	48	0	17,166	0	0	0	100	09/01/2046	1
31335G-LZ-6	FHLMC POOL C80344		03/01/2017	PAYDOWN		10	10	10	10	0	0	0	0	0	10	0	0	0	0	09/01/2025	1
31335G-N2-7	FHLMC POOL C80409		03/01/2017	PAYDOWN		10	10	10	10	0	0	0	0	0	10	0	0	0	0	06/01/2026	1
31336W-AD-1	FHLMC POOL G11805		03/01/2017	PAYDOWN		9,766	9,766	9,877	9,768	0	(2)	0	(2)	0	9,766	0	0	0	91	12/01/2019	1
31336W-B9-9	FHLMC POOL G11865		03/01/2017	PAYDOWN		2,340	2,340	2,275	2,338	0	2	0	2	0	2,340	0	0	0	19	05/01/2020	1
31368H-A8-6	FNMA POOL 190031		03/01/2017	PAYDOWN		58	58	61	58	0	0	0	0	0	58	0	0	0	1	12/01/2019	1
3136A1-QL-2	FANNIE MAE REMICS		03/01/2017	PAYDOWN		21,119	21,119	21,911	21,418	0	(299)	0	(299)	0	21,119	0	0	0	120	05/01/2041	1
3136AM-KP-3	FANNIE MAE REMICS		03/01/2017	PAYDOWN		43,104	43,104	44,882	44,356	0	(1,252)	0	(1,252)	0	43,104	0	0	0	210	01/01/2045	1
31371K-7F-2	FNMA POOL 254794		03/01/2017	PAYDOWN		2,356	2,356	2,382	2,358	0	(2)	0	(2)	0	2,356	0	0	0	22	07/01/2033	1
31371K-NY-3	FNMA POOL 254307		03/01/2017	PAYDOWN		1,382	1,382	1,444	1,382	0	0	0	0	0	1,382	0	0	0	13	05/01/2017	1
31371L-2G-3	FNMA POOL 255575		03/01/2017	PAYDOWN		4,154	4,154	4,262	4,161	0	(7)	0	(7)	0	4,154	0	0	0	40	01/01/2025	1
31371L-4L-0	FNMA POOL 255627		03/01/2017	PAYDOWN		945	945	953	946	0	0	0	0	0	945	0	0	0	7	02/01/2025	1
31371L-4M-8	FNMA POOL 255628		03/01/2017	PAYDOWN		651	651	668	652	0	(1)	0	(1)	0	651	0	0	0	6	02/01/2025	1
31371L-6B-0	FNMA POOL 255666		03/01/2017	PAYDOWN		4,873	4,873	4,736	4,870	0	3	0	3	0	4,873	0	0	0	39	04/01/2020	1
31371L-DL-0	FNMA POOL 254907		03/01/2017	PAYDOWN		1,378	1,378	1,377	1,378	0	0	0	0	0	1,378	0	0	0	11	10/01/2018	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31376K-B3-9	FNMA POOL 357458		03/01/2017	PAYDOWN		1,924	1,925	1,888	1,924	0	0	0	0	0	1,924	0	0	0	14	11/01/2018	1
31376K-H0-2	FNMA POOL 357639		03/01/2017	PAYDOWN		1,117	1,117	1,110	1,116	0	1	0	1	0	1,117	0	0	0	10	11/01/2034	1
31376K-0W-9	FNMA POOL 357869		03/01/2017	PAYDOWN		6,215	6,215	5,937	6,208	0	7	0	7	0	6,215	0	0	0	46	07/01/2020	1
31379K-XZ-1	FNMA POOL 421996		03/01/2017	PAYDOWN		29	29	29	29	0	0	0	0	0	29	0	0	0	0	04/01/2028	1
31379W-3G-2	FNMA POOL 431099		03/01/2017	PAYDOWN		21	21	22	21	0	0	0	0	0	21	0	0	0	0	06/01/2028	1
3137BH-A8-0	FREDDIE MAC REMICS		03/01/2017	PAYDOWN		46,947	46,947	48,135	47,719	0	(772)	0	(772)	0	46,947	0	0	0	192	04/01/2039	1
31381S-MT-6	FNMA POOL 469370		03/01/2017	PAYDOWN		1,462	1,462	1,482	1,462	0	0	0	0	0	1,462	0	0	0	8	12/01/2021	1
31381S-NA-6	FNMA POOL 469385		03/01/2017	PAYDOWN		6,238	6,238	6,273	6,238	0	0	0	0	0	6,238	0	0	0	34	11/01/2021	1
31381S-N0-6	FNMA POOL 469406		03/01/2017	PAYDOWN		3,806	3,806	3,884	3,806	0	0	0	0	0	3,806	0	0	0	23	10/01/2021	1
3138SJ-D2-1	FNMA POOL 545621		03/01/2017	PAYDOWN		1,778	1,778	1,872	1,778	0	0	0	0	0	1,778	0	0	0	16	05/01/2017	1
3138SJ-QU-5	FNMA POOL 545967		03/01/2017	PAYDOWN		6,499	6,499	6,637	6,500	0	0	0	0	0	6,499	0	0	0	58	10/01/2017	1
3138SW-3G-2	FNMA POOL 555299		03/01/2017	PAYDOWN		121	121	128	121	0	0	0	0	0	121	0	0	0	1	11/01/2017	1
3138SX-QB-7	FNMA POOL 555594		03/01/2017	PAYDOWN		68	68	67	68	0	0	0	0	0	68	0	0	0	1	07/01/2018	1
3138A2-WW-5	FNMA POOL AH1560		03/01/2017	PAYDOWN		2,545	2,545	2,557	2,548	0	(3)	0	(3)	0	2,545	0	0	0	14	01/01/2041	1
3138A6-LJ-7	FNMA POOL AH4828		03/01/2017	PAYDOWN		23,757	23,757	25,428	24,456	0	(699)	0	(699)	0	23,757	0	0	0	159	02/01/2026	1
3138A8-JH-9	FNMA POOL AH6582		03/01/2017	PAYDOWN		14,102	14,102	14,169	14,118	0	(16)	0	(16)	0	14,102	0	0	0	96	03/01/2041	1
3138A8-RD-0	FNMA POOL AH6783		03/01/2017	PAYDOWN		27,549	27,549	29,611	28,500	0	(951)	0	(951)	0	27,549	0	0	0	153	03/01/2041	1
3138AB-DE-6	FNMA POOL AH9100		03/01/2017	PAYDOWN		157	157	172	168	0	(11)	0	(11)	0	157	0	0	0	1	03/01/2041	1
3138AC-AP-2	FNMA POOL AH9913		03/01/2017	PAYDOWN		2,064	2,064	2,220	2,080	0	(16)	0	(16)	0	2,064	0	0	0	18	04/01/2041	1
3138AD-U4-5	FNMA POOL AI0602		03/01/2017	PAYDOWN		187,211	187,211	200,359	188,833	0	(1,623)	0	(1,623)	0	187,211	0	0	0	950	05/01/2041	1
3138AE-H7-1	FNMA POOL AI1153		03/01/2017	PAYDOWN		8,335	8,335	8,467	8,393	0	(58)	0	(58)	0	8,335	0	0	0	49	04/01/2041	1
3138AJ-SN-3	FNMA POOL AI5024		03/01/2017	PAYDOWN		11,655	11,655	12,402	11,834	0	(179)	0	(179)	0	11,655	0	0	0	87	06/01/2041	1
3138AL-QJ-5	FNMA POOL AI6510		03/01/2017	PAYDOWN		3,583	3,583	3,600	3,586	0	(4)	0	(4)	0	3,583	0	0	0	17	07/01/2041	1
3138AL-KA-4	FNMA POOL AI6588		03/01/2017	PAYDOWN		22,855	22,855	24,487	23,607	0	(752)	0	(752)	0	22,855	0	0	0	163	07/01/2026	1
3138AP-DN-5	FNMA POOL AI9108		03/01/2017	PAYDOWN		6,247	6,247	6,633	6,527	0	(280)	0	(280)	0	6,247	0	0	0	37	05/01/2042	1
3138E7-JB-1	FNMA POOL AK2957		03/01/2017	PAYDOWN		170,601	170,601	175,079	172,312	0	(1,710)	0	(1,710)	0	170,601	0	0	0	895	04/01/2027	1
3138EH-3F-7	FNMA POOL AL1697		03/01/2017	PAYDOWN		59,394	59,394	63,403	61,216	0	(1,822)	0	(1,822)	0	59,394	0	0	0	340	10/01/2041	1
3138EJ-RY-6	FNMA POOL AL2302		03/01/2017	PAYDOWN		29,400	29,400	31,566	30,526	0	(1,125)	0	(1,125)	0	29,400	0	0	0	195	08/01/2041	1
3138EM-NR-8	FNMA POOL AL4899		03/01/2017	PAYDOWN		14,156	14,156	15,167	14,638	0	(482)	0	(482)	0	14,156	0	0	0	92	01/01/2028	1
3138EM-UW-9	FNMA POOL AL5096		03/01/2017	PAYDOWN		39,725	39,725	43,512	43,215	0	(3,489)	0	(3,489)	0	39,725	0	0	0	247	11/01/2043	1
3138EN-LE-7	FNMA POOL AL5724		03/01/2017	PAYDOWN		29,348	29,348	31,935	31,385	0	(2,037)	0	(2,037)	0	29,348	0	0	0	171	10/01/2044	1
3138ER-XX-3	FNMA POOL AL9693		03/01/2017	PAYDOWN		3,458	3,458	3,572	0	0	(114)	0	(114)	0	3,458	0	0	0	10	12/01/2043	1
3138L3-H0-2	FNMA POOL AM2926		03/01/2017	PAYDOWN		4,126	4,126	4,167	4,155	0	(29)	0	(29)	0	4,126	0	0	0	19	04/01/2023	1
3138LC-B0-7	FNMA POOL AN0046		03/01/2017	PAYDOWN		1,800	1,800	1,817	1,814	0	(13)	0	(13)	0	1,800	0	0	0	9	10/01/2025	1
3138LR-YZ-9	FNMA POOL AO1627		03/01/2017	PAYDOWN		38,585	38,585	39,598	38,754	0	(170)	0	(170)	0	38,585	0	0	0	161	05/01/2027	1
3138LT-ML-8	FNMA POOL AO3350		03/01/2017	PAYDOWN		49,113	49,113	53,503	53,150	0	(4,037)	0	(4,037)	0	49,113	0	0	0	261	05/01/2042	1
3138M0-DJ-6	FNMA POOL AO8204		03/01/2017	PAYDOWN		13,680	13,680	14,591	14,249	0	(569)	0	(569)	0	13,680	0	0	0	111	06/01/2042	1
3138M1-3G-1	FNMA POOL AO9798		03/01/2017	PAYDOWN		29,982	29,982	31,556	30,553	0	(571)	0	(571)	0	29,982	0	0	0	136	08/01/2042	1
3138M7-CV-5	FNMA POOL AP3683		03/01/2017	PAYDOWN		2,453	2,453	2,629	2,581	0	(127)	0	(127)	0	2,453	0	0	0	16	10/01/2042	1
3138MB-HX-7	FNMA POOL AP7445		03/01/2017	PAYDOWN		55,383	55,383	60,524	59,888	0	(4,505)	0	(4,505)	0	55,383	0	0	0	204	10/01/2042	1
3138MC-RK-2	FNMA POOL AP8589		03/01/2017	PAYDOWN		1,883	1,883	1,977	1,948	0	(65)	0	(65)	0	1,883	0	0	0	10	11/01/2042	1
3138MD-MJ-7	FNMA POOL AP9648		03/01/2017	PAYDOWN		8,241	8,241	8,829	8,600	0	(359)	0	(359)	0	8,241	0	0	0	36	09/01/2042	1
3138MG-NW-1	FNMA POOL AQ1304		03/01/2017	PAYDOWN		1,615	1,615	1,689	1,654	0	(40)	0	(40)	0	1,615	0	0	0	8	10/01/2042	1
3138NX-L5-4	FNMA POOL AR1247		03/01/2017	PAYDOWN		11,169	11,169	11,724	11,473	0	(304)	0	(304)	0	11,169	0	0	0	80	01/01/2043	1
3138NK-NF-0	FNMA POOL AR1289		03/01/2017	PAYDOWN		17,798	17,798	18,713	18,408	0	(610)	0	(610)	0	17,798	0	0	0	79	12/01/2042	1
3138NY-WY-7	FNMA POOL AR2462		03/01/2017	PAYDOWN		18,455	18,455	18,242	18,305	0	150	0	150	0	18,455	0	0	0	92	01/01/2043	1
3138W0-G5-2	FNMA POOL AR2919		03/01/2017	PAYDOWN		87,982	87,982	85,394	86,299	0	1,683	0	1,683	0	87,982	0	0	0	378	02/01/2043	1
3138WA-E0-6	FNMA POOL AS1042		03/01/2017	PAYDOWN		29,089	29,089	30,389	29,781	0	(691)	0	(691)	0	29,089	0	0	0	150	11/01/2043	1
3138WD-6L-0	FNMA POOL AS4474		03/01/2017	PAYDOWN		15,266	15,266	15,532	15,431	0	(166)	0	(166)	0	15,266	0	0	0	65	02/01/2045	1
3138WE-3Y-3	FNMA POOL AS5314		03/01/2017	PAYDOWN		14,963	14,963	16,330	16,197	0	(1,235)	0	(1,235)	0	14,963	0	0	0	65	07/01/2045	1
3138WE-SE-0	FNMA POOL AS5016		03/01/2017	PAYDOWN		2,540	2,540	2,726	2,643	0	(103)	0	(103)	0	2,540	0	0	0	17	05/01/2045	1
3138WP-KW-3	FNMA POOL AT2108		03/01/2017	PAYDOWN		5,435	5,435	5,760	5,594	0	(159)	0	(159)	0	5,435	0	0	0	32	04/01/2043	1
3138WT-UT-1	FNMA POOL AT5993		03/01/2017	PAYDOWN		22,120	22,120	21,821	21,897	0	222	0	222	0	22,120	0	0	0	75	05/01/2043	1
3138WV-CN-9	FNMA POOL AT7276		03/01/2017	PAYDOWN		45,759	45,759	47,711	46,877	0	(1,118)	0	(1,118)	0	45,759	0	0	0	354	09/01/2043	1
3138WX-MJ-3	FNMA POOL AT9360		03/01/2017	PAYDOWN		63,617	63,617	64,064	63,884	0	(267)	0	(267)	0	63,617	0	0	0	543	06/01/2043	1
3138X0-Y9-5	FNMA POOL AU1634		03/01/2017	PAYDOWN		23,735	23,735	24,028	23,928	0	(192)	0	(192)	0	23,735	0	0	0	121	07/01/2043	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138X3-EH-1	FNMA POOL AU3735		03/01/2017	PAYDOWN		25,343	25,343	25,434	25,416	0	(73)	0	(73)	0	25,343	0	0	0	122	08/01/2043	1
3138X3-XH-0	FNMA POOL AU4279		03/01/2017	PAYDOWN		56,281	56,282	57,508	57,376	0	(1,095)	0	(1,095)	0	56,281	0	0	0	263	09/01/2043	1
3138X5-MT-1	FNMA POOL AU5769		03/01/2017	PAYDOWN		33,649	33,649	33,957	33,844	0	(195)	0	(195)	0	33,649	0	0	0	192	09/01/2043	1
3138XB-LH-5	FNMA POOL AV0327		03/01/2017	PAYDOWN		35,032	35,032	36,690	35,971	0	(940)	0	(940)	0	35,032	0	0	0	234	12/01/2043	1
3138XM-G8-7	FNMA POOL AV9222		03/01/2017	PAYDOWN		28,591	28,591	31,204	30,070	0	(1,479)	0	(1,479)	0	28,591	0	0	0	313	03/01/2044	1
3138XX-AT-3	FNMA POOL AW7217		03/01/2017	PAYDOWN		20,682	20,683	21,940	21,320	0	(637)	0	(637)	0	20,682	0	0	0	135	06/01/2044	1
3138Y4-FG-9	FNMA POOL AX2866		03/01/2017	PAYDOWN		4,694	4,694	5,006	4,870	0	(176)	0	(176)	0	4,694	0	0	0	23	11/01/2044	1
3138Y6-RM-8	FNMA POOL AX4991		03/01/2017	PAYDOWN		4,217	4,217	4,402	4,347	0	(131)	0	(131)	0	4,217	0	0	0	25	10/01/2044	1
3138YG-KZ-4	FNMA POOL AY3011		03/01/2017	PAYDOWN		6,491	6,491	6,777	6,614	0	(123)	0	(123)	0	6,491	0	0	0	32	01/01/2030	1
3138YH-ZZ-6	FNMA POOL AY4359		03/01/2017	PAYDOWN		2,456	2,456	2,629	2,561	0	(105)	0	(105)	0	2,456	0	0	0	16	01/01/2045	1
3138YJ-JN-7	FNMA POOL AY4768		03/01/2017	PAYDOWN		16,676	16,676	17,390	17,233	0	(557)	0	(557)	0	16,676	0	0	0	53	02/01/2030	1
3138YK-AJ-2	FNMA POOL 525709		03/01/2017	PAYDOWN		1,020	1,020	1,076	1,057	0	(37)	0	(37)	0	1,020	0	0	0	6	03/01/2045	1
3138YK-BG-7	FNMA POOL AY5438		03/01/2017	PAYDOWN		4,380	4,380	4,575	4,530	0	(150)	0	(150)	0	4,380	0	0	0	22	03/01/2030	1
3138YK-UP-6	FNMA POOL AY5989		03/01/2017	PAYDOWN		10,444	10,444	10,758	10,666	0	(222)	0	(222)	0	10,444	0	0	0	61	07/01/2045	1
3138YM-KN-8	FNMA POOL AY7500		03/01/2017	PAYDOWN		6,663	6,663	6,913	6,837	0	(174)	0	(174)	0	6,663	0	0	0	29	04/01/2045	1
3138YN-MP-5	FNMA POOL AY9467		03/01/2017	PAYDOWN		15,350	15,350	16,082	15,836	0	(485)	0	(485)	0	15,350	0	0	0	52	08/01/2045	1
3138YN-RB-5	FNMA POOL AY8581		02/27/2017	VARIOUS		452,448	439,090	457,786	455,353	0	(1,526)	0	(1,526)	0	453,827	0	(1,379)	(1,379)	3,628	08/01/2045	1
3138YP-LL-4	FNMA POOL AY9330		02/27/2017	VARIOUS		1,072,030	1,039,949	1,082,767	1,068,441	0	(381)	0	(381)	0	1,068,060	0	3,970	3,970	8,775	05/01/2045	1
3139QE-7A-4	FNMA POOL 644489		03/01/2017	PAYDOWN		2,766	2,766	2,862	2,783	0	(17)	0	(17)	0	2,766	0	0	0	30	06/01/2032	1
3139QG-Z4-2	FNMA POOL 646163		03/01/2017	PAYDOWN		195	195	207	195	0	0	0	0	0	195	0	0	0	2	07/01/2017	1
3139QJ-3N-2	FNMA POOL 647725		03/01/2017	PAYDOWN		985	985	1,009	985	0	0	0	0	0	985	0	0	0	10	05/01/2017	1
3139QL-V7-8	FNMA POOL 649638		03/01/2017	PAYDOWN		273	273	286	275	0	(2)	0	(2)	0	273	0	0	0	3	07/01/2032	1
3139QL-WX-0	FNMA POOL 649662		03/01/2017	PAYDOWN		154	154	161	154	0	0	0	0	0	154	0	0	0	2	07/01/2032	1
3139QP-DC-8	FNMA POOL 651799		03/01/2017	PAYDOWN		4,358	4,358	4,509	4,375	0	(17)	0	(17)	0	4,358	0	0	0	47	08/01/2032	1
3139QT-4B-2	FNMA POOL 656118		03/01/2017	PAYDOWN		885	885	916	891	0	(6)	0	(6)	0	885	0	0	0	10	09/01/2032	1
3139QT-LQ-0	FNMA POOL 655635		03/01/2017	PAYDOWN		8,868	8,868	9,180	8,904	0	(36)	0	(36)	0	8,868	0	0	0	56	08/01/2032	1
3139QT-LV-9	FNMA POOL 655640		03/01/2017	PAYDOWN		902	902	934	907	0	(5)	0	(5)	0	902	0	0	0	10	08/01/2032	1
3139QC-PU-3	FNMA POOL 662935		03/01/2017	PAYDOWN		38	38	38	38	0	0	0	0	0	38	0	0	0	0	01/01/2018	1
3139QD-YH-0	FNMA POOL 664112		03/01/2017	PAYDOWN		328	328	336	328	0	0	0	0	0	328	0	0	0	3	10/01/2017	1
3139QD-YW-7	FNMA POOL 664125		03/01/2017	PAYDOWN		622	622	642	622	0	0	0	0	0	622	0	0	0	7	11/01/2017	1
31393L-FM-0	FREDDIE MAC STRUCTURED PASS-THROUGH CERT		03/01/2017	PAYDOWN		1,674	1,674	1,802	1,724	0	(50)	0	(50)	0	1,674	0	0	0	23	02/01/2043	1
31394B-Z7-2	FANNIE MAE TRUST 2004-W15		03/01/2017	PAYDOWN		10,676	10,676	10,982	10,731	0	(55)	0	(55)	0	10,676	0	0	0	125	08/01/2044	1
31397N-D7-7	FANNIE MAE REMICS		03/01/2017	PAYDOWN		19,100	19,100	19,965	19,458	0	(358)	0	(358)	0	19,100	0	0	0	101	11/01/2038	1
31397U-PC-7	FANNIE MAE REMICS		03/01/2017	PAYDOWN		95,659	95,659	99,963	95,913	0	(254)	0	(254)	0	95,659	0	0	0	697	06/01/2041	1
313980-TE-7	FREDDIE MAC REMICS		03/01/2017	PAYDOWN		51,293	51,293	51,970	51,623	0	(330)	0	(330)	0	51,293	0	0	0	196	07/01/2037	1
31400A-RE-0	FNMA POOL 681885		03/01/2017	PAYDOWN		847	847	873	851	0	(3)	0	(3)	0	847	0	0	0	9	04/01/2033	1
31400B-S7-2	FNMA POOL 682842		03/01/2017	PAYDOWN		4,528	4,528	4,665	4,556	0	(28)	0	(28)	0	4,528	0	0	0	45	04/01/2033	1
31400S-KD-0	FNMA POOL 696092		03/01/2017	PAYDOWN		44	44	45	44	0	0	0	0	0	44	0	0	0	0	04/01/2033	1
31400T-7E-1	FNMA POOL 697593		03/01/2017	PAYDOWN		1,451	1,451	1,471	1,451	0	0	0	0	0	1,451	0	0	0	12	05/01/2018	1
31400T-GU-5	FNMA POOL 696911		03/01/2017	PAYDOWN		445	445	454	446	0	(1)	0	(1)	0	445	0	0	0	4	04/01/2033	1
31400Y-BN-5	FNMA POOL 701245		03/01/2017	PAYDOWN		64	64	63	64	0	0	0	0	0	64	0	0	0	1	05/01/2033	1
31401C-FB-4	FNMA POOL 704062		03/01/2017	PAYDOWN		168	168	172	169	0	(1)	0	(1)	0	168	0	0	0	2	05/01/2033	1
31401D-2L-4	FNMA POOL 705579		03/01/2017	PAYDOWN		3,330	3,330	3,403	3,345	0	(15)	0	(15)	0	3,330	0	0	0	34	05/01/2033	1
31401J-AC-2	FNMA POOL 709303		03/01/2017	PAYDOWN		260	260	257	260	0	0	0	0	0	260	0	0	0	2	07/01/2033	1
31402C-3X-8	FNMA POOL 725414		03/01/2017	PAYDOWN		3,450	3,450	3,380	3,449	0	1	0	1	0	3,450	0	0	0	25	05/01/2019	1
31402C-3Z-3	FNMA POOL 725416		03/01/2017	PAYDOWN		2,335	2,335	2,443	2,336	0	(1)	0	(1)	0	2,335	0	0	0	22	01/01/2019	1
31402C-MG-4	FNMA POOL 724959		03/01/2017	PAYDOWN		23,795	23,795	26,439	25,651	0	(1,856)	0	(1,856)	0	23,795	0	0	0	270	07/01/2033	1
31402C-SY-9	FNMA POOL 725135		03/01/2017	PAYDOWN		1,108	1,108	1,157	1,108	0	0	0	0	0	1,108	0	0	0	11	05/01/2018	1
31402C-UT-7	FNMA POOL 725194		03/01/2017	PAYDOWN		610	610	642	611	0	0	0	0	0	610	0	0	0	6	12/01/2018	1
31402C-V7-4	FNMA POOL 725238		03/01/2017	PAYDOWN		901	901	884	899	0	1	0	1	0	901	0	0	0	7	03/01/2034	1
31402D-FV-7	FNMA POOL 725680		03/01/2017	PAYDOWN		1,639	1,639	1,723	1,639	0	0	0	0	0	1,639	0	0	0	17	07/01/2017	1
31402D-L8-1	FNMA POOL 725851		03/01/2017	PAYDOWN		2,408	2,408	2,566	2,424	0	(16)	0	(16)	0	2,408	0	0	0	28	07/01/2034	1
31402H-4U-2	FNMA POOL 729935		03/01/2017	PAYDOWN		9,178	9,178	9,113	9,172	0	6	0	6	0	9,178	0	0	0	84	10/01/2033	1
31402Y-FM-1	FNMA POOL 741872		03/01/2017	PAYDOWN		656	656	645	655	0	1	0	1	0	656	0	0	0	5	09/01/2033	1
31402Y-NM-2	FNMA POOL 742096		03/01/2017	PAYDOWN		1,077	1,077	1,031	1,069	0	8	0	8	0	1,077	0	0	0	9	09/01/2033	1
31403C-4X-6	FNMA POOL 745238		03/01/2017	PAYDOWN		3,857	3,857	3,902	3,858	0	(1)	0	(1)	0	3,857	0	0	0	38	12/01/2020	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31403F-UM-4	FNMA POOL 747688		03/01/2017	PAYDOWN		2,350	2,350	2,361	2,351	0	(1)	0	(1)	0	2,350	0	0	0	16	11/01/2033	1
31403H-FR-6	FNMA POOL 749076		03/01/2017	PAYDOWN		1,553	1,553	1,589	1,561	0	(7)	0	(7)	0	1,553	0	0	0	16	12/01/2033	1
31403N-5G-8	FNMA POOL 754247		03/01/2017	PAYDOWN		14,958	14,958	15,424	15,027	0	(69)	0	(69)	0	14,958	0	0	0	149	12/01/2033	1
31403T-RV-8	FNMA POOL 757500		03/01/2017	PAYDOWN		339	339	342	339	0	0	0	0	0	339	0	0	0	3	02/01/2019	1
31403U-M6-5	FNMA POOL 758281		03/01/2017	PAYDOWN		924	924	949	927	0	(3)	0	(3)	0	924	0	0	0	9	12/01/2033	1
31403V-ZZ-1	FNMA POOL 759592		03/01/2017	PAYDOWN		3,681	3,681	3,711	3,684	0	(3)	0	(3)	0	3,681	0	0	0	34	02/01/2034	1
31403W-CA-3	FNMA POOL 759765		03/01/2017	PAYDOWN		530	530	531	530	0	0	0	0	0	530	0	0	0	4	02/01/2019	1
31404D-TF-5	FNMA POOL 765650		03/01/2017	PAYDOWN		3,011	3,011	2,956	3,010	0	0	0	0	0	3,011	0	0	0	22	02/01/2019	1
31404E-5X-0	FNMA POOL 766862		03/01/2017	PAYDOWN		165	165	166	165	0	0	0	0	0	165	0	0	0	1	04/01/2019	1
31404J-SC-0	FNMA POOL 770115		03/01/2017	PAYDOWN		1,506	1,506	1,463	1,501	0	5	0	5	0	1,506	0	0	0	18	03/01/2034	1
31404N-HD-1	FNMA POOL 773428		03/01/2017	PAYDOWN		235	235	224	234	0	1	0	1	0	235	0	0	0	2	06/01/2034	1
31404R-RY-5	FNMA POOL 776403		03/01/2017	PAYDOWN		165	165	166	165	0	0	0	0	0	165	0	0	0	1	04/01/2019	1
31404T-WK-5	FNMA POOL 778350		03/01/2017	PAYDOWN		25	26	25	25	0	0	0	0	0	25	0	0	0	0	06/01/2034	1
31404U-JX-9	FNMA POOL 778878		03/01/2017	PAYDOWN		4,716	4,716	4,855	4,718	0	(2)	0	(2)	0	4,715	0	0	0	38	06/01/2019	1
31404U-V2-3	FNMA POOL 779233		03/01/2017	PAYDOWN		2,630	2,630	2,683	2,631	0	(1)	0	(1)	0	2,630	0	0	0	24	06/01/2019	1
31404U-V3-1	FNMA POOL 779234		03/01/2017	PAYDOWN		2,945	2,945	2,936	2,944	0	0	0	0	0	2,945	0	0	0	23	06/01/2019	1
31404V-AK-4	FNMA POOL 779510		03/01/2017	PAYDOWN		3,130	3,130	3,120	3,130	0	0	0	0	0	3,130	0	0	0	23	06/01/2019	1
31404V-CS-5	FNMA POOL 779581		03/01/2017	PAYDOWN		1,853	1,853	1,886	1,854	0	0	0	0	0	1,853	0	0	0	16	06/01/2019	1
31404Y-S5-2	FNMA POOL 782740		03/01/2017	PAYDOWN		2,631	2,631	2,709	2,632	0	(1)	0	(1)	0	2,631	0	0	0	24	07/01/2019	1
31405E-CT-0	FNMA POOL 786782		03/01/2017	PAYDOWN		5,739	5,739	5,830	5,740	0	(2)	0	(2)	0	5,739	0	0	0	48	08/01/2019	1
31405E-G4-1	FNMA POOL 786919		03/01/2017	PAYDOWN		1,140	1,140	1,166	1,141	0	(1)	0	(1)	0	1,140	0	0	0	11	08/01/2019	1
31405S-KD-1	FNMA POOL 788792		03/01/2017	PAYDOWN		161	161	158	161	0	0	0	0	0	161	0	0	0	1	06/01/2034	1
31405U-QM-5	FNMA POOL 799504		03/01/2017	PAYDOWN		8,095	8,095	8,233	8,098	0	(3)	0	(3)	0	8,095	0	0	0	70	11/01/2019	1
31405U-SG-5	FNMA POOL 799819		03/01/2017	PAYDOWN		4,753	4,753	4,852	4,755	0	(2)	0	(2)	0	4,753	0	0	0	41	11/01/2019	1
31405W-2Y-0	FNMA POOL 801891		03/01/2017	PAYDOWN		6,941	6,941	6,701	6,935	0	5	0	5	0	6,941	0	0	0	55	10/01/2019	1
31405X-K2-8	FNMA POOL 802313		03/01/2017	PAYDOWN		10,874	10,874	11,073	10,892	0	(18)	0	(18)	0	10,874	0	0	0	84	11/01/2034	1
31406B-CY-4	FNMA POOL 804787		03/01/2017	PAYDOWN		373	373	381	374	0	(1)	0	(1)	0	373	0	0	0	3	01/01/2035	1
31406D-D9-4	FNMA POOL 806628		03/01/2017	PAYDOWN		75	75	76	75	0	0	0	0	0	75	0	0	0	1	12/01/2034	1
31406E-QM-3	FNMA POOL 807508		03/01/2017	PAYDOWN		3,842	3,842	3,929	3,853	0	(11)	0	(11)	0	3,842	0	0	0	35	01/01/2035	1
31406N-DR-2	FNMA POOL 814712		03/01/2017	PAYDOWN		4,733	4,733	4,760	4,738	0	(5)	0	(5)	0	4,733	0	0	0	43	04/01/2035	1
31406W-7B-4	FNMA POOL 822690		03/01/2017	PAYDOWN		5,467	5,467	5,221	5,463	0	4	0	4	0	5,467	0	0	0	30	04/01/2020	1
31406Y-T8-3	FNMA POOL 824175		03/01/2017	PAYDOWN		917	917	888	915	0	1	0	1	0	917	0	0	0	8	02/01/2035	1
31407F-VH-0	FNMA POOL 829616		03/01/2017	PAYDOWN		696	696	701	697	0	0	0	0	0	696	0	0	0	5	08/01/2035	1
31407H-DB-9	FNMA POOL 830898		03/01/2017	PAYDOWN		1,878	1,878	1,865	1,878	0	1	0	1	0	1,878	0	0	0	10	07/01/2035	1
31407J-ZD-7	FNMA POOL 832440		03/01/2017	PAYDOWN		4,242	4,242	4,122	4,241	0	1	0	1	0	4,242	0	0	0	35	08/01/2020	1
31407K-N8-8	FNMA POOL 833015		03/01/2017	PAYDOWN		23,165	23,165	23,429	23,184	0	(19)	0	(19)	0	23,165	0	0	0	220	09/01/2035	1
31407K-NB-1	FNMA POOL 832986		03/01/2017	PAYDOWN		238	238	241	238	0	0	0	0	0	238	0	0	0	2	09/01/2035	1
31407K-PK-9	FNMA POOL 833026		03/01/2017	PAYDOWN		3,981	3,981	4,061	3,984	0	(3)	0	(3)	0	3,981	0	0	0	36	09/01/2020	1
31407L-JB-4	FNMA POOL 833758		03/01/2017	PAYDOWN		62	62	61	62	0	0	0	0	0	62	0	0	0	1	09/01/2035	1
31407M-XM-2	FNMA POOL 835084		03/01/2017	PAYDOWN		269	269	271	269	0	0	0	0	0	269	0	0	0	2	07/01/2035	1
31407N-Q3-0	FNMA POOL 835774		03/01/2017	PAYDOWN		248	248	251	248	0	0	0	0	0	248	0	0	0	2	08/01/2035	1
31407Q-X3-5	FNMA POOL 837798		03/01/2017	PAYDOWN		218	218	210	217	0	1	0	1	0	218	0	0	0	2	08/01/2035	1
31407R-S8-8	FNMA POOL 838543		03/01/2017	PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	10/01/2035	1
31407Y-LB-9	FNMA POOL 841922		03/01/2017	PAYDOWN		108	108	107	108	0	0	0	0	0	108	0	0	0	1	10/01/2035	1
31407Y-NU-9	FNMA POOL 844703		03/01/2017	PAYDOWN		1,366	1,366	1,360	1,366	0	0	0	0	0	1,366	0	0	0	17	12/01/2035	1
31408D-GB-4	FNMA POOL 848094		03/01/2017	PAYDOWN		13	13	13	13	0	0	0	0	0	13	0	0	0	0	10/01/2035	1
31408D-JH-8	FNMA POOL 848164		03/01/2017	PAYDOWN		1,172	1,172	1,171	1,172	0	0	0	0	0	1,172	0	0	0	11	11/01/2035	1
31408H-5M-1	FNMA POOL 852361		03/01/2017	PAYDOWN		186	186	185	186	0	0	0	0	0	186	0	0	0	2	01/01/2036	1
3140E0-6Q-3	FNMA POOL AZ8078		03/01/2017	PAYDOWN		616	616	640	638	0	(23)	0	(23)	0	616	0	0	0	4	08/01/2045	1
3140E0-J6-3	FNMA POOL AZ7484		03/01/2017	PAYDOWN		23,136	23,136	24,258	23,926	0	(790)	0	(790)	0	23,136	0	0	0	138	09/01/2045	1
3140E6-YA-4	FNMA POOL BA2504		03/01/2017	PAYDOWN		2,914	2,914	3,038	3,031	0	(117)	0	(117)	0	2,914	0	0	0	17	10/01/2045	1
3140E8-K0-0	FNMA POOL BA3902		03/01/2017	PAYDOWN		3,224	3,224	3,341	3,334	0	(110)	0	(110)	0	3,224	0	0	0	18	12/01/2045	1
3140E8-ND-6	FNMA POOL BA3987		03/01/2017	PAYDOWN		11,628	11,628	12,191	12,077	0	(449)	0	(449)	0	11,628	0	0	0	68	02/01/2046	1
3140E8-NS-3	FNMA POOL BA4000		03/01/2017	PAYDOWN		32,651	32,651	34,192	33,925	0	(1,274)	0	(1,274)	0	32,651	0	0	0	163	02/01/2031	1
3140EW-N2-8	FNMA POOL BC1814		03/06/2017	VARIOUS		613,723	583,304	630,332	628,575	0	(592)	0	(592)	0	627,984	0	(14,261)	(14,261)	6,212	04/01/2046	1
3140EY-LG-4	FNMA POOL BC3926		03/01/2017	PAYDOWN		28,623	28,623	29,987	29,646	0	(1,023)	0	(1,023)	0	28,623	0	0	0	147	02/01/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3140F5-HL-0	FNMA POOL BC9234		03/01/2017	PAYDOWN		3,979	3,979	4,218	4,210	0	(231)	0	(231)	0	3,979	0	0	0	23	05/01/2046	1
3140F5-QW-6	FNMA POOL BC9468		03/01/2017	PAYDOWN		17,755	17,755	17,663	17,664	0	90	0	90	0	17,755	0	0	0	84	06/01/2046	1
3140FK-NP-1	FNMA POOL BE0397		03/01/2017	PAYDOWN		6,320	6,320	6,549	6,545	0	(225)	0	(225)	0	6,320	0	0	0	31	09/01/2046	1
3140FL-MP-0	FNMA POOL BE1265		03/01/2017	PAYDOWN		1,084	1,084	1,116	0	0	(32)	0	(32)	0	1,084	0	0	0	3	11/01/2046	1
31410M-TC-4	FNMA POOL 891647		03/01/2017	PAYDOWN		299	299	297	299	0	0	0	0	0	299	0	0	0	3	06/01/2036	1
31411J-PF-7	FNMA POOL 909522		03/01/2017	PAYDOWN		1,066	1,066	1,074	1,067	0	0	0	0	0	1,066	0	0	0	11	02/01/2037	1
31411Y-AC-7	FNMA POOL 918103		03/01/2017	PAYDOWN		6,489	6,489	6,546	6,492	0	(2)	0	(2)	0	6,489	0	0	0	94	05/01/2037	1
314120-HP-7	FNMA POOL 931838		03/01/2017	PAYDOWN		11,856	11,856	12,423	11,941	0	(85)	0	(85)	0	11,856	0	0	0	76	08/01/2039	1
314120-YU-7	FNMA POOL 932323		03/01/2017	PAYDOWN		3,581	3,581	3,810	3,627	0	(46)	0	(46)	0	3,581	0	0	0	24	12/01/2039	1
314120-YV-5	FNMA POOL 932324		03/01/2017	PAYDOWN		22,958	22,958	24,429	23,251	0	(293)	0	(293)	0	22,958	0	0	0	139	12/01/2039	1
31412T-GJ-6	FNMA POOL 934101		03/01/2017	PAYDOWN		12,966	12,966	13,104	12,971	0	(5)	0	(5)	0	12,966	0	0	0	125	07/01/2038	1
31415P-3Z-9	FNMA POOL 985616		03/01/2017	PAYDOWN		28,398	28,398	30,501	28,536	0	(138)	0	(138)	0	28,398	0	0	0	216	04/01/2034	1
31416J-5H-0	FNMA POOL AA1747		03/01/2017	PAYDOWN		4,218	4,218	4,420	4,225	0	(7)	0	(7)	0	4,218	0	0	0	25	01/01/2039	1
31416P-VF-1	FNMA POOL AA6013		03/01/2017	PAYDOWN		15,816	15,816	16,477	15,872	0	(56)	0	(56)	0	15,816	0	0	0	90	05/01/2039	1
31416T-5F-2	FNMA POOL AA9845		03/01/2017	PAYDOWN		41,437	41,437	44,347	42,114	0	(677)	0	(677)	0	41,437	0	0	0	292	08/01/2039	1
31416T-EM-7	FNMA POOL AA9139		03/01/2017	PAYDOWN		3,380	3,380	3,521	3,396	0	(16)	0	(16)	0	3,380	0	0	0	15	08/01/2039	1
31416W-NM-0	FNMA POOL AB1310		03/01/2017	PAYDOWN		526	526	564	539	0	(13)	0	(13)	0	526	0	0	0	5	07/01/2040	1
31417B-4E-4	FNMA POOL AB5320		03/01/2017	PAYDOWN		19,584	19,584	20,404	19,873	0	(289)	0	(289)	0	19,584	0	0	0	81	06/01/2027	1
31417C-3V-5	FNMA POOL AB6211		03/01/2017	PAYDOWN		1,888	1,888	1,984	1,964	0	(76)	0	(76)	0	1,888	0	0	0	9	08/01/2042	1
31417D-C3-5	FNMA POOL AB6389		03/01/2017	PAYDOWN		8,531	8,531	8,944	8,757	0	(226)	0	(226)	0	8,531	0	0	0	37	10/01/2042	1
31417E-HH-7	FNMA POOL AB7431		03/01/2017	PAYDOWN		5,728	5,728	5,974	5,871	0	(143)	0	(143)	0	5,728	0	0	0	29	12/01/2042	1
31417G-Z7-4	FNMA POOL AB9765		03/01/2017	PAYDOWN		13,030	13,030	12,812	12,865	0	166	0	166	0	13,030	0	0	0	61	06/01/2043	1
31417M-KM-4	FNMA POOL AC2999		03/01/2017	PAYDOWN		12,872	12,872	13,409	12,934	0	(63)	0	(63)	0	12,872	0	0	0	97	09/01/2039	1
31418B-6G-6	FNMA POOL MA2670		03/01/2017	PAYDOWN		20,719	20,719	21,496	21,356	0	(647)	0	(647)	0	20,719	0	0	0	98	07/01/2046	1
31418C-AF-1	FNMA POOL MA2705		03/01/2017	PAYDOWN		33,002	33,002	34,164	34,005	0	(1,004)	0	(1,004)	0	33,002	0	0	0	152	08/01/2046	1
31418N-EZ-9	FNMA POOL AD1051		03/01/2017	PAYDOWN		880	880	922	885	0	(6)	0	(6)	0	880	0	0	0	7	02/01/2040	1
31418N-XU-9	FNMA POOL AD1590		03/01/2017	PAYDOWN		17,215	17,215	19,249	19,017	0	(1,802)	0	(1,802)	0	17,215	0	0	0	99	02/01/2040	1
31418Q-B5-1	FNMA POOL AD2759		03/01/2017	PAYDOWN		2,100	2,100	2,200	2,118	0	(18)	0	(18)	0	2,100	0	0	0	21	08/01/2040	1
31418R-JR-3	FNMA POOL AD3871		03/01/2017	PAYDOWN		308	308	322	309	0	(1)	0	(1)	0	308	0	0	0	2	07/01/2040	1
31418T-C8-8	FNMA POOL AD5494		03/01/2017	PAYDOWN		21,721	21,721	22,841	22,036	0	(316)	0	(316)	0	21,721	0	0	0	163	05/01/2040	1
31418U-EE-0	FNMA POOL AD6432		03/01/2017	PAYDOWN		4,222	4,222	4,424	4,244	0	(21)	0	(21)	0	4,222	0	0	0	28	06/01/2040	1
31418U-VV-3	FNMA POOL AD6927		03/01/2017	PAYDOWN		14,323	14,323	14,922	14,384	0	(60)	0	(60)	0	14,323	0	0	0	102	06/01/2040	1
31418U-WW-0	FNMA POOL AD6960		03/01/2017	PAYDOWN		2,539	2,539	2,660	2,551	0	(12)	0	(12)	0	2,539	0	0	0	15	07/01/2040	1
31418V-X9-8	FNMA POOL AD7903		03/01/2017	PAYDOWN		11,983	11,983	12,483	12,052	0	(69)	0	(69)	0	11,983	0	0	0	96	07/01/2040	1
31418X-KZ-0	FNMA POOL AD9311		03/01/2017	PAYDOWN		3,103	3,103	3,302	3,142	0	(38)	0	(38)	0	3,103	0	0	0	29	08/01/2040	1
31418X-NA-2	FNMA POOL AD9384		03/01/2017	PAYDOWN		89,249	89,249	95,663	91,371	0	(2,123)	0	(2,123)	0	89,249	0	0	0	1,216	09/01/2040	1
31418X-X3-7	FNMA POOL AD9697		03/01/2017	PAYDOWN		3,196	3,196	3,348	3,209	0	(14)	0	(14)	0	3,196	0	0	0	24	08/01/2040	1
31419K-DT-1	FNMA POOL AE0113		03/01/2017	PAYDOWN		17,997	17,997	18,267	18,058	0	(62)	0	(62)	0	17,997	0	0	0	109	07/01/2040	1
31419K-XV-4	FNMA POOL AE0691		03/01/2017	PAYDOWN		39,840	39,840	43,506	42,716	0	(2,876)	0	(2,876)	0	39,840	0	0	0	232	10/01/2040	1
31419B-BT-1	FNMA POOL AE0949		03/01/2017	PAYDOWN		63,601	63,601	67,833	65,450	0	(1,849)	0	(1,849)	0	63,601	0	0	0	380	02/01/2041	1
31419D-XY-2	FNMA POOL AE3394		03/01/2017	PAYDOWN		21,005	21,005	22,095	21,151	0	(146)	0	(146)	0	21,005	0	0	0	138	08/01/2025	1
31419D-Y0-8	FNMA POOL AE3418		03/01/2017	PAYDOWN		13,090	13,090	14,127	13,666	0	(576)	0	(576)	0	13,090	0	0	0	60	09/01/2040	1
31419F-ND-4	FNMA POOL AE4887		03/01/2017	PAYDOWN		177,470	177,470	182,864	178,109	0	(639)	0	(639)	0	177,470	0	0	0	893	10/01/2040	1
31419J-SV-1	FNMA POOL AE7731		03/01/2017	PAYDOWN		60,242	60,242	64,994	62,258	0	(2,016)	0	(2,016)	0	60,242	0	0	0	425	11/01/2040	1
31419K-BW-4	FNMA POOL AE8152		03/01/2017	PAYDOWN		5,680	5,680	5,952	5,707	0	(27)	0	(27)	0	5,680	0	0	0	62	07/01/2039	1
31419K-DQ-5	FNMA POOL AE8210		03/01/2017	PAYDOWN		28,153	28,153	27,669	27,999	0	154	0	154	0	28,153	0	0	0	155	11/01/2040	1
31419M-CB-5	FNMA POOL AE9965		03/01/2017	PAYDOWN		3,827	3,827	3,967	3,879	0	(53)	0	(53)	0	3,827	0	0	0	29	06/01/2041	1
574204-ZS-5	STATE OF MARYLAND DEPARTMENT OF TRANSPOR		01/11/2017	CITIGROUP GBL MKTS/S		342,667	325,000	343,372	342,690	0	(546)	0	(546)	0	342,144	0	523	523	2,076	06/01/2018	1FE
59261E-AG-4	METROPOLITAN TRANSPORTATION AUTHORITY		01/18/2017	STATE ST BK & TR CO/		759,765	750,000	750,000	750,000	0	0	0	0	0	750,000	0	9,765	9,765	10,618	07/01/2021	1FE
64080-AA-9	NEW VALLEY GENERATION V		01/15/2017	SINKING PAYMENT		15,147	15,147	17,330	15,902	0	(755)	0	(755)	0	15,147	0	0	0	373	01/15/2021	1
655262-GC-8	NORTH CAROLINA STATE EDUCATION ASSISTANC		01/25/2017	PAYDOWN		120,359	120,359	118,153	119,578	0	781	0	781	0	120,359	0	0	0	517	07/25/2025	1FE
662826-FD-3	NORTH TEXAS HIGHER EDUCATION AUTHORITY I		01/01/2017	CALL 100		19,339	19,339	19,339	19,339	0	0	0	0	0	19,339	0	0	0	94	04/01/2040	1FE
70922P-AH-5	PENNSYLVANIA TURNPIKE COMMISSION		01/18/2017	STATE ST BK & TR CO/		1,026,225	1,000,000	1,014,750	1,011,627	0	(135)	0	(135)	0	1,011,492	0	14,733	14,733	3,769	12/01/2021	1FE
796253-3R-1	CITY OF SAN ANTONIO TX ELECTRIC & GAS SY		01/11/2017	JPMORGAN SECURITIES		520,750	500,000	522,120	521,089	0	(825)	0	(825)	0	520,263	0	487	487	11,528	02/01/2018	1FE
88283L-JQ-0	TEXAS TRANSPORTATION COMMISSION STATE HI		01/11/2017	JPMORGAN SECURITIES		367,105	350,000	367,175	366,580	0	(413)	0	(413)	0	366,167	0	937	937	4,122	10/01/2018	1FE
914129-SB-2	UNIVERSITY OF CALIFORNIA		01/18/2017	RBC CAPITAL MARKETS		3,016,350	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	16,350	16,350	30,233	07/01/2019	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3199999. Subtotal - Bonds - U.S. Special Revenues						13,171,182	12,986,867	13,353,417	13,180,183	0	(96,304)	0	(96,304)	0	13,140,055	0	31,125	31,125	110,582	XXX	XXX
00100U-AG-7	ADS WASTE HOLDINGS		03/31/2017	VARIOUS		750	750	748	(3,990)	0	0	0	0	0	748	0	2	2	1,215	11/10/2023	4FE
00164V-AC-7	AMC NETWORKS INC		01/06/2017	JEFFERIES & CO INC.		93,755	93,000	93,412	93,348	11	(1)	0	10	0	93,359	0	396	396	273	12/15/2022	3FE
001690-AB-5	AIR MEDICAL GROUP HOLDINGS		03/31/2017	NON-BROKER TRADE		1,000	1,000	998	998	1	0	0	1	0	998	0	2	2	18	04/28/2022	4FE
001690-AC-3	AIR MEDICAL GROUP HOLDINGS		03/31/2017	NON-BROKER TRADE		67	67	66	66	0	0	0	0	0	66	0	1	1	1	04/28/2022	4FE
00206R-CK-6	AT&T INC		02/07/2017	MERRILL LYNCH PIERCE		202,602	200,000	200,004	200,000	0	0	0	0	0	200,000	0	2,602	2,602	450	06/30/2020	2FE
00241Y-AB-0	AUDIO VISUAL SERVICES CO		03/31/2017	NON-BROKER TRADE		816	816	812	814	0	0	0	0	0	814	0	2	2	0	01/24/2021	4FE
00255X-AD-1	LEIDOS INNOVATIONS CORP		03/31/2017	NON-BROKER TRADE		717	717	715	715	0	0	0	0	0	715	0	2	2	6	08/16/2023	3FE
00287Y-AT-6	ABBVIE INC		01/19/2017	GOLDMAN SACHS & CO.		350,514	350,000	348,565	349,014	0	18	0	18	0	349,031	0	1,483	1,483	1,701	05/14/2020	2FE
00404D-AD-5	ACADIA HEALTHCARE CO INC		03/31/2017	NON-BROKER TRADE		251	251	250	250	0	0	0	0	0	250	0	1	1	2	02/11/2022	3FE
00404D-AE-3	ACADIA HEALTHCARE CO INC		03/31/2017	NON-BROKER TRADE		484	484	482	482	0	0	0	0	0	482	0	2	2	0	02/16/2023	3FE
00817Y-AU-2	AETNA INC		03/16/2017	CALL 101		735,000	735,000	734,926	734,936	0	3	0	3	0	734,939	0	61	61	11,809	06/15/2021	2FE
01310T-AL-3	ALBERTSON'S LLC		12/02/2016	NON-BROKER TRADE		200,137	200,137	200,137	200,137	0	0	0	0	0	200,137	0	0	0	0	06/22/2023	3FE
01310T-AM-1	ALBERTSON'S LLC		12/23/2016	NON-BROKER TRADE		78,911	79,598	78,854	78,914	0	(3)	0	(3)	0	78,912	0	0	0	0	12/22/2022	3FE
01310T-AN-9	ALBERTSON'S LLC		12/23/2016	NON-BROKER TRADE		341,149	343,010	340,985	341,159	0	(10)	0	(10)	0	341,149	0	0	0	0	08/22/2021	3FE
01310T-AP-4	ALBERTSON'S LLC		03/31/2017	NON-BROKER TRADE		858	858	849	0	0	1	0	1	0	849	0	8	8	0	08/25/2021	3FE
01310T-AQ-2	ALBERTSON'S LLC		03/31/2017	NON-BROKER TRADE		199	199	197	0	0	0	0	0	0	197	0	2	2	0	12/21/2022	3FE
01310T-AR-0	ALBERTSON'S LLC		03/31/2017	NON-BROKER TRADE		500	500	500	0	0	0	0	0	0	500	0	0	0	0	06/22/2023	3FE
01449H-AK-5	ALERE INC		03/31/2017	NON-BROKER TRADE		93	93	93	93	0	0	0	0	0	93	0	0	0	1	06/18/2022	3FE
01881U-AC-9	ALLIANT HOLDINGS INTERMEDI		03/31/2017	NON-BROKER TRADE		150	150	149	149	0	0	0	0	0	149	0	0	0	4	08/14/2022	4FE
01973J-AH-2	ALLISON TRANSMISSION INC		03/31/2017	NON-BROKER TRADE		332	332	335	332	0	0	0	0	0	332	0	0	0	4	08/23/2019	3FE
02006Y-AC-9	ALLY AUTO RECEIVABLES TRUST 2015-1		01/25/2017	MERRILL LYNCH PIERCE		840,427	840,000	839,895	839,964	0	2	0	2	0	839,966	0	460	460	1,459	09/16/2019	1FE
02376T-AC-2	AMERICAN AIRLINES 2013-2 CLASS B PASS TH		01/15/2017	SINKING PAYMENT		8,725	8,725	8,929	8,853	0	(128)	0	(128)	0	8,725	0	0	0	244	07/15/2020	3FE
02874D-D6-6	AMERICAN INTERNATIONAL GROUP INC		03/21/2017	STATE ST BK & TR CO/		497,792	500,000	498,265	498,482	0	34	0	34	0	498,516	0	(724)	(724)	13,229	07/10/2025	2FE
02922X-AG-3	AMERICAN RENAL HOLDINGS		03/31/2017	NON-BROKER TRADE		620	620	613	617	0	0	0	0	0	617	0	3	3	0	09/22/2019	4FE
03234T-AR-9	AMWINS GROUP LLC		02/28/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	350	01/25/2024	4FE
03234T-AU-2	AMWINS GROUP INC		03/31/2017	NON-BROKER TRADE		150	150	150	0	0	0	0	0	0	150	0	0	0	0	01/24/2025	5FE
03234W-AB-7	AMWINS GROUP LLC		03/23/2017	NON-BROKER TRADE		59,852	59,996	59,847	0	0	5	0	5	0	59,852	0	0	0	0	09/04/2020	5FE
03280F-AF-8	ANCESTRY.COM OPERATIONS INC		02/08/2017	NON-BROKER TRADE		351,630	353,325	351,575	351,603	0	26	0	26	0	351,630	0	0	0	5,359	10/19/2023	4FE
03280F-AH-4	ANCESTRY.COM OPERATIONS INC		03/08/2017	NON-BROKER TRADE		3,533	3,533	3,516	0	0	0	0	0	0	3,517	0	16	16	0	10/19/2023	4FE
03674P-AL-7	ANTERO RESOURCES CORP		01/04/2017	JEFFERIES & CO INC.		114,897	112,000	101,080	102,392	0	33	0	33	0	102,425	0	12,473	12,473	1,122	11/01/2021	3FE
03765V-AF-7	PRIME SECURITY SERVICES BOR		12/28/2016	NON-BROKER TRADE		158,661	159,596	158,562	158,663	0	(2)	0	(2)	0	158,661	0	0	0	0	05/02/2022	3FE
03765V-AH-3	PRIME SECURITY SERVICES BOR		03/31/2017	NON-BROKER TRADE		699	699	703	0	0	(2)	0	(2)	0	701	0	(2)	(2)	0	05/02/2022	3FE
037833-BS-8	APPLE INC		02/03/2017	GOLDMAN SACHS & CO.		635,673	635,000	634,549	634,623	0	9	0	9	0	634,632	0	1,041	1,041	6,548	02/23/2021	1FE
03852-AM-0	ARAMARK SERVICES INC		02/13/2017	NON-BROKER TRADE		13,000	13,000	13,000	12,870	130	0	0	130	0	13,000	0	0	0	123	06/01/2026	4FE
03852C-AT-3	ARAMARK SERVICES INC		03/28/2017	NON-BROKER TRADE		51,803	51,804	51,674	51,740	0	5	0	5	0	51,745	0	59	59	425	09/07/2019	3FE
03852C-AU-0	ARAMARK SERVICES INC		03/28/2017	NON-BROKER TRADE		263,945	263,945	262,295	262,592	0	77	0	77	0	262,669	0	1,275	1,275	2,257	02/24/2021	3FE
03938D-AF-9	ARCH COAL INC		03/31/2017	NON-BROKER TRADE		6,666	6,666	6,633	0	0	1	0	1	0	6,634	0	32	32	10	03/07/2024	3FE
03968M-AD-7	ARDAGH HOLDINGS USA INC		03/09/2017	NON-BROKER TRADE		178,263	178,263	178,331	178,392	0	(43)	0	(43)	0	178,348	0	(85)	(85)	3,030	12/17/2021	1FE
04649V-AG-5	ASURION LLC		12/14/2016	NON-BROKER TRADE		22,034	22,050	22,023	22,034	0	0	0	0	0	22,034	0	0	0	0	05/24/2019	4FE
04649V-AN-0	ASURION LLC		01/18/2017	NON-BROKER TRADE		163,068	163,701	162,924	163,062	0	5	0	5	0	163,068	0	0	0	432	08/04/2022	4FE
04649V-AP-5	ASURION LLC		12/30/2016	NON-BROKER TRADE		100	100	99	100	0	0	0	0	0	100	0	1	1	0	11/03/2023	4FE
04649V-AQ-3	ASURION LLC		03/31/2017	NON-BROKER TRADE		386	386	386	0	0	0	0	0	0	386	0	0	0	1	07/08/2020	4FE
04649V-AR-1	ASURION LLC		03/31/2017	NON-BROKER TRADE		2,865	2,865	2,854	0	0	0	0	0	0	2,854	0	11	11	9	08/04/2022	4FE
05490U-AA-2	BBCMS TRUST 2015-SLP		01/15/2017	PAYDOWN		8,484	8,484	8,473	8,475	0	9	0	9	0	8,484	0	0	0	13	02/15/2028	1FM
05508W-AA-3	BAG FOODS INC		02/07/2017	JEFFERIES & CO INC.		84,867	83,000	82,155	82,378	0	12	0	12	0	82,390	0	2,477	2,477	736	06/01/2021	4FE
05547G-AA-1	BBCMS TRUST 2015-STP		03/06/2017	PAYDOWN		10,670	10,670	10,990	10,925	0	(256)	0	(256)	0	10,670	0	0	0	91	09/06/2028	1FM
05578N-AD-2	BMC SOFTWARE FINANCE INC		03/31/2017	NON-BROKER TRADE		837	837	846	835	2	0	0	2	0	837	0	0	0	0	09/10/2020	4FE
05603L-AA-9	B2R MORTGAGE TRUST 2016-1		03/01/2017	PAYDOWN		3,619	3,619	3,619	3,619	0	0	0	0	0	3,619	0	0	0	18	06/01/2049	1FE
07014Q-AG-6	BASS PRO GROUP LLC		03/31/2017	NON-BROKER TRADE		183	183	183	183	0	0	0	0	0	183	0	0	0	265	06/05/2020	4FE
07368R-AB-7	BEACON ROOFING SUPPLY INC		03/31/2017	NON-BROKER TRADE		508	508	506	506	0	0	0	0	0	506	0	2	2	0	10/01/2022	4FE
07387A-E9-6	BEAR STEARNS ARM TRUST 2005-9		03/01/2017	PAYDOWN		3,578	3,578	3,057	3,438	0	139	0	139	0	3,578	0	0	0	16	10/01/2035	1FM
07394S-AE-7	BEAR STEARNS COMMERCIAL MORTGAGE SECURIT		03/01/2017	PAYDOWN		37,552	37,552	33,879	35,653	0	1,899	0	1,899	0	37,552	0	0	0	473	09/01/2042	1FM
08573J-AJ-1	BERRY PLASTICS GROUP INC		02/10/2017	NON-BROKER TRADE		51,853	51,853	51,528	51,674	0	6	0	6	0	51,680	0	172	172	464	02/08/2020	3FE
08573J-AK-8	BERRY PLASTICS GROUP INC		02/10/2017	NON-BROKER TRADE		72,490	72,490	72,311	72,385	0	3	0	3	0	72,388	0	102	102	0	01/06/2021	3FE
08573J-AN-2	BERRY PLASTICS GROUP INC		01/19/2017	NON-BROKER TRADE		211,283	211,875	211,221	211,278	0	5	0	5	0	211,283	0	0	0	963	10/01/2022	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
08579J-AP-7	BERRY PLASTICS GROUP INC		03/31/2017	NON-BROKER TRADE		11,182	11,182	11,138	0	0	1	0	1	0	11,139	0	43	43	0	10/01/2022	3FE
09179F-AR-3	BJ'S WHOLESALE CLUB INC		02/03/2017	NON-BROKER TRADE		266,230	266,230	264,400	265,277	0	31	0	31	0	265,308	0	922	922	1,165	09/26/2019	4FE
09214N-AD-4	BLACK KNIGHT INFOSERV LLC		03/31/2017	NON-BROKER TRADE		80	80	80	80	0	0	0	0	0	80	0	0	0	1	05/27/2022	3FE
103304-BL-4	BOYD GAMING CORP		02/13/2017	NON-BROKER TRADE		13,000	13,000	13,000	13,000	0	0	0	0	0	13,000	0	0	0	304	04/01/2026	4FE
10330J-AL-2	BOYD GAMING CORP		03/29/2017	NON-BROKER TRADE		80,518	80,518	80,871	80,518	0	0	0	0	0	80,518	0	0	0	1,607	08/14/2020	3FE
10330J-AT-5	BOYD GAMING CORP		03/29/2017	NON-BROKER TRADE		53,198	53,198	53,133	53,135	0	2	0	2	0	53,137	0	61	61	980	09/15/2023	3FE
10801X-AF-4	BRICKMAN GROUP LTD		03/31/2017	NON-BROKER TRADE		232	232	231	232	0	0	0	0	0	232	0	1	1	0	12/18/2020	4FE
12189P-AG-7	BURLINGTON NORTHERN AND SANTA FE RAILWAY		01/15/2017	SINKING PAYMENT		5,888	5,888	6,586	5,888	0	0	0	0	0	5,888	0	0	0	243	01/15/2021	1FE
1248EP-BG-7	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL		01/04/2017	GOLDMAN SACHS & CO.		147,826	143,000	143,000	143,000	0	0	0	0	0	143,000	0	4,826	4,826	1,419	05/01/2025	3FE
12509K-AB-5	CBS RADIO INC		03/31/2017	NON-BROKER TRADE		150	150	149	149	0	0	0	0	0	149	0	1	1	1	10/17/2023	3FE
12508F-AA-6	CCGJ COMMERCIAL MORTGAGE TRUST 2014-BXCH		03/15/2017	PAYDOWN		264,814	264,814	264,814	264,814	0	0	0	0	0	264,814	0	0	0	955	12/15/2027	1FM
12512D-AG-2	CDRH PARENT INC		03/31/2017	NON-BROKER TRADE		120	120	119	111	9	0	0	9	0	119	0	1	1	0	07/01/2022	5FE
12527X-AA-4	CITIGROUP COMMERCIAL MORTGAGE TRUST 2010		03/12/2017	PAYDOWN		489,083	489,083	519,249	507,799	0	(18,716)	0	(18,716)	0	489,083	0	0	0	5,069	06/12/2050	1FE
12543D-AR-1	CHS/COMMUNITY HEALTH SYSTEMS INC		03/16/2017	NON-BROKER TRADE		55,784	55,000	54,037	53,900	196	111	0	307	0	54,207	0	1,577	1,577	1,652	08/15/2018	3FE
12543K-AL-8	CHS/COMMUNITY HEALTH SYS IN		03/16/2017	NON-BROKER TRADE		63,090	63,090	62,944	61,986	973	13	0	986	0	62,972	0	117	117	747	12/31/2018	3FE
12543K-AM-6	CHS/COMMUNITY HEALTH SYS IN		01/03/2017	NON-BROKER TRADE		5,118	5,118	5,106	4,955	155	0	0	155	0	5,110	0	8	8	0	12/31/2019	3FE
12543K-AN-4	CHS/COMMUNITY HEALTH SYS IN		01/03/2017	NON-BROKER TRADE		10,404	10,404	10,404	10,057	347	0	0	347	0	10,404	0	0	0	0	01/27/2021	3FE
12559G-AC-9	CIT EQUIPMENT COLLATERAL 2014-VT1		03/20/2017	PAYDOWN		291,144	291,144	291,120	291,144	0	0	0	0	0	291,144	0	0	0	714	10/21/2019	1FE
12666D-BS-8	CVS PASS-THROUGH TRUST		03/10/2017	SINKING PAYMENT		7,733	7,733	9,869	9,700	0	(1,967)	0	(1,967)	0	7,733	0	0	0	97	01/10/2032	2FE
131347-BY-1	CALPINE CORP		03/06/2017	CALL 103.938		80,000	80,000	89,800	83,257	0	(249)	0	(249)	0	83,008	0	(3,008)	(3,008)	7,193	01/15/2023	3FE
13134M-BE-2	CALPINE CORP		03/31/2017	NON-BROKER TRADE		17	17	17	17	0	0	0	0	0	17	0	0	0	0	05/27/2022	3FE
13134M-BN-2	CALPINE CORP		03/31/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	12	12/31/2019	3FE
13134N-AD-3	CALPINE CONSTRUCTION FIN		03/31/2017	NON-BROKER TRADE		334	334	330	332	0	0	0	0	0	332	0	2	2	3	05/03/2020	3FE
13322H-AC-0	CAMELOT FINANCE LP		03/31/2017	NON-BROKER TRADE		217	217	216	216	0	0	0	0	0	216	0	1	1	2	10/03/2023	4FE
13975K-AD-1	CAPITAL AUTO RECEIVABLES ASSET TRUST 201		01/25/2017	BARCLAYS CAPITAL INC		1,053,076	1,050,000	1,049,837	1,050,000	0	0	0	0	0	1,050,000	0	3,076	3,076	2,170	10/21/2019	1FE
14066P-AG-9	CAPSUGEL HOLDINGS US INC		03/31/2017	NON-BROKER TRADE		2,507	2,507	2,501	2,503	0	0	0	0	0	2,503	0	4	4	5	08/01/2018	4FE
14880B-AE-1	CATALENT PHARMA SOLUTION		03/31/2017	NON-BROKER TRADE		465	465	467	465	0	0	0	0	0	465	0	0	0	6	05/20/2021	3FE
14964Y-AB-6	CAVIUM INC		01/31/2017	NON-BROKER TRADE		4,762	4,762	4,719	0	0	0	0	0	0	4,719	0	42	42	92	08/16/2022	3FE
15672J-AA-1	CEQUEL COMUNICATIONS HOLDINGS I LLC / C		03/08/2017	PERSHING LLC, JERSEY		324,958	315,000	334,215	323,342	0	(610)	0	(610)	0	322,732	0	2,226	2,226	8,507	09/15/2020	5FE
16117L-BC-2	CHARTER COMUNICATIONS OPER		01/19/2017	NON-BROKER TRADE		113,836	114,395	113,322	113,828	0	8	0	8	0	113,836	0	0	0	192	07/01/2020	2FE
16117L-BG-3	CHARTER COMUNICATIONS OPER		12/23/2016	NON-BROKER TRADE		551,343	550,914	551,320	551,071	270	2	0	272	0	551,343	0	0	0	0	01/24/2023	2FE
16117L-BL-2	CHARTER COMUNICATIONS OPER		03/31/2017	NON-BROKER TRADE		2,768	2,768	2,763	0	0	0	0	0	0	2,763	0	5	5	0	01/15/2024	2FE
16117L-BM-0	CHARTER COMUNICATIONS OPER		03/31/2017	NON-BROKER TRADE		296	296	295	0	0	0	0	0	0	295	0	1	1	2	07/01/2020	2FE
16384Y-AB-3	CHEMOURS CO		12/30/2016	VARIOUS		0	0	0	0	0	(30)	0	(30)	0	(30)	0	30	30	(130)	05/12/2022	3FE
17026Y-AC-3	CHOBANI LLC		03/31/2017	NON-BROKER TRADE		183	183	182	182	0	0	0	0	0	182	0	1	1	3	10/07/2023	4FE
17121H-AD-2	CHRYSLER GROUP LLC		02/24/2017	NON-BROKER TRADE		38,314	38,314	38,100	38,282	0	12	0	12	0	38,294	0	20	20	321	05/24/2017	2FE
17178H-AG-7	CIENA CORP		01/31/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	3,313	04/25/2021	3FE
17290X-AQ-3	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		03/01/2017	PAYDOWN		28,266	28,266	28,266	28,266	0	1	0	1	0	28,266	0	0	0	80	04/01/2049	1FM
19075D-AE-1	COBALT CMBS COMMERCIAL MORTGAGE TRUST 20		03/01/2017	PAYDOWN		134,613	134,613	139,934	139,544	0	(4,931)	0	(4,931)	0	134,613	0	0	0	1,231	05/01/2046	1FM
202795-HJ-7	COMMONWEALTH EDISON CO		02/02/2017	CITIGROUP GBL MKTS/S		209,450	200,000	193,077	198,831	0	95	0	95	0	198,927	0	10,523	10,523	4,576	03/15/2018	1FE
203372-AL-1	COMMSCOPE INC		03/02/2017	JEFFERIES & CO INC.		167,890	163,000	161,234	161,558	0	51	0	51	0	161,619	0	6,271	6,271	1,804	06/15/2021	4FE
20337E-AL-5	COMMSCOPE INC		03/13/2017	NON-BROKER TRADE		42,619	42,619	42,619	42,619	0	0	0	0	0	42,619	0	0	0	288	01/14/2018	3FE
20337E-AN-1	COMMSCOPE INC		03/31/2017	NON-BROKER TRADE		18,417	18,417	18,372	18,380	0	1	0	1	0	18,381	0	36	36	48	12/29/2022	3FE
20341U-AC-3	COMMUNICATIONS SALES & LEASI		02/09/2017	NON-BROKER TRADE		177,456	176,734	173,508	174,137	0	41	0	41	0	174,178	0	3,278	3,278	1,458	10/24/2022	3FE
20451X-AD-1	USI INC		03/31/2017	NON-BROKER TRADE		2,155	2,155	2,175	2,155	0	0	0	0	0	2,155	0	0	0	2	12/27/2019	4FE
207597-ED-3	CONNECTICUT LIGHT & POWER CO/THE		02/02/2017	MORGAN STANLEY & CO		251,995	240,000	239,941	239,988	0	1	0	1	0	239,989	0	12,006	12,006	3,616	05/01/2018	1FE
210805-CB-1	CONTINENTAL AIRLINES 1998-1 CLASS A PASS		03/15/2017	SINKING PAYMENT		7,595	7,595	7,871	7,595	0	0	0	0	0	7,595	0	0	0	252	09/15/2017	2FE
212015-AH-4	CONTINENTAL RESOURCES INC/OK		02/13/2017	VARIOUS		202,207	198,000	158,350	162,034	0	345	0	345	0	162,379	0	39,829	39,829	3,727	09/15/2022	3FE
22051U-AB-1	VERTIV INTERMEDIATE HOLD		01/31/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	1,851	11/30/2023	4FE
23312L-AN-8	DBUBM 16-C1 MORTGAGE TRUST		03/01/2017	PAYDOWN		15,312	15,312	15,312	15,312	0	1	0	1	0	15,312	0	0	0	45	05/01/2049	1FM
23331A-BG-3	DR HORTON INC		01/20/2017	JEFFERIES & CO INC.		365,835	348,000	356,435	355,729	0	(75)	0	(75)	0	355,653	0	10,182	10,182	7,347	02/15/2023	2FE
23340R-AB-7	DJO FINANCE LLC		01/03/2017	NON-BROKER TRADE		217	217	216	208	8	0	0	8	0	216	0	1	1	1	06/07/2020	4FE
233851-AU-8	DAIMLER FINANCE NORTH AMERICA LLC		03/15/2017	BARCLAYS CAPITAL INC		685,349	685,000	682,144	684,390	0	127	0	127	0	684,517	0	832	832	8,884	01/11/2018	1FE
23726R-AH-8	DARLING INGREDIENTS INC		03/31/2017	NON-BROKER TRADE		367	367	366	366	0	0	0	0	0	366	0	1	1	3	01/07/2021	3FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNE		03/31/2017	NON-BROKER TRADE		750	750	746	748	0	0	0	0	0	748	0	2	2	7	06/24/2021	3FE
240010-AL-5	DAYTON POWER & LIGHT CO/THE		03/31/2017	NON-BROKER TRADE		167	167	166	166	0	0	0	0	0	166	0	1	1	2	08/24/2022	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
24228H-AG-3	DEALER TIRE LLC		03/31/2017	NON-BROKER TRADE		49	49	49	49	0	0	0	0	0	49	0	0	0	1	12/22/2021	4FE
24422E-RH-4	JOHN DEERE CAPITAL CORP		01/18/2017	SOUTHWEST SECURITIES		617,412	600,000	613,116	610,395	0	(123)	0	(123)	0	610,272	0	7,140	7,140	5,145	10/15/2021	1FE
24702N-AL-4	DELL INTERNATIONAL LLC		03/23/2017	VARIOUS		491,055	493,316	490,897	490,971	0	78	0	78	0	491,049	0	6	6	3,747	09/07/2023	2FE
25272Y-AB-9	DIAMOND RESORTS INTER		03/31/2017	NON-BROKER TRADE		883	883	861	862	0	1	0	1	0	863	0	20	20	16	09/02/2023	4FE
25389N-AM-9	DIGITALGLOBE INC		03/31/2017	NON-BROKER TRADE		267	267	266	0	0	0	0	0	0	266	0	1	1	2	01/15/2024	3FE
25468P-DM-5	WALT DISNEY CO/THE		01/19/2017	CITIGROUP GBL MKTS/S		465,343	520,000	509,064	509,530	0	62	0	62	0	509,592	0	(44,249)	(44,249)	5,131	07/30/2026	1FE
256746-AJ-2	DOLLAR TREE INC		01/20/2017	NON-BROKER TRADE		69,438	69,438	69,849	69,834	0	(4)	0	(4)	0	69,830	0	(392)	(392)	365	07/06/2022	3FE
25909P-AD-6	DCOSAN INFRACORE INTERNA		03/31/2017	NON-BROKER TRADE		710	710	707	708	0	0	0	0	0	708	0	2	2	0	05/28/2021	3FE
26817H-AC-4	DYNEGY INC		02/07/2017	NON-BROKER TRADE		51,837	51,837	51,967	51,838	0	0	0	0	0	51,837	0	0	0	225	04/23/2020	3FE
26908B-AF-0	ESH HOSPITALITY INC		03/23/2017	NON-BROKER TRADE		172,089	172,895	172,030	172,061	0	28	0	28	0	172,089	0	0	0	1,106	08/30/2023	4FE
26908B-AH-6	ESH HOSPITALITY INC		03/31/2017	NON-BROKER TRADE		499	499	497	0	0	0	0	0	0	497	0	2	2	0	08/30/2023	4FE
281380-AA-3	EDSOUTH INDENTURE NO 2 LLC		03/27/2017	PAYDOWN		23,582	23,582	23,645	23,614	0	(31)	0	(31)	0	23,582	0	0	0	72	09/25/2040	1FE
28471D-AD-4	ELDORADO RESORTS INC		03/31/2017	NON-BROKER TRADE		333	333	332	332	0	0	0	0	0	332	0	1	1	3	07/23/2022	3FE
29267Y-AK-8	ENERGIZER HOLDINGS INC		01/17/2017	NON-BROKER TRADE		29,414	29,196	29,134	29,138	0	1	0	1	0	29,139	0	275	275	133	06/30/2022	2FE
29414J-AB-8	ENVISION HEALTHCARE CORP		03/31/2017	NON-BROKER TRADE		767	767	759	759	0	0	0	0	0	759	0	7	7	8	12/01/2023	3FE
30231G-AP-7	EXXON MOBIL CORP		03/15/2017	SG AMERICAS SECURITI		759,825	760,000	761,368	760,995	0	(97)	0	(97)	0	760,898	0	(1,073)	(1,073)	7,175	03/01/2019	1FE
313747-AW-7	FEDERAL REALTY INVESTMENT TRUST		03/09/2017	JPMORGAN SECURITIES		341,691	345,000	344,210	344,383	0	29	0	29	0	344,412	0	(2,720)	(2,720)	5,841	01/15/2021	1FE
341099-CK-3	DUKE ENERGY FLORIDA LLC		02/02/2017	CANTOR FITZGERALD &		633,030	600,000	597,834	599,604	0	27	0	27	0	599,631	0	33,399	33,399	4,897	06/15/2018	1FE
36155J-AF-2	GCI HOLDINGS INC		03/31/2017	NON-BROKER TRADE		184	184	182	182	0	0	0	0	0	182	0	1	1	2	02/02/2022	3FE
36185M-DN-9	GMACM MORTGAGE LOAN TRUST 2006-AR1		03/01/2017	PAYDOWN		21,476	22,225	13,685	19,312	0	2,913	0	2,913	0	22,225	0	(749)	(749)	120	04/01/2036	1FM
36253R-AF-6	GS MORTGAGE SECURITIES TRUST 2014-GC18		03/01/2017	PAYDOWN		24,658	24,658	25,397	25,227	0	(568)	0	(568)	0	24,658	0	0	0	131	01/01/2047	1FM
36252T-AP-0	GS MORTGAGE SECURITIES TRUST 2016-GS2		01/12/2017	GOLDMAN SACHS & CO.		1,519,527	1,495,000	1,539,811	1,537,495	0	(176)	0	(176)	0	1,537,319	0	(17,792)	(17,792)	5,143	05/01/2049	1FM
365555-AK-5	GARDNER DENVER INC		03/31/2017	NON-BROKER TRADE		927	927	930	917	10	0	0	10	0	927	0	0	0	15	07/30/2020	4FE
36740U-AB-8	GATES GLOBAL LLC		03/31/2017	NON-BROKER TRADE		666	666	659	662	0	0	0	0	0	662	0	4	4	8	07/06/2021	4FE
36874V-AH-1	GENERAC POWER SYSTEMS INC		01/04/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	320	05/31/2023	3FE
37943Y-BE-2	GLOBAL PAYMENTS INC		03/31/2017	NON-BROKER TRADE		130	130	129	129	0	0	0	0	0	129	0	1	1	1	04/22/2023	3FE
38013P-AC-3	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		03/08/2017	VARIOUS		870,574	870,000	869,874	869,988	0	3	0	3	0	869,991	0	583	583	2,878	09/20/2018	1FE
38723B-AB-7	GRANITE ACQUISITION INC		03/31/2017	NON-BROKER TRADE		96	96	95	95	0	0	0	0	0	95	0	1	1	0	12/17/2021	4FE
39153Y-BQ-6	GREATAMERICA LEASING RECEIVABLES		01/15/2017	PAYDOWN		25,432	25,432	25,426	25,432	0	0	0	0	0	25,432	0	0	0	19	07/15/2017	1FE
39154E-AD-3	GREATBATCH LTD		03/17/2017	VARIOUS		91,804	92,599	91,623	91,729	0	30	0	30	0	91,759	0	45	45	1,058	10/27/2022	4FE
39154E-AE-1	GREATBATCH 3/17 COV-LITE TLB		03/31/2017	NON-BROKER TRADE		1,088	1,088	1,080	0	0	0	0	0	0	1,080	0	9	9	0	10/27/2022	4FE
404121-AC-9	HCA INC		01/20/2017	JEFFERIES & CO INC.		32,737	30,000	33,294	31,951	0	(38)	0	(38)	0	31,913	0	825	825	867	02/15/2020	3FE
410345-AN-0	HANESBRANDS INC		01/17/2017	NON-BROKER TRADE		5,048	4,998	4,998	4,998	0	0	0	0	0	4,998	0	50	50	11	04/29/2022	2FE
412690-AC-3	HARLAND CLARKE HOLDINGS CORP		02/08/2017	NON-BROKER TRADE		117,135	114,000	125,115	115,644	0	(285)	0	(285)	0	115,359	0	1,776	1,776	5,774	08/01/2018	4FE
41284B-AD-8	HARLEY-DAVIDSON MOTORCYCLE TRUST 2015-1		03/15/2017	PAYDOWN		35,549	35,549	35,546	35,549	0	1	0	1	0	35,549	0	0	0	125	06/15/2020	1FE
42206J-AP-7	HD SUPPLY INC		03/31/2017	NON-BROKER TRADE		63,406	63,406	63,161	63,166	0	4	0	4	0	63,170	0	236	236	0	08/13/2021	3FE
42206J-AQ-5	HD SUPPLY INC		03/31/2017	NON-BROKER TRADE		183	183	182	182	0	0	0	0	0	182	0	1	1	2	10/17/2023	3FE
42234U-AB-9	HEARTHSIDE GROUP HOLDINGS		01/17/2017	VARIOUS		45,239	45,384	45,157	45,238	0	1	0	1	0	45,239	0	0	0	102	06/02/2021	4FE
42234U-AD-5	HEARTHSIDE GROUP HOLDINGS		03/31/2017	NON-BROKER TRADE		117	117	116	0	0	0	0	0	0	116	0	0	0	1	06/02/2021	4FE
44043V-AF-5	HORIZON PHARMA INC		03/23/2017	NON-BROKER TRADE		33,329	33,329	33,245	0	0	0	0	0	0	33,245	0	83	83	0	03/29/2024	3FE
44332E-AK-2	HLB INTERNATIONAL LTD		03/31/2017	NON-BROKER TRADE		913	913	922	913	0	0	0	0	0	913	0	0	0	4	10/02/2020	4FE
44701P-AZ-7	HUNTSMAN INTERNATIONAL LLC		02/01/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	444	10/01/2021	3FE
449690-BD-1	IMS HEALTH INC		03/23/2017	VARIOUS		317,522	317,724	317,505	317,511	0	11	0	11	0	317,522	0	0	0	4,253	03/17/2021	3FE
44969C-BF-6	QUINTILES IMS INC		03/31/2017	NON-BROKER TRADE		574	574	574	0	0	0	0	0	0	574	0	0	0	0	03/07/2024	3FE
45073C-AJ-9	IASIS HEALTHCARE LLC		12/30/2016	NON-BROKER TRADE		6	0	0	0	6	0	0	6	0	0	0	0	0	(246)	05/03/2018	4FE
45252H-AF-9	IMMUCOR INC		03/31/2017	NON-BROKER TRADE		205	205	204	198	7	0	0	7	0	205	0	0	0	0	08/17/2018	4FE
45672J-AB-6	INEOS US FINANCE LLC		02/27/2017	NON-BROKER TRADE		132,855	132,855	133,283	132,931	0	(9)	0	(9)	0	132,922	0	(67)	(67)	816	05/04/2018	3FE
45672J-AE-0	INEOS US FINANCE LLC		03/23/2017	NON-BROKER TRADE		6,526	6,550	6,517	6,525	0	1	0	1	0	6,526	0	0	0	46	03/31/2022	3FE
45672J-AG-5	INEOS US FINANCE LLC		03/31/2017	NON-BROKER TRADE		64	64	64	0	0	0	0	0	0	64	0	0	0	0	03/31/2022	3FE
45672J-AH-3	INEOS US FINANCE LLC		03/31/2017	NON-BROKER TRADE		419	419	419	0	0	0	0	0	0	419	0	0	0	1	03/31/2024	3FE
45673D-AE-2	INFORMATICA CORP		03/16/2017	NON-BROKER TRADE		1,459	1,459	1,456	1,451	5	0	0	5	0	1,457	0	3	3	0	08/06/2022	4FE
45673H-AB-6	INEOS STYROLUTION US HOLDIN		12/30/2016	NON-BROKER TRADE		117	117	116	116	0	0	0	0	0	116	0	1	1	1	09/30/2021	4FE
459745-GP-4	INTERNATIONAL LEASE FINANCE CORP		01/20/2017	BARCLAYS CAP/FIXED I		10,181	10,000	10,000	10,000	0	0	0	0	0	10,000	0	181	181	108	04/15/2018	2FE
460146-CG-6	INTERNATIONAL PAPER CO		01/18/2017	MERRILL LYNCH PIERCE		1,627,740	1,500,000	1,609,680	1,586,680	0	(972)	0	(972)	0	1,585,708	0	42,032	42,032	31,271	02/15/2022	2FE
460599-AA-1	INTERNATIONAL GAME TECHNOLOGY PLC		01/31/2017	MORGAN STANLEY & CO		79,500	75,000	75,000	75,000	0	0	0	0	0	75,000	0	4,500	4,500	1,969	02/15/2020	3FE
46124M-AB-1	INVENTIV GROUP HOLDINGS		03/31/2017	NON-BROKER TRADE		433	433	431	0	0	0	0	0	0	431	0	2	2	5	11/09/2023	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46205D-AG-2	ION MEDIA NETWORKS INC		02/27/2017	NON-BROKER TRADE		59,694	59,994	59,694	59,698	0	39	0	39	0	59,737	0	(43)	(43)	187	12/18/2020	4FE
46611N-AJ-2	JC PENNEY CORP INC		03/31/2017	NON-BROKER TRADE		583	583	581	581	0	0	0	0	0	581	0	3	3	4	06/23/2023	3FE
46613B-AE-7	J CREW GROUP INC		02/06/2017	NON-BROKER TRADE		18,729	31,423	17,682	17,715	0	13,674	0	13,674	0	31,388	0	(12,659)	(12,659)	528	03/05/2021	5FE
46629H-JG-6	JPMORGAN CHASE & CO		03/15/2017	JPMORGAN SECURITIES		580,928	580,000	583,619	580,818	0	(155)	0	(155)	0	580,663	0	265	265	6,699	01/25/2018	1FE
46630U-AA-2	JP MORGAN MORTGAGE TRUST 2007-A3		03/01/2017	PAYDOWN		18,174	24,149	15,237	20,660	0	2,379	0	2,379	0	24,149	0	(5,975)	(5,975)	149	05/01/2037	1FM
46635G-AC-4	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		03/01/2017	PAYDOWN		6,908	6,908	6,977	6,947	0	(39)	0	(39)	0	6,908	0	0	0	43	11/01/2043	1FM
47009F-AF-4	PHARMACEUTICAL PRODUCT D		03/31/2017	NON-BROKER TRADE		652	652	649	649	0	0	0	0	0	649	0	2	2	2	08/18/2022	4FE
47579S-AR-1	JELD-WEN INC		03/23/2017	VARIOUS		85,642	85,867	85,554	85,560	0	11	0	11	0	85,571	0	71	71	1,895	07/01/2022	4FE
47579S-AS-9	JELD-WEN INC		03/31/2017	NON-BROKER TRADE		169	169	168	0	0	0	0	0	0	168	0	1	1	0	07/01/2022	4FE
48562R-AG-4	KAR AUCTION SERVICES INC		03/31/2017	NON-BROKER TRADE		99	99	99	99	0	0	0	0	0	99	0	0	0	1	03/11/2021	3FE
48562R-AH-2	KAR AUCTION SERVICES INC		03/31/2017	NON-BROKER TRADE		350	350	346	347	0	0	0	0	0	347	0	3	3	4	03/09/2023	3FE
49391S-AB-8	KIDDER PEABODY MORTGAGE ASSETS TRUST		01/01/2017	PAYDOWN		15	15	15	15	0	0	0	0	0	15	0	0	0	0	02/01/2017	1FE
49455D-AU-0	KINDER MORGAN ENERGY PARTNERS LP		02/01/2017	MATURITY		375,000	375,000	375,160	375,002	0	(2)	0	(2)	0	375,000	0	0	0	11,250	02/01/2017	2FE
49460Y-BC-8	KINETIC CONCEPTS INC		02/03/2017	NON-BROKER TRADE		574,789	574,789	568,353	569,146	0	134	0	134	0	569,280	0	5,509	5,509	2,794	11/04/2020	3FE
49869N-AH-3	KLOECKNER PENTAPLAST OF AME		03/31/2017	NON-BROKER TRADE		69	69	69	69	0	0	0	0	0	69	0	0	0	1	04/28/2020	4FE
49869N-AJ-9	KLOECKNER PENTAPLAST OF AME		03/31/2017	NON-BROKER TRADE		30	30	30	30	0	0	0	0	0	30	0	0	0	0	04/28/2020	4FE
50077L-AH-9	KRAFT HEINZ FOODS CO		02/23/2017	MILLENNIUM ADVISORS		222,763	220,000	219,607	219,647	0	16	0	16	0	219,662	0	3,101	3,101	4,038	07/02/2020	2FE
50109H-AE-1	KRONOS WORLDWIDE INC		03/31/2017	NON-BROKER TRADE		94	94	93	94	0	0	0	0	0	94	0	0	0	1	02/18/2020	4FE
50105J-AH-0	KRONOS INC/MA		03/31/2017	NON-BROKER TRADE		367	367	365	365	0	0	0	0	0	365	0	2	2	4	11/01/2023	4FE
50177A-AF-6	LB COMMERCIAL MORTGAGE TRUST 2007-C3		03/11/2017	PAYDOWN		577,398	577,398	603,517	601,540	0	(24,141)	0	(24,141)	0	577,398	0	0	0	5,782	07/11/2044	1FM
50212X-AV-8	LPL HOLDINGS INC		03/13/2017	NON-BROKER TRADE		20,050	20,000	19,950	0	0	0	0	0	0	19,950	0	100	100	0	03/10/2024	3FE
50217K-AE-9	LTS BUYER LLC		03/31/2017	NON-BROKER TRADE		974	974	981	978	0	0	0	0	0	978	0	(3)	(3)	8	04/13/2020	4FE
50218K-AB-4	LIFE TIME FITNESS INC		01/27/2017	NON-BROKER TRADE		85,035	85,367	84,958	85,031	0	4	0	4	0	85,035	0	0	0	925	06/10/2022	4FE
50218K-AD-0	LIFE TIME FITNESS INC		03/31/2017	NON-BROKER TRADE		213	213	213	0	0	0	0	0	0	213	0	1	1	0	06/10/2022	4FE
50419M-AB-7	LA QUINTA INTERMEDIATE		03/31/2017	NON-BROKER TRADE		4,196	4,175	4,123	4,140	0	1	0	1	0	4,141	0	55	55	41	04/14/2021	4FE
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A		03/15/2017	PAYDOWN		31,250	31,250	30,644	30,647	0	603	0	603	0	31,250	0	0	0	280	01/15/2042	1FE
51508P-AE-4	LANDRY'S INC		03/31/2017	NON-BROKER TRADE		328	328	327	327	0	0	0	0	0	327	0	2	2	3	10/04/2023	4FE
51783D-AM-0	LAS VEGAS SANDS LLC		01/31/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	3,662	12/19/2020	2FE
526057-BN-3	LENNAR CORP		02/09/2017	BARCLAYS CAP/FIXED I		31,930	31,000	30,820	30,854	0	3	0	3	0	30,855	0	1,074	1,074	364	11/15/2022	3FE
52729B-BL-6	LEVEL 3 FINANCING INC		03/24/2017	NON-BROKER TRADE		27,000	27,000	27,000	26,730	270	0	0	270	0	27,000	0	0	0	626	03/15/2026	3FE
52729K-AJ-5	LEVEL 3 FINANCING INC		02/22/2017	NON-BROKER TRADE		26,666	26,666	26,733	26,714	0	(3)	0	(3)	0	26,711	0	(45)	(45)	411	08/01/2019	3FE
52729K-AK-2	LEVEL 3 FINANCING INC		02/22/2017	NON-BROKER TRADE		266,664	266,664	267,740	267,217	0	(26)	0	(26)	0	267,191	0	(528)	(528)	4,113	01/15/2020	3FE
52729K-AM-8	LEVEL 3 FINANCING INC		02/22/2017	NON-BROKER TRADE		46,667	46,667	46,558	46,580	0	2	0	2	0	46,583	0	84	84	466	05/31/2022	3FE
53803H-AK-6	LIVE NATION ENTERTAINMEN		12/30/2016	NON-BROKER TRADE		686	686	686	686	0	0	0	0	0	686	0	0	0	0	10/27/2023	3FE
53983D-BF-5	LOCKHEED MARTIN CORP		03/15/2017	PERSHING LLC, JERSEY		607,208	605,000	602,828	603,286	0	91	0	91	0	603,376	0	3,832	3,832	4,916	11/23/2020	2FE
55303K-AC-7	MGM GROWTH PROPERTIES		03/31/2017	NON-BROKER TRADE		1,333	1,333	1,330	1,330	0	0	0	0	0	1,330	0	3	3	8	04/25/2023	3FE
55303M-AA-5	MGM GROWTH PROPERTIES OPERATING PARTNERS		03/06/2017	NON-BROKER TRADE		78,000	78,000	78,000	78,000	0	0	0	0	0	78,000	0	0	0	1,523	05/01/2024	4FE
55314Y-AC-4	MMCA AUTO OWNER TRUST 2014-A		03/15/2017	PAYDOWN		91,901	91,901	91,890	91,900	0	2	0	2	0	91,901	0	0	0	182	12/16/2019	1FE
55323C-AD-9	MPG HOLDCO I INC		03/31/2017	NON-BROKER TRADE		124	124	123	123	0	0	0	0	0	123	0	0	0	2	10/20/2021	3FE
55328H-AE-1	MPH ACQUISITION HOLDINGS		03/31/2017	NON-BROKER TRADE		3,204	3,204	3,188	3,189	0	0	0	0	0	3,190	0	14	14	23	06/07/2023	4FE
55336V-AC-4	MPLX LP		01/20/2017	MORGAN STANLEY & CO		62,475	60,000	59,606	59,622	0	4	0	4	0	59,626	0	2,849	2,849	1,467	02/15/2023	2FE
55336V-AJ-9	MPLX LP		02/09/2017	UBS SECURITIES LLC,		110,204	104,000	103,097	103,126	0	10	0	10	0	103,136	0	7,068	7,068	1,028	06/01/2025	2FE
554276-AQ-8	MACDERMID INC		03/31/2017	NON-BROKER TRADE		115	115	114	114	0	0	0	0	0	114	0	1	1	1	06/07/2023	4FE
554276-AS-4	MACDERMID INC		03/31/2017	NON-BROKER TRADE		107	107	105	105	0	0	0	0	0	105	0	2	2	1	06/07/2020	4FE
55616X-AH-0	MACY'S RETAIL HOLDINGS INC		02/13/2017	MORGAN STANLEY & CO		375,480	400,000	387,574	387,885	0	227	0	227	0	388,112	0	(12,632)	(12,632)	5,782	02/15/2023	2FE
56523P-AD-6	KEURIG GREEN MOUNTAIN INC		03/13/2017	NON-BROKER TRADE		106,482	106,482	106,284	105,989	0	(80)	0	(80)	0	105,909	0	573	573	1,081	03/03/2023	3FE
574599-BL-9	MASCO CORP		01/20/2017	BARCLAYS CAP/FIXED I		45,909	45,000	44,786	44,800	0	1	0	1	0	44,801	0	1,108	1,108	623	04/01/2026	2FE
584405-AK-0	MGOC INC		01/17/2017	NON-BROKER TRADE		114,648	114,648	114,468	114,532	0	1	0	1	0	114,533	0	115	115	229	07/31/2020	3FE
59020U-2H-7	MERRILL LYNCH MORTGAGE INVESTORS TRUST S		03/01/2017	PAYDOWN		14,345	14,345	10,196	13,383	0	963	0	963	0	14,345	0	0	0	81	12/01/2035	1FM
59020U-4S-1	MERRILL LYNCH MORTGAGE INVESTORS TRUST S		03/01/2017	PAYDOWN		11,734	11,734	9,046	11,073	0	661	0	661	0	11,734	0	0	0	70	02/01/2036	1FM
594089-AM-8	MICHAELS STORES INC		01/31/2017	NON-BROKER TRADE		709	709	709	709	0	0	0	0	0	709	0	0	0	5	01/28/2023	3FE
59511F-AB-0	MICRON TECHNOLOGY INC		03/31/2017	NON-BROKER TRADE		100	100	99	99	0	0	0	0	0	99	0	1	1	1	04/26/2022	2FE
5956 2D-AH-8	MIDAMERICAN ENERGY CO		02/02/2017	BARCLAYS CAPITAL INC		469,008	450,000	447,359	449,589	0	34	0	34	0	449,623	0	19,385	19,385	9,407	03/15/2018	1FE
59562T-AK-8	MIDAS INTERMEDIATE HOLDC		03/31/2017	NON-BROKER TRADE		379	379	377	377	0	0	0	0	0	377	0	1	1	0	08/18/2021	4FE
60688B-AD-0	ML-CFC COMMERCIAL MORTGAGE TRUST 2007-8		03/01/2017	PAYDOWN		287,766	287,766	310,259	307,525	0	(19,760)	0	(19,760)	0	287,766	0	0	0	3,643	08/01/2049	1FM
61758F-AA-0	MORGAN STANLEY RE-REMIC TRUST 2009-GG10		03/01/2017	PAYDOWN		838,081	838,081	921,814	892,340	0	(54,259)	0	(54,259)	0	838,081	0	0	0	7,011	08/01/2045	1FM

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Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
61763K-AW-4	MORGAN STANLEY BANK OF AMERICA MERRILL L		03/01/2017	PAYDOWN		42,386	42,386	42,385	42,385	0	1	0	1	0	42,386	0	0	0	99	04/01/2047	1FM
61766E-BA-2	MORGAN STANLEY BANK OF AMERICA MERRILL L		03/01/2017	PAYDOWN		28,707	28,707	28,707	28,707	0	0	0	0	0	28,707	0	0	0	81	05/01/2049	1FM
624755-AE-2	MUELLER INDUSTRIES INC		03/29/2017	NON-BROKER TRADE		285	285	285	0	0	0	0	0	0	285	0	0	0	0	03/01/2027	3FE
62475P-AC-4	MUELLER WATER PRODUCTS INC		03/31/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	312	11/25/2021	3FE
628783-AT-9	NBTY INC		03/23/2017	VARIOUS		65,713	66,164	65,663	65,697	0	16	0	16	0	65,713	0	(1)	(1)	1,264	05/05/2023	4FE
628783-AV-4	NBTY INC		03/31/2017	NON-BROKER TRADE		166	166	165	0	0	0	0	0	0	165	0	1	1	0	05/05/2023	4FE
62910P-AC-7	NFP CORP		03/31/2017	NON-BROKER TRADE		650	650	647	0	0	0	0	0	0	647	0	3	3	0	01/08/2024	4FE
62937N-AW-7	NRG ENERGY INC		03/31/2017	NON-BROKER TRADE		383	383	381	382	0	0	0	0	0	382	0	2	2	3	06/30/2023	3FE
63607N-AL-8	NATIONAL FINANCIAL PARTNERS		01/06/2017	NON-BROKER TRADE		193,279	193,279	192,845	192,991	0	1	0	1	0	192,992	0	287	287	231	07/01/2020	4FE
63938C-AB-4	NAVIENT CORP		02/09/2017	MERRILL LYNCH PIERCE		104,367	109,000	104,912	103,550	1,966	42	0	2,008	0	105,558	0	(1,190)	(1,190)	1,939	10/25/2024	3FE
63939N-AA-3	NAVIENT PRIVATE EDUCATION LOAN TRUST 201		03/16/2017	PAYDOWN		273,062	273,062	273,062	273,062	0	0	0	0	0	273,062	0	0	0	1,037	01/16/2035	1FE
64021S-AC-3	NEIMAN MARCUS GROUP LTD LLC		03/28/2017	NON-BROKER TRADE		150,722	187,696	188,473	162,686	25,011	0	0	25,011	0	187,696	0	(36,975)	(36,975)	1,992	10/25/2020	4FE
64072U-AD-4	CSC HOLDINGS LLC		01/18/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	9	10/11/2024	3FE
64200P-AB-4	NEW ARCLIN US HOLDINGS		03/22/2017	NON-BROKER TRADE		73,926	73,331	72,964	0	0	12	0	12	0	72,976	0	951	951	374	02/14/2024	4FE
65336R-AP-3	NEXSTAR BROADCASTING INC		03/17/2017	NON-BROKER TRADE		3,151	3,151	3,144	0	0	0	0	0	0	3,144	0	8	8	0	01/17/2024	3FE
65336Y-AJ-2	NEXSTAR BROADCASTING INC		02/27/2017	CALL 103.438		21,000	21,000	22,155	21,676	0	(56)	0	(56)	0	21,620	0	(620)	(620)	1,131	11/15/2020	4FE
65409F-BD-6	NIELSEN FINANCE LLC		01/09/2017	NON-BROKER TRADE		83	83	83	83	0	0	0	0	0	83	0	0	0	0	10/04/2023	3FE
665772-CD-9	NORTHERN STATES POWER CO/MN		03/15/2017	BARCLAYS CAPITAL INC		377,592	365,000	363,890	364,837	0	29	0	29	0	364,867	0	12,726	12,726	10,593	03/01/2018	1FE
67107Y-AB-8	BERLIN PACKAGING LLC		03/31/2017	NON-BROKER TRADE		422	422	419	420	0	0	0	0	0	420	0	1	1	0	10/01/2021	4FE
68218E-AD-6	ON SEMICONDUCTOR CORP		12/30/2016	NON-BROKER TRADE		550	550	550	550	0	0	0	0	0	550	0	0	0	1	03/31/2023	3FE
68267Y-AA-8	ONEMAIN FINANCIAL ISSUANCE TRUST 2014-1		03/18/2017	PAYDOWN		545,913	545,913	545,902	545,830	0	83	0	83	0	545,913	0	0	0	2,116	06/18/2024	1FE
68269B-AA-7	ONEMAIN FINANCIAL ISSUANCE TRUST 2014-2		03/18/2017	PAYDOWN		181,743	181,743	181,516	181,564	0	178	0	178	0	181,743	0	0	0	717	09/18/2024	1FE
68276Q-AB-2	ONEX SCHUMACHER FINANCE		03/31/2017	NON-BROKER TRADE		251	251	249	249	0	0	0	0	0	249	0	1	1	6	07/31/2022	4FE
68339F-AE-5	ONVOY LLC		02/28/2017	NON-BROKER TRADE		13,333	13,333	13,266	0	0	1	0	1	0	13,268	0	65	65	65	02/13/2024	4FE
68404L-AB-2	OPTIV SECURITY INC		02/28/2017	NON-BROKER TRADE		6,700	6,666	6,650	0	0	0	0	0	0	6,650	0	50	50	0	02/01/2024	4FE
69007A-AG-0	ASPEN MERGER SUB INC		03/31/2017	NON-BROKER TRADE		133	133	133	133	0	0	0	0	0	133	0	1	1	2	09/27/2023	4FE
70215E-AM-5	PARTY CITY HOLDINGS INC		03/31/2017	NON-BROKER TRADE		20,161	20,211	20,169	20,170	0	4	0	4	0	20,174	0	(13)	(13)	213	08/19/2022	4FE
70454B-AN-9	PEABODY ENERGY CORP		02/08/2017	NON-BROKER TRADE		73,697	73,331	72,964	0	0	0	0	0	0	72,964	0	733	733	0	09/24/2020	4FE
70457L-AA-2	PEABODY SECURITIES FINANCE CORP		02/09/2017	VARIOUS		7,170	7,000	7,000	0	0	0	0	0	0	7,000	0	170	170	0	03/31/2022	3FE
70457L-AB-0	PEABODY SECURITIES FINANCE CORP		02/09/2017	VARIOUS		20,440	20,000	20,000	0	0	0	0	0	0	20,000	0	440	440	0	03/31/2025	3FE
70757D-AM-1	PENN NATIONAL GAMING INC		01/19/2017	NON-BROKER TRADE		193,349	193,349	194,297	193,349	0	0	0	0	0	193,349	0	0	0	351	10/30/2020	3FE
71579J-AB-1	PETCO ANIMAL SUPPLIES INC		01/27/2017	VARIOUS		86,229	86,229	86,229	86,229	0	0	0	0	0	86,229	0	0	0	1,090	01/26/2023	4FE
71677H-AG-0	PETSMART INC		01/31/2017	NON-BROKER TRADE		700	700	697	697	0	0	0	0	0	697	0	3	3	0	03/10/2022	3FE
72347N-AL-4	PINNACLE FOODS FINANCE LLC		02/03/2017	NON-BROKER TRADE		217,866	217,866	217,866	217,866	0	0	0	0	0	217,866	0	0	0	1,945	04/29/2020	3FE
72347N-AM-2	PINNACLE FOODS FINANCE LLC		02/03/2017	NON-BROKER TRADE		112,463	112,463	112,604	112,583	0	(3)	0	(3)	0	112,580	0	(117)	(117)	358	04/29/2020	3FE
72347N-AQ-3	PINNACLE FOODS FINANCE LLC		02/03/2017	NON-BROKER TRADE		65,998	65,998	65,712	65,713	0	4	0	4	0	65,717	0	281	281	249	01/13/2023	3FE
72347N-AS-9	PINNACLE FOODS FINANCE LLC		03/31/2017	NON-BROKER TRADE		567	567	566	0	0	0	0	0	0	566	0	1	1	0	02/03/2024	3FE
729417-AH-8	PLY GEM INDUSTRIES INC		03/31/2017	NON-BROKER TRADE		335	335	334	334	0	0	0	0	0	335	0	1	1	20	01/30/2021	3FE
737446-AE-4	POST HOLDINGS INC		03/08/2017	CALL 107.205154		13,000	13,000	13,000	13,000	0	0	0	0	0	13,000	0	0	0	1,173	12/01/2021	4FE
74112C-AS-2	PRESTIGE BRANDS INC		01/26/2017	NON-BROKER TRADE		69,063	69,063	68,751	68,832	0	3	0	3	0	68,835	0	227	227	182	09/03/2021	4FE
74112C-AT-0	PRESTIGE BRANDS INC		03/31/2017	NON-BROKER TRADE		4,625	4,625	4,613	0	0	0	0	0	0	4,613	0	11	11	23	01/26/2024	4FE
74834Y-AC-6	QUEST SOFTWARE US HOLDINGS		02/03/2017	NON-BROKER TRADE		267	267	263	263	0	0	0	0	0	263	0	4	4	5	10/31/2022	4FE
74839X-AF-6	QUIKRETE HOLDINGS INC		03/31/2017	VARIOUS		467	467	464	0	0	0	0	0	0	464	0	2	2	539	11/15/2023	4FE
74909H-AC-3	QUORUM HEALTH CORP		01/04/2017	NON-BROKER TRADE		1,243	1,243	1,218	1,216	4	0	0	4	0	1,221	0	23	23	0	04/29/2022	4FE
74958X-AC-8	RFMSI SERIES 2007-SA2 TRUST		03/01/2017	PAYDOWN		12,914	12,019	6,229	10,254	0	1,765	0	1,765	0	12,019	0	895	895	84	04/01/2037	1FM
74966U-AN-0	RPI FINANCE TRUST		12/30/2016	NON-BROKER TRADE		800	800	800	800	0	0	0	0	0	800	0	0	0	0	10/14/2022	2FE
75008Q-AF-3	RACKSPACE HOSTING INC		03/31/2017	NON-BROKER TRADE		283	283	282	282	0	0	0	0	0	282	0	1	1	0	10/26/2023	3FE
75029K-AB-4	RADIATE HOLDCO LLC		02/24/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	50	02/01/2024	4FE
75509N-AN-0	REALOGY GROUP LLC		01/23/2017	NON-BROKER TRADE		113,046	113,046	113,046	113,046	0	0	0	0	0	113,046	0	0	0	283	07/20/2022	3FE
75509N-AP-5	REALOGY GROUP LLC		03/31/2017	NON-BROKER TRADE		565	565	565	0	0	0	0	0	0	565	0	0	0	2	07/20/2022	3FE
75884R-AS-2	REGENCY CENTERS LP		01/30/2017	US BANCORP INVESTMEN		511,014	475,000	513,356	0	0	(236)	0	(236)	0	513,120	0	(2,106)	(2,106)	6,777	04/15/2021	2FE
76168J-AK-2	RBS GLOBAL INC		12/16/2016	VARIOUS		155,085	154,925	155,257	155,083	0	2	0	2	0	155,085	0	0	0	1,113	08/21/2020	4FE
76168J-AM-8	RBS GLOBAL INC		03/31/2017	NON-BROKER TRADE		775	775	775	0	0	0	0	0	0	775	0	0	0	0	08/21/2023	4FE
76173F-AS-6	REYNOLDS GROUP HOLDINGS		02/07/2017	NON-BROKER TRADE		522,923	522,630	522,921	522,924	0	(2)	0	(2)	0	522,923	0	0	0	2,407	02/05/2023	4FE
76173F-AU-1	REYNOLDS GROUP HOLDINGS		03/31/2017	NON-BROKER TRADE		185	185	185	0	0	0	0	0	0	185	0	0	0	0	02/05/2023	4FE
76857M-AJ-4	RIVERBED TECHNOLOGY INC		03/31/2017	NON-BROKER TRADE		1,134	1,134	1,130	1,130	0	0	0	0	0	1,130	0	4	4	5	04/27/2022	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78404K-AF-2	SBA SENIOR FINANCE II LLC		03/31/2017	NON-BROKER TRADE		827	827	825	826	0	0	0	0	0	826	0	1	1	0	03/24/2021	4FE
78412F-AL-8	SESI LLC		02/10/2017	VARIOUS		213,887	213,000	205,190	206,513	0	233	0	233	0	206,746	0	7,142	7,142	3,470	05/01/2019	4FE
78442F-ET-1	NAVIENT CORP		02/24/2017	VARIOUS		287,990	299,000	297,487	290,404	7,429	17	0	7,446	0	297,849	0	(9,859)	(9,859)	7,483	03/25/2024	3FE
78447Y-AA-6	SLM PRIVATE EDUCATION LOAN TRUST 2013-B		03/15/2017	PAYDOWN		47,258	47,258	47,258	47,258	0	0	0	0	0	47,258	0	0	0	112	07/15/2022	1FE
78454L-AN-0	SM ENERGY CO		03/28/2017	JEFFERIES & CO INC.		54,519	55,000	55,000	55,000	0	0	0	0	0	55,000	0	(481)	(481)	2,052	09/15/2026	4FE
78466D-AV-6	SSLC TECHNOLOGIES INC		03/23/2017	NON-BROKER TRADE		123,432	123,906	123,287	123,412	0	20	0	20	0	123,432	0	0	0	1,241	07/08/2022	3FE
78466D-AZ-7	SSLC TECHNOLOGIES INC		03/31/2017	NON-BROKER TRADE		352	352	350	0	0	0	0	0	0	350	0	1	1	1	07/08/2022	3FE
78471A-AA-1	SCFI PROFESSIONAL LOAN PROGRAM 2016-F LL		03/27/2017	PAYDOWN		62,007	62,007	61,911	61,910	0	96	0	96	0	62,007	0	0	0	304	02/25/2040	1FE
79377X-AB-2	MORAN FOODS LLC		03/31/2017	NON-BROKER TRADE		333	333	328	0	0	0	0	0	0	324	0	10	10	6	12/05/2023	4FE
80874Y-AV-2	SCIENTIFIC GAMES INTERNATIONAL INC		03/27/2017	NON-BROKER TRADE		34,928	33,000	34,980	0	0	(52)	0	(52)	0	34,928	0	0	0	552	01/01/2022	4FE
80875A-AJ-0	SCIENTIFIC GAMES INTERNATIO		03/23/2017	VARIOUS		250,669	251,047	250,528	250,645	0	24	0	24	0	250,669	0	0	0	3,183	10/18/2020	4FE
80875A-AK-7	SCIENTIFIC GAMES INTERNATIO		03/23/2017	VARIOUS		240,703	239,378	241,173	241,150	0	(76)	0	(76)	0	241,074	0	(371)	(371)	2,450	10/01/2021	4FE
81619K-AT-1	SELECT MEDICAL CORP		03/06/2017	NON-BROKER TRADE		66,330	66,330	65,003	65,211	0	47	0	47	0	65,257	0	1,072	1,072	1,666	03/03/2021	3FE
81619K-AQ-2	SELECT MEDICAL CORP		03/08/2017	J.P. MORGAN SECURITI		225,960	224,000	233,520	224,000	5,062	(387)	0	4,675	0	228,675	0	(2,715)	(2,715)	4,046	06/01/2021	4FE
81663A-AB-1	SENSGROUP CORP		03/15/2017	NON-BROKER TRADE		120,099	114,000	124,260	117,420	1,837	(434)	0	1,403	0	118,822	0	1,277	1,277	2,138	06/15/2021	4FE
81733L-AL-2	SEQUA CORP		12/30/2016	VARIOUS		0	0	57,442	0	0	(20,173)	0	(20,173)	0	(20,173)	0	20,173	20,173	1,555	06/19/2017	5FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP		12/30/2016	NON-BROKER TRADE		224	0	0	0	0	0	0	0	0	1	0	223	223	(156)	05/01/2021	4FE
829229-AP-8	SINCLAIR TELEVISION GROU		01/04/2017	NON-BROKER TRADE		85,530	85,530	85,506	85,512	0	0	0	0	0	85,512	0	18	18	33	07/31/2021	3FE
829229-AQ-6	SINCLAIR TELEVISION GROU		03/31/2017	NON-BROKER TRADE		567	567	565	0	0	0	0	0	0	565	0	1	1	4	01/03/2024	3FE
82967N-AU-2	SIRIUS XM RADIO INC		01/05/2017	GOLDMAN SACHS & CO.		42,315	42,000	42,000	41,790	210	0	0	210	0	42,000	0	315	315	533	04/15/2025	3FE
82967N-AW-8	SIRIUS XM RADIO INC		01/05/2017	GOLDMAN SACHS & CO.		33,490	34,000	34,000	33,235	765	0	0	765	0	34,000	0	(510)	(510)	1,152	07/15/2026	3FE
83417U-AF-3	SOLARWINDS HOLDINGS INC		03/23/2017	NON-BROKER TRADE		65,943	66,248	65,917	65,931	0	12	0	12	0	65,943	0	0	0	536	02/05/2023	4FE
83417U-AG-1	SOLARWINDS HOLDINGS INC		03/31/2017	NON-BROKER TRADE		166	166	165	0	0	0	0	0	0	165	0	1	1	1	02/05/2023	4FE
83545G-AV-4	SONIC AUTOMOTIVE INC		03/27/2017	CALL 105.457		59,000	59,000	63,867	61,608	0	(236)	0	(236)	0	61,372	0	(2,372)	(2,372)	6,111	07/15/2022	4FE
84762H-BG-5	SPECTRUM BRANDS INC		03/31/2017	NON-BROKER TRADE		302	302	302	302	0	0	0	0	0	302	0	1	1	0	06/23/2022	3FE
85349B-AA-5	STANDARD INDUSTRIES INC/NJ		03/13/2017	VARIOUS		127,961	123,000	123,000	123,000	0	0	0	0	0	123,000	0	4,961	4,961	3,690	02/15/2021	3FE
85769E-AR-2	STATION CASINOS LLC		03/31/2017	NON-BROKER TRADE		933	933	929	929	0	0	0	0	0	929	0	4	4	8	06/08/2023	3FE
85915J-AB-9	STERIGENICS-NORDION HOLDINGS		03/31/2017	NON-BROKER TRADE		300	300	299	299	0	0	0	0	0	299	0	1	1	3	05/15/2022	4FE
86614M-AB-2	SUMMIT MIDSTREAM HOLDINGS LLC / SUMMIT M		02/15/2017	NON-BROKER TRADE		140,980	133,000	139,650	137,458	0	(209)	0	(209)	0	137,249	0	3,731	3,731	6,207	07/01/2021	4FE
87164G-AH-6	SYNIVERSE HOLDINGS INC		03/24/2017	NON-BROKER TRADE		8,417	9,336	9,383	8,132	1,204	0	0	1,204	0	9,336	0	(919)	(919)	0	04/23/2019	4FE
87239P-AD-6	VISTRA OPERATIONS CO LLC		03/31/2017	NON-BROKER TRADE		394	394	390	390	0	0	0	0	0	390	0	4	4	7	08/04/2023	3FE
87247E-AQ-2	TI GROUP AUTO SYSTEMS LLC		03/31/2017	NON-BROKER TRADE		150	150	149	149	0	0	0	0	0	149	0	1	1	1	06/30/2022	3FE
87264A-AG-0	T-MOBILE USA INC		02/07/2017	PERSHING LLC, JERSEY		52,200	50,000	49,500	49,662	0	6	0	6	0	49,668	0	2,532	2,532	1,795	04/28/2022	3FE
87269H-AE-9	TRI POINTE GROUP INC		02/09/2017	BARCLAYS CAP/FIXED I		118,450	115,000	114,353	114,427	0	14	0	14	0	114,441	0	4,009	4,009	4,018	07/01/2021	4FE
87265V-AB-4	T-MOBILE USA INC		01/30/2017	NON-BROKER TRADE		626,983	626,983	627,502	627,508	0	(7)	0	(7)	0	627,501	0	(518)	(518)	1,900	11/09/2022	2FE
877249-AC-6	TAYLOR MORRISON COMMUNITIES INC / MONARC		01/18/2017	WELLS FARGO SECURITI		145,406	141,000	141,307	141,167	0	(5)	0	(5)	0	141,163	0	6,244	6,244	2,015	04/15/2021	4FE
87817J-AC-2	TEAMHEALTH INC		01/17/2017	NON-BROKER TRADE		10,711	10,712	10,685	0	0	0	0	0	0	10,685	0	27	27	0	11/23/2022	4FE
88078F-BF-4	TEREX CORP		02/24/2017	NON-BROKER TRADE		13,383	13,333	13,300	0	0	1	0	1	0	13,300	0	82	82	(31)	01/31/2024	3FE
881600-AN-3	TESORO LOGISTICS LP / TESORO LOGISTICS F		02/09/2017	BNY/SUNTRUST CAPITAL		15,712	15,000	15,000	15,000	0	0	0	0	0	15,000	0	713	713	158	01/15/2025	3FE
88233F-AJ-9	VISTRA OPERATIONS CO LLC		03/31/2017	NON-BROKER TRADE		333	333	332	0	0	0	0	0	0	333	0	1	1	2	08/04/2023	3FE
89334G-AP-9	TRANS UNION LLC		03/31/2017	NON-BROKER TRADE		1,072	1,072	1,070	1,070	0	0	0	0	0	1,071	0	2	2	0	04/09/2021	3FE
89964M-BB-9	TRANSDIGM INC		03/31/2017	NON-BROKER TRADE		757	757	757	757	0	0	0	0	0	757	0	0	0	4	05/14/2022	3FE
89964M-BF-0	TRANSDIGM INC		03/31/2017	NON-BROKER TRADE		650	650	650	650	0	0	0	0	0	650	0	0	0	0	06/09/2023	3FE
89604B-AT-5	TRIBUNE MEDIA CO		02/01/2017	NON-BROKER TRADE		39,912	39,912	39,814	39,840	0	2	0	2	0	39,842	0	71	71	0	12/27/2020	3FE
89604B-AU-2	TRIBUNE MEDIA CO		02/28/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	837	01/27/2024	3FE
90131H-CA-1	21ST CENTURY FOX AMERICA INC		03/23/2017	NON-BROKER TRADE		464,128	465,000	464,103	464,112	0	17	0	17	0	464,128	0	0	0	5,449	11/15/2026	2FE
90270Y-BC-2	UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2		03/01/2017	PAYDOWN		46,183	46,183	46,183	46,175	0	9	0	9	0	46,183	0	0	0	62	03/01/2046	1FM
90290P-AH-7	US RENAL CARE INC		03/31/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	2	12/31/2022	4FE
903203-BQ-9	UFC FINANCING PARTNERSHIP		02/08/2017	NON-BROKER TRADE		92,724	92,724	92,261	92,277	0	6	0	6	0	92,283	0	442	442	1,497	08/31/2024	3FE
90347B-AG-3	AXALTA COATING SYSTEMS US H		03/31/2017	NON-BROKER TRADE		20,538	20,538	20,613	20,538	0	0	0	0	0	20,538	0	0	0	0	02/01/2020	3FE
90351H-AB-4	U.S. FOODSERVICE		03/31/2017	NON-BROKER TRADE		1,267	1,267	1,263	1,264	0	0	0	0	0	1,264	0	3	3	10	06/27/2023	4FE
90783G-AE-7	UNION PACIFIC RAILROAD CO 1998 PASS THRO		02/23/2017	SINKING PAYMENT		10,644	10,644	12,133	10,648	0	(4)	0	(4)	0	10,644	0	0	0	357	02/23/2019	1FE
90783G-AA-0	UNION PACIFIC RAILROAD CO 2003 PASS THRO		01/02/2017	SINKING PAYMENT		115,969	115,969	113,779	115,362	0	608	0	608	0	115,969	0	0	0	2,724	01/02/2024	1FE
911365-BB-9	UNITED RENTALS NORTH AMERICA INC		02/09/2017	CREDIT SUISSE, NEW Y		158,772	150,000	155,679	154,238	0	(83)	0	(83)	0	154,154	0	4,618	4,618	2,123	11/15/2024	4FE
91335P-AB-5	UNIVAR USA INC		01/19/2017	NON-BROKER TRADE		52,462	52,668	52,415	52,460	0	2	0	2	0	52,462	0	0	0	676	07/01/2022	4FE
91335P-AD-1	UNIVAR USA INC		03/31/2017	NON-BROKER TRADE		132	132	131	0	0	0	0	0	0	131	0	1	1	1	07/01/2022	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
914906-AP-7	UNI VISION COMMUNICATIONS INC		02/24/2017	VARIOUS		240,143	228,000	235,025	233,596	0	(90)	0	(90)	0	233,506	0	6,636	6,636	5,723	09/15/2022	4FE
914906-AU-2	UNI VISION COMMUNICATIONS		03/23/2017	NON-BROKER TRADE		12,835	13,017	12,708	12,821	0	14	0	14	0	12,835	0	0	0	108	03/01/2020	4FE
914906-AV-0	UNI VISION COMMUNICATIONS		03/23/2017	NON-BROKER TRADE		484,251	484,955	486,413	484,198	0	53	0	53	0	484,251	0	0	0	4,041	03/01/2020	4FE
92210N-AH-7	VANTIV LLC		03/31/2017	NON-BROKER TRADE		300	300	300	300	0	0	0	0	0	300	0	0	0	3	06/13/2021	3FE
92343V-BP-8	VERIZON COMMUNICATIONS INC		02/03/2017	NON-BROKER TRADE		213,247	205,000	204,992	204,997	0	0	0	0	0	204,997	0	8,250	8,250	2,889	09/14/2018	2FE
92343V-DM-3	VERIZON COMMUNICATIONS INC		02/03/2017	NON-BROKER TRADE		239	239	240	0	0	0	0	0	0	240	0	(1)	(1)	0	03/15/2022	2FE
92826C-AD-4	VISA INC		01/20/2017	MERRILL LYNCH PIERCE		641,130	645,000	642,639	642,853	0	14	0	14	0	642,867	0	(1,737)	(1,737)	2,314	12/14/2025	1FE
92890P-AA-2	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C14		03/01/2017	PAYDOWN		40,305	40,305	40,304	40,297	0	8	0	8	0	40,305	0	0	0	58	06/01/2046	1FM
92930R-AA-0	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C9		03/01/2017	PAYDOWN		63,236	63,236	63,236	63,236	0	0	0	0	0	63,236	0	0	0	74	11/01/2045	1FM
92978Q-CB-1	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST		01/01/2017	PAYDOWN		315,167	315,167	336,819	333,250	0	(18,083)	0	(18,083)	0	315,167	0	0	0	1,403	12/01/2043	1FM
94105U-AN-0	WASTE INDUSTRIES USA INC		03/31/2017	NON-BROKER TRADE		150	150	150	150	0	0	0	0	0	150	0	0	0	0	02/27/2020	4FE
94983Y-AH-2	WELLS FARGO MORTGAGE V		03/01/2017	PAYDOWN		27,475	27,485	15,930	24,333	0	3,152	0	3,152	0	27,485	0	(10)	(10)	149	07/01/2036	1FM
95000D-BA-8	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		03/01/2017	PAYDOWN		20,031	20,031	20,031	20,031	0	0	0	0	0	20,031	0	0	0	50	06/01/2049	1FM
95000G-AM-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		03/01/2017	PAYDOWN		26,068	26,068	26,068	26,067	0	0	0	0	0	26,068	0	0	0	60	08/01/2049	1FM
95239L-AU-4	WEST CORP		01/03/2017	NON-BROKER TRADE		118,997	119,397	118,970	118,997	0	0	0	0	0	118,997	0	0	0	237	06/17/2023	3FE
95239L-AX-8	WEST CORP		03/31/2017	NON-BROKER TRADE		299	299	298	0	0	0	0	0	0	298	0	1	1	0	06/17/2023	3FE
958102-AK-1	WESTERN DIGITAL CORP		02/07/2017	NON-BROKER TRADE		150,458	153,000	150,278	150,435	0	24	0	24	0	150,459	0	0	0	5,623	04/01/2024	3FE
95810D-AL-5	WESTERN DIGITAL CORP		03/13/2017	NON-BROKER TRADE		13,433	13,333	13,333	0	0	0	0	0	0	13,333	0	100	100	0	04/29/2023	3FE
96208U-AK-7	WEX INC		03/31/2017	NON-BROKER TRADE		367	367	363	365	0	1	0	1	0	366	0	1	1	4	07/01/2023	3FE
96328D-AC-8	WHEELS SPV 2 LLC		03/20/2017	PAYDOWN		64,584	64,584	64,580	64,584	0	1	0	1	0	64,584	0	0	0	95	03/20/2023	1FE
966244-AA-3	WHITEWAVE FOODS CO/THE		02/07/2017	JEFFERIES & CO INC.		107,663	99,000	111,746	108,405	2,767	(213)	0	2,554	0	110,959	0	(3,296)	(3,296)	1,907	10/01/2022	4FE
97246F-AD-8	WILSONART INTERNATIONAL HLD		12/19/2016	VARIOUS		398,149	402,065	394,073	398,197	0	(48)	0	(48)	0	398,149	0	0	0	3,574	10/31/2019	4FE
97246F-AE-6	WILSONART LLC		03/31/2017	NON-BROKER TRADE		1,105	1,105	1,094	0	0	0	0	0	0	1,095	0	10	10	0	12/19/2023	4FE
98379E-AC-0	XPO LOGISTICS INC		03/23/2017	NON-BROKER TRADE		85,301	86,649	85,155	85,237	0	65	0	65	0	85,301	0	0	0	1,075	10/30/2021	3FE
98411K-AB-8	XEROX BUSINESS SERVICES		03/31/2017	NON-BROKER TRADE		423	423	413	413	0	0	0	0	0	413	0	10	10	0	12/07/2023	3FE
98919M-AL-9	ZAYO GROUP LLC		02/23/2017	NON-BROKER TRADE		20,198	19,998	19,948	0	0	1	0	1	0	19,949	0	249	249	(17)	01/19/2024	3FE
98920U-AG-9	ZEBRA TECHNOLOGIES CORP		03/24/2017	NON-BROKER TRADE		1,152	1,152	1,145	1,146	0	0	0	0	0	1,146	0	6	6	0	10/27/2021	3FE
99AA00-46-2	TECTUM HOLDINGS/TRUCK HERO 8/16 TLB		03/31/2017	NON-BROKER TRADE		300	300	297	297	0	0	0	0	0	297	0	3	3	0	08/24/2023	4FE
99AA10-23-0	DYNEGY 1/17 TLC		02/23/2017	NON-BROKER TRADE		13,299	13,332	13,299	0	0	0	0	0	0	13,299	0	0	0	0	06/27/2023	3FE
99AA10-24-8	BERRY PLASTICS 1/17		02/17/2017	NON-BROKER TRADE		6,666	6,666	6,666	0	0	0	0	0	0	6,666	0	0	0	0	12/31/2019	3FE
99AA10-28-9	LANDESK SOFTWARE 1/		01/19/2017	NON-BROKER TRADE		40,198	39,998	39,798	0	0	6	0	6	0	39,804	0	394	394	0	12/31/2020	4FE
99AA18-77-9	PINNACLE FOODS 1/17 TLB		03/20/2017	NON-BROKER TRADE		226,373	226,655	226,371	0	0	1	0	1	0	226,373	0	0	0	0	01/30/2024	3FE
99AA18-84-5	JBS USA 1/17 TLB		01/31/2017	NON-BROKER TRADE		73,513	73,329	73,329	0	0	0	0	0	0	73,329	0	183	183	7	10/30/2022	3FE
99AA19-34-8	CALIBER COLLISION 1		03/24/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	4	01/18/2024	4FE
99AA19-57-9	BJ'S WHOLESALE CLUB		02/17/2017	NON-BROKER TRADE		219,437	219,987	219,437	0	0	0	0	0	0	219,437	0	0	0	0	12/31/2020	4FE
99AA2D-28-8	BERRY PLASTICS 1/17		02/17/2017	NON-BROKER TRADE		211,299	211,875	211,283	0	0	16	0	16	0	211,299	0	0	0	0	12/31/2019	3FE
99AA20-37-9	SYNCHRONOSS TECHNOL		02/17/2017	NON-BROKER TRADE		72,969	73,328	72,961	0	0	8	0	8	0	72,969	0	0	0	0	12/31/2019	3FE
99AA2D-38-7	TEAM HEALTH 1/17 TL		01/17/2017	NON-BROKER TRADE		10,712	10,712	10,685	0	0	0	0	0	0	10,685	0	27	27	0	01/12/2024	4FE
99AA20-67-6	ZAYO 1/17 COV-LITE 7-YEAR TLB2		02/22/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	29	01/12/2024	3FE
99AA21-07-0	UNI VAR 1/17 (USD) C		01/31/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	170	07/01/2022	3FE
99AA21-14-6	PETCO 1/17 COV-LITE TLB		02/17/2017	NON-BROKER TRADE		86,012	86,012	86,012	0	0	0	0	0	0	86,012	0	0	0	0	01/26/2023	4FE
99AA72-95-8	WILSONART INTERNATI		01/16/2017	NON-BROKER TRADE		39,899	39,998	39,898	39,898	0	1	0	1	0	39,899	0	0	0	568	12/14/2023	4FE
99AA72-99-0	LIGHTSTONE 12/16 CO		03/22/2017	NON-BROKER TRADE		101,433	103,472	101,403	0	0	30	0	30	0	101,433	0	0	0	658	12/15/2023	3FE
99AA73-29-5	LIGHTSTONE 12/16 TL		03/23/2017	NON-BROKER TRADE		9,660	9,855	9,657	0	0	3	0	3	0	9,660	0	0	0	63	12/15/2023	3FE
99AA74-12-9	CHARTER COMM OPERAT		01/16/2017	VARIOUS		551,339	550,914	551,343	0	0	(4)	0	(4)	0	551,339	0	0	0	0	01/15/2024	2FE
99AA91-11-5	JEFFERIES FINANCE 5/15 TL		03/31/2017	NON-BROKER TRADE		166	166	165	165	0	0	0	0	0	165	0	1	1	2	05/11/2020	4FE
99AA97-23-7	EQUINIX 11/15 (USD)		03/23/2017	VARIOUS		26,354	26,399	26,333	26,350	0	4	0	4	0	26,354	0	0	0	0	11/20/2019	3FE
99AAA0-24-8	HCA 8/16 B7 TLB		03/23/2017	NON-BROKER TRADE		166,245	166,245	166,245	166,245	0	0	0	0	0	166,245	0	0	0	765	08/01/2020	3FE
99AAA0-86-7	AOT BEDDING 10/16 T		02/17/2017	NON-BROKER TRADE		218,951	219,994	218,894	218,904	0	47	0	47	0	218,951	0	0	0	1,347	12/31/2019	4FE
99AAA1-05-5	INVENTIV HEALTH 8/1		02/17/2017	NON-BROKER TRADE		172,513	173,328	172,461	172,482	0	31	0	31	0	172,513	0	0	0	0	08/05/2020	4FE
99AAA1-55-0	SINCLAIR TELEVISION		01/16/2017	NON-BROKER TRADE		113,045	113,327	113,044	0	0	1	0	1	0	113,045	0	0	0	0	12/31/2019	3FE
99AAA2-20-2	VERTIV 9/16 TLB		02/09/2017	NON-BROKER TRADE		4,741	4,741	4,539	4,600	0	2	0	2	0	4,602	0	139	139	0	09/29/2023	4FE
99AAA2-39-2	CASELLA WASTE 9/16		03/31/2017	NON-BROKER TRADE		100	100	99	100	0	0	0	0	0	100	0	0	0	0	09/26/2020	4FE
99AAA3-12-7	CLLLIGAN 10/16 (USD) TL		11/18/2016	NON-BROKER TRADE		0	0	0	0	0	2	0	2	0	2	0	(2)	(2)	(5)	10/13/2020	4FE
99AAA3-20-0	BASS PRO SHOPS 11/16 ASSET SALE FACILIT		01/16/2017	NON-BROKER TRADE		47,541	47,998	47,518	47,527	0	14	0	14	0	47,541	0	0	0	0	05/15/2018	4FE
99AAA3-47-3	EQUINIX 12/16 (USD)		03/31/2017	NON-BROKER TRADE		67	67	67	0	0	0	0	0	0	67	0	0	0	142	12/06/2020	2FE

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Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
99AA3-51-5	MKS INSTRUMENTS 12/16 TLB		03/31/2017	NON-BROKER TRADE		3,967	3,967	3,930	3,931	0	1	0	1	0	3,932	0	35	35	35	05/01/2023	3FE
99AA3-52-3	NFP 12/16 TLB		03/14/2017	NON-BROKER TRADE		258,732	259,985	258,685	0	0	47	0	47	0	258,732	0	0	0	0	12/06/2020	4FE
99AA3-53-1	VISTRA 12/16 TLB		01/16/2017	NON-BROKER TRADE		132,997	133,326	132,993	132,993	0	4	0	4	0	132,997	0	0	0	267	12/06/2020	3FE
99AA3-64-8	DIGITALGLOBE 12/16		01/16/2017	NON-BROKER TRADE		106,397	106,661	106,394	106,395	0	3	0	3	0	106,397	0	0	0	0	12/06/2020	3FE
99AA3-65-5	RACKSPACE HOSTING 12/16 TL		02/04/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	639	11/03/2023	3FE
99AA3-83-8	ASURION 1/17 COV-LI		02/17/2017	NON-BROKER TRADE		163,077	163,701	163,068	0	0	10	0	10	0	163,077	0	0	0	251	08/04/2022	4FE
99AA3-95-2	CALPINE 1/17 B8 TLB		01/30/2017	NON-BROKER TRADE		33,165	33,331	32,998	0	0	2	0	2	0	33,000	0	165	165	(24)	12/26/2019	3FE
99AA3-96-0	TEREX 1/17 COV-LITE TL		02/17/2017	NON-BROKER TRADE		13,300	13,333	13,299	0	0	0	0	0	0	13,300	0	0	0	0	01/19/2021	3FE
99AA4-26-5	SAVE A LOT 12/16 COV LITE TLB		01/16/2017	NON-BROKER TRADE		129,356	133,327	129,328	129,334	0	23	0	23	0	129,355	0	0	0	0	12/01/2023	4FE
99AA4-78-6	PRESTIGE BRANDS 1/1		02/17/2017	NON-BROKER TRADE		146,293	146,657	146,291	0	0	2	0	2	0	146,293	0	0	0	0	01/11/2021	4FE
99AA4-81-0	ACCUVANT 1/17 COV-L		02/23/2017	NON-BROKER TRADE		6,650	6,666	6,650	0	0	0	0	0	0	6,650	0	0	0	0	01/05/2021	4FE
99AA4-87-7	COLUMBUS MCKINNON 1		03/31/2017	NON-BROKER TRADE		749	749	745	0	0	0	0	0	0	745	0	4	4	0	12/07/2020	4FE
99AA4-89-3	AMWINS 1/17 TLB		02/08/2017	NON-BROKER TRADE		59,847	59,996	59,846	0	0	1	0	1	0	59,847	0	0	0	0	01/05/2021	4FE
99AA5-11-4	V. GROUP 1/17 TLB		03/03/2017	NON-BROKER TRADE		53,397	53,330	53,330	0	0	0	0	0	0	53,330	0	67	67	0	01/17/2024	4FE
99AA5-27-0	CHANGE HEALTHCARE 1		03/20/2017	NON-BROKER TRADE		345,783	346,649	345,783	0	0	0	0	0	0	345,783	0	0	0	0	01/31/2021	4FE
99AA5-91-6	LEVEL 3 2/17 TLB		03/20/2017	NON-BROKER TRADE		405,675	406,684	405,667	0	0	9	0	9	0	405,675	0	0	0	0	02/09/2021	3FE
99AA5-92-4	FREEDOM MORTGAGE 2/17 TLB		03/22/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	70	02/01/2021	4FE
99AA6-47-6	PIKE 3/17 COV-LITE		03/31/2017	NON-BROKER TRADE		13,400	13,333	13,266	0	0	0	0	0	0	13,266	0	133	133	(2)	03/01/2024	4FE
99AA6-72-4	HCA 3/17 B9 TL		03/31/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	22	03/02/2021	3FE
99AA6-90-6	UNI VISION 3/17 C5 COV-LITE TL		03/28/2017	VARIOUS		484,252	484,955	484,251	0	0	1	0	1	0	484,252	0	0	0	1	03/15/2024	3FE
99AA7-00-3	ARCTIC GLACIER 2/17		03/14/2017	NON-BROKER TRADE		6,701	6,667	6,634	0	0	0	0	0	0	6,634	0	67	67	0	03/01/2021	4FE
99AA7-26-8	LIGHTSTONE 3/17 COV		03/31/2017	NON-BROKER TRADE		267	267	262	0	0	0	0	0	0	262	0	5	5	0	01/30/2024	3FE
99AA7-62-3	UNITED AIR LINES 3/17 TLB		03/28/2017	NON-BROKER TRADE		60,217	59,992	59,992	0	0	0	0	0	0	59,992	0	225	225	0	03/15/2021	3FE
99AA7-67-2	ALIXPARTNERS 3/17 C		03/28/2017	NON-BROKER TRADE		66,991	66,658	66,491	0	0	0	0	0	0	66,491	0	500	500	0	03/17/2021	4FE
99AA9-11-6	MONARCH 5/16 (USD)		01/26/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	20	05/18/2020	4FE
99AA9-12-4	MONARCH 5/16 (USD)		01/26/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	27	05/18/2020	6*
99AA9-87-6	CAVIUM 7/16 TLB		01/16/2017	VARIOUS		65,932	66,498	65,833	65,893	0	8	0	8	0	65,902	0	31	31	229	12/31/2019	3FE
BGH318-6T-2	AMAS AVIATION (6/10) TLB		03/10/2017	NON-BROKER TRADE		3,800	3,800	3,781	3,787	0	2	0	2	0	3,789	0	11	11	39	06/11/2018	3FE
D6901L-AE-7	BURGER KING 2/17 CO 0.0000% DUE 02/16/24		03/31/2017	NON-BROKER TRADE		505,475	506,739	506,106	0	0	28	0	28	0	506,134	0	(659)	(659)	0	02/16/2024	4FE
G2089R-AC-7	CHESAPEAKE/MULTI PACKAGING 1/14 (USD) RO		03/31/2017	NON-BROKER TRADE		483	483	486	483	1	0	0	1	0	485	0	(1)	(1)	5	09/30/2020	4FE
G4123E-AC-0	GRIFOLS WORLDWIDE OPERAT		01/31/2017	NON-BROKER TRADE		314,853	314,853	312,902	313,381	0	29	0	29	0	313,411	0	1,442	1,442	1,041	02/27/2021	3FE
L2824E-AB-7	DELOS FINANCE SARL		01/19/2017	NON-BROKER TRADE		419,785	420,015	419,567	419,782	0	3	0	3	0	419,785	0	0	0	875	03/06/2021	2FE
097751-BF-7	BOMBARDIER INC	A	03/06/2017	GOLDMAN SACHS & CO.		20,843	21,000	21,504	20,021	1,362	(10)	0	1,352	0	21,373	0	(531)	(531)	836	01/15/2023	4FE
374825-AA-5	GIBSON ENERGY INC	A	03/22/2017	NON-BROKER TRADE		96,715	92,000	99,705	95,450	499	(345)	0	154	0	95,604	0	1,111	1,111	4,261	07/15/2021	3FE
44362B-AF-9	HUDBAY MINERALS INC	A	03/13/2017	BARCLAYS CAP/FIXED I		159,102	154,000	159,435	94,178	0	(84)	0	(84)	0	159,336	0	(234)	(234)	2,510	01/15/2023	4FE
552704-AA-6	MEG ENERGY CORP	A	03/15/2017	CALL 102.166		150,000	150,000	138,750	138,750	0	486	0	486	0	139,236	0	10,764	10,764	8,124	03/15/2021	4FE
57701R-AD-4	MATTAMY GROUP CORP	A	02/09/2017	CREDIT SUISSE, NEW Y		107,900	104,000	104,000	104,000	0	0	0	0	0	104,000	0	3,900	3,900	1,212	12/15/2023	4FE
67001B-AQ-6	NOVELIS INC	A	01/13/2017	NON-BROKER TRADE		98,500	98,500	98,067	98,152	0	2	0	2	0	98,154	0	346	346	154	06/02/2022	3FE
92912E-AC-7	VALEANT PHARMACEUTICALS INTERNATIONAL IN	A	03/21/2017	NON-BROKER TRADE		99,819	97,000	97,429	91,608	0	651	0	651	0	92,559	0	7,261	7,261	3,929	08/15/2018	5FE
99AA11-65-9	TELESAT CANADA 1/17	A	03/31/2017	NON-BROKER TRADE		299	299	296	0	0	0	0	0	0	296	0	3	3	2	11/17/2023	4FE
99AA1-26-1	TELESAT CANADA 11/1	A	03/23/2017	VARIOUS		118,857	119,997	118,797	118,815	0	38	0	38	0	118,854	0	3	3	1,543	11/09/2023	3FE
99AA2-48-3	LIONS GATE 6/16 COV-LITE TLB	A	02/22/2017	NON-BROKER TRADE		25,333	25,333	25,206	25,207	0	5	0	5	0	25,212	0	121	121	152	10/13/2020	3FE
99AA4-97-6	MEG ENERGY 1/17 COV	A	01/24/2017	NON-BROKER TRADE		26,865	26,665	26,598	0	0	0	0	0	0	26,598	0	267	267	0	12/31/2023	3FE
99AA5-96-5	GATEWAY CASINOS 2/17 (USD) 0.000% 02/15/	A	02/15/2017	NON-BROKER TRADE		40,298	39,998	39,798	0	0	1	0	1	0	39,799	0	499	499	(37)	02/15/2023	3FE
C2620K-AK-4	CONCORDIA 10/15 (US	A	03/31/2017	NON-BROKER TRADE		667	667	631	517	120	1	0	121	0	638	0	28	28	0	10/21/2021	4FE
C9413P-AP-8	VALEANT PHARMACEUTICALS INTERNATIONAL IN	A	03/21/2017	NON-BROKER TRADE		48,988	48,988	49,188	48,839	261	(7)	0	254	0	49,093	0	(105)	(105)	0	08/05/2020	3FE
45824T-AC-9	INTELSAT JACKSON HOLDINGS SA	D	03/28/2017	VARIOUS		305,783	335,000	273,102	259,625	0	3,474	0	3,474	0	263,099	0	42,683	42,683	10,647	10/15/2020	5FE
62854A-AD-6	MYLAN NV	D	01/31/2017	NON-BROKER TRADE		651,154	650,000	651,157	651,162	0	(8)	0	(8)	0	651,154	0	0	0	3,281	06/15/2026	2FE
67053N-AG-9	NUMERICABLE-SFR SA	D	01/31/2017	NON-BROKER TRADE		650	650	643	644	0	0	0	0	0	644	0	6	6	9	01/15/2024	4FE
67053N-AJ-3	NUMERICABLE-SFR SA	D	01/31/2017	NON-BROKER TRADE		467	467	465	466	0	0	0	0	0	466	0	1	1	4	01/31/2025	4FE
780153-AU-6	ROYAL CARIBBEAN CRUISES LTD	D	01/04/2017	VARIOUS		99,182	93,000	97,882	96,639	0	(12)	0	(12)	0	96,627	0	2,554	2,554	732	11/15/2022	3FE
78466D-AM-4	SS&C EUROPEAN HOLDINGS SARL	D	03/23/2017	VARIOUS		12,599	12,644	12,581	12,594	0	2	0	2	0	12,596	0	3	3	123	07/08/2022	3FE
78466D-BA-1	SS&C EUROPEAN HOLDINGS SARL	D	03/31/2017	NON-BROKER TRADE		1,329	1,329	1,324	0	0	0	0	0	0	1,324	0	5	5	3	07/08/2022	3FE
81726J-AE-1	SENSATA TECHNOLOGIES BV	D	02/13/2017	NON-BROKER TRADE		3,817	3,817	3,791	3,797	0	0	0	0	0	3,797	0	20	20	4	10/14/2021	2FE
872456-AA-6	TELECOM ITALIA CAPITAL SA	D	01/19/2017	PERSHING LLC, JERSEY		28,730	26,000	29,380	28,207	0	(55)	0	(55)	0	28,152	0	578	578	187	06/18/2019	3FE
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	D	02/13/2017	CITIGROUP GBL MKTS/S		280,476	310,000	309,896	309,918	0	5	0	5	0	309,923	0	(29,447)	(29,447)	5,561	10/01/2026	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
90351D-AA-5	UBS GROUP FUNDING JERSEY LTD	D	03/16/2017	UBS SECURITIES LLC.		666,330	665,000	663,863	664,137	0	48	0	48	0	664,185	0	2,145	2,145	9,645	09/24/2020	1FE
99AA72-96-6	VIRGIN MEDIA 12/16	C	01/16/2017	NON-BROKER TRADE		308,555	309,316	308,543	308,544	0	11	0	11	0	308,555	0	0	0	539	12/31/2019	3FE
99AA88-42-6	SIG COMBIBLOC 1/15	D	03/31/2017	NON-BROKER TRADE		284	284	282	283	0	0	0	0	0	283	0	1	1	2	02/03/2022	4FE
99AA99-53-0	SAMSONITE INTERNATI	D	03/31/2017	NON-BROKER TRADE		183	183	182	183	0	0	0	0	0	183	0	1	1	2	12/31/2019	3FE
99AAA3-68-9	IRI 12/16 TL	C	12/21/2016	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	68	12/06/2020	4FE
99AAB0-36-1	MALLINCKRODT 2/17 T	D	03/20/2017	NON-BROKER TRADE		93,214	93,330	93,214	0	0	0	0	0	0	93,214	0	0	0	0	09/24/2024	3FE
G2967L-AG-8	AVAGO 8/16 COV-LITE	D	01/19/2017	NON-BROKER TRADE		472,873	472,873	468,801	469,060	0	31	0	31	0	469,090	0	3,782	3,782	1,755	02/01/2023	2FE
G7739P-AF-7	CABLE & WIRELESS 12	D	01/11/2017	NON-BROKER TRADE		73,880	73,330	73,330	0	0	0	0	0	0	73,330	0	550	550	(442)	01/03/2023	3FE
L0427G-AB-2	AMAS AVIATION 7/12 TL	C	01/17/2017	NON-BROKER TRADE		2,877	2,877	2,879	2,879	0	0	0	0	0	2,879	0	(1)	(1)	27	07/16/2018	3FE
L1300R-AB-8	MAUSER 6/14 (USD) C	D	03/31/2017	NON-BROKER TRADE		210	210	209	209	0	0	0	0	0	209	0	1	1	0	07/31/2021	4FE
L3462M-AB-9	EXPRO HOLDINGS 8/14	D	01/04/2017	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	977	09/02/2021	4FE
N0805E-AB-7	AVAST SOFTWARE 8/16 (USD)TLB	C	03/20/2017	NON-BROKER TRADE		65,675	65,831	65,665	65,668	0	6	0	6	0	65,675	0	0	0	832	08/03/2022	3FE
N5948L-AP-0	NXP 9/16 COV-LITE T	D	02/10/2017	NON-BROKER TRADE		166,648	166,648	166,049	166,079	0	16	0	16	0	166,095	0	552	552	634	12/07/2020	2FE
D5929G-AB-3	ORION ENGINEERED CARBONS GM	D	03/31/2017	NON-BROKER TRADE		921	921	912	915	0	0	0	0	0	915	0	6	6	1	07/25/2021	3FE
G2089R-AJ-2	MULTI PACKAGING SOLUTIONS L	D	03/31/2017	NON-BROKER TRADE		17	17	17	17	0	0	0	0	0	17	0	0	0	0	10/03/2023	4FE
L29678-AF-3	ENDO LUXEMBOURG FINANCE	D	03/31/2017	NON-BROKER TRADE		600	600	599	599	0	0	0	0	0	599	0	1	1	6	09/25/2022	3FE
L6233J-AB-3	MALLINCKRODT 3/14 COV-LITE TL	D	03/23/2017	VARIOUS		138,454	140,767	137,751	138,313	0	128	0	128	0	138,441	0	12	12	810	03/19/2021	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						49,333,203	49,117,590	49,388,917	43,558,747	50,898	(131,696)	0	(80,798)	0	49,107,234	0	225,963	225,963	501,006	XXX	XXX
404280-AT-6	HSBC HOLDINGS PLC	D	03/21/2017	JPMCB/HSBC BK PLC IB		714,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	14,000	14,000	21,569	12/29/2049	2FE
4899999. Subtotal - Bonds - Hybrid Securities						714,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	14,000	14,000	21,569	XXX	XXX
8399997. Total - Bonds - Part 4						76,794,384	76,195,081	76,765,822	69,540,081	(1,142)	(229,949)	0	(231,091)	0	76,271,198	0	523,179	523,179	725,354	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						76,794,384	76,195,081	76,765,822	69,540,081	(1,142)	(229,949)	0	(231,091)	0	76,271,198	0	523,179	523,179	725,354	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
000360-20-6	AAON INC		03/14/2017	WILLIAM BLAIR & CO.	3,357.000	118,440		80,997	110,949	(29,952)	0	0	(29,952)	0	80,997	0	37,443	37,443	0		L
000361-10-5	AAR CORP		03/10/2017	WILLIAMS CAPITAL GRO	363.000	11,946		8,411	11,997	(3,586)	0	0	(3,586)	0	8,411	0	3,535	3,535	27		L
000957-10-0	ABM INDUSTRIES INC		03/10/2017	VARIOUS	2,181.000	91,329		50,715	89,072	(38,357)	0	0	(38,357)	0	50,715	0	40,615	40,615	371		L
001547-10-8	AK STEEL HOLDING CORP		03/10/2017	ITG INC, NEW YORK	2,087.000	16,007		23,112	0	0	0	0	0	0	23,112	0	(7,105)	(7,105)	0		L
00163U-10-6	AMAG PHARMACEUTICALS INC		01/04/2017	INSTINET CORP, NEW Y	1,200.000	41,370		31,056	41,760	(10,704)	0	0	(10,704)	0	31,056	0	10,314	10,314	0		L
001820-10-3	ANI PHARMACEUTICALS INC		01/04/2017	INSTINET CORP, NEW Y	276.000	17,208		12,311	16,731	(4,421)	0	0	(4,421)	0	12,311	0	4,898	4,898	0		L
002474-10-4	AZZ INC		03/10/2017	ITG INC, NEW YORK	138.000	7,954		9,070	0	0	0	0	0	0	9,070	0	(1,116)	(1,116)	23		L
002567-10-5	ABAXIS INC		03/10/2017	ITG INC, NEW YORK	144.000	7,058		7,816	7,599	217	0	0	217	0	7,816	0	(758)	(758)	20		L
002824-10-0	ABBOTT LABORATORIES		02/10/2017	NON-BROKER TRADE	1.000	24		29	22	7	0	0	7	0	29	0	(5)	(5)	0		L
002877Y-10-9	ABBVIE INC		01/04/2017	ITG INC, NEW YORK	3,765.000	238,647		226,828	235,764	(8,936)	0	0	(8,936)	0	226,828	0	11,818	11,818	0		L
002896-20-7	ABERCROMBIE & FITCH CO CL A		03/10/2017	ITG INC, NEW YORK	1,026.000	12,281		15,816	12,312	3,504	0	0	3,504	0	15,816	0	(3,535)	(3,535)	205		L
003654-10-0	ABIOMED INC		03/14/2017	WILLIAM BLAIR & CO.	2,301.000	277,600		44,809	259,277	(214,468)	0	0	(214,468)	0	44,809	0	232,791	232,791	0		L
004239-10-9	ACADIA REALTY TRUST		03/10/2017	ITG INC, NEW YORK	699.000	20,599		23,280	0	0	0	0	0	0	23,280	0	(2,681)	(2,681)	0		L
004446-10-0	ACETO CORP		03/10/2017	WILLIAMS CAPITAL GRO	456.000	6,749		10,180	0	0	0	0	0	0	10,180	0	(3,431)	(3,431)	30		L
00484M-10-6	ACORDA THERAPEUTICS INC		03/10/2017	ITG INC, NEW YORK	699.000	19,669		14,342	0	0	0	0	0	0	14,342	0	5,328	5,328	0		L
00508X-20-3	ACTUANT CORP		03/10/2017	VARIOUS	2,981.000	80,264		71,425	77,357	(5,932)	0	0	(5,932)	0	71,425	0	8,839	8,839	0		L
006855-10-0	ADEPTUS HEALTH INC		03/10/2017	ITG INC, NEW YORK	1,409.000	3,241		12,144	2,261	0	0	0	0	0	12,144	0	(8,903)	(8,903)	0		L
00738A-10-6	ADTRAN INC		03/10/2017	VARIOUS	2,437.000	55,851		41,965	54,467	(12,502)	0	0	(12,502)	0	41,965	0	13,886	13,886	24		L
00770F-10-4	AEGION CORP		03/10/2017	WILLIAMS CAPITAL GRO	398.000	9,202		8,465	9,433	(968)	0	0	(968)	0	8,465	0	737	737	0		L
00773T-10-1	ADVANSIX INC		03/10/2017	VARIOUS	648.000	16,255		12,425	4,118	(2,305)	0	0	(2,305)	0	12,425	0	3,830	3,830	0		L
007800-10-5	AEROJET ROCKETDYNE HOLDINGS INC		03/10/2017	WILLIAMS CAPITAL GRO	442.000	9,706		8,171	0	0	0	0	0	0	8,171	0	1,535	1,535	0		L
007973-10-0	ADVANCED ENERGY INDUSTRIES INC		01/04/2017	INSTINET CORP, NEW Y	1,103.000	61,669		24,431	60,389	(35,958)	0	0	(35,958)	0	24,431	0	37,238	37,238	0		L
008073-10-8	AEROVIRONMENT INC		03/10/2017	VARIOUS	795.000	21,649		20,557	21,330	(773)	0	0	(773)	0	20,557	0	1,092	1,092	0		L
00847J-10-5	AGILYSYS INC		03/10/2017	WILLIAMS CAPITAL GRO	639.000	5,610		7,372	6,620	752	0	0	752	0	7,372	0	(1,762)	(1,762)	0		L
008492-10-0	AGREE REALTY CORP		01/04/2017	INSTINET CORP, NEW Y	800.000	37,799		26,028	36,840	(10,811)	0	0	(10,811)	0	26,028	0	11,771	11,771	396		L
009128-30-7	AIR METHODS CORP		03/10/2017	WILLIAMS CAPITAL GRO	502.000	21,003		15,989	15,989	0	0	0	0	0	15,989	0	5,015	5,015	0		L
011311-10-7	ALAMO GROUP INC		03/10/2017	ITG INC, NEW YORK	148.000	10,833		9,666	11,263	(1,597)	0	0	(1,597)	0	9,666	0	1,167	1,167	15		L
012348-10-8	ALBANY INTERNATIONAL CORP		03/10/2017	WILLIAMS CAPITAL GRO	315.000	14,046		6,658	14,584	(7,927)	0	0	(7,927)	0	6,658	0	7,388	7,388	54		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
012423-10-9	ALBANY MOLECULAR RESH INC COM		03/10/2017	WILLIAMS CAPITAL GRO	338.000	4,610		6,520	0	0	0	0	0	0	6,520	0	(1,910)	(1,910)	0		L
012653-10-1	ALBEMARLE CORP		01/04/2017	ITG INC, NEW YORK	576.000	52,484		43,780	49,582	(5,802)	0	0	(5,802)	0	43,780	0	8,704	8,704	176		L
01748X-10-2	ALLEGIANT TRAVEL CO		03/14/2017	WILLIAM BLAIR & CO.	1,219.000	189,717		90,984	202,842	(111,857)	0	0	(111,857)	0	90,984	0	98,733	98,733	853		L
018522-30-0	ALLETE INC COM NEW		03/10/2017	VARIOUS	1,117.000	72,196		68,602	71,700	(3,098)	0	0	(3,098)	0	68,602	0	3,594	3,594	378		L
018802-10-8	ALLIANT ENERGY CORP COM		01/04/2017	ITG INC, NEW YORK	767.000	29,222		28,709	29,062	(353)	0	0	(353)	0	28,709	0	513	513	0		L
023436-10-8	AMEDISYS INC		03/10/2017	WILLIAMS CAPITAL GRO	422.000	21,197		19,700	8,142	1,287	0	0	1,287	0	19,700	0	1,496	1,496	0		L
02376R-10-2	AMERICAN AIRLINES GROUP INC		01/04/2017	ITG INC, NEW YORK	524.000	24,601		24,466	24,466	0	0	0	0	0	24,466	0	136	136	0		L
026013-10-4	AMERICAN ASSETS TRUST INC		01/04/2017	INSTINET CORP, NEW Y	889.000	38,920		33,524	38,298	(4,774)	0	0	(4,774)	0	33,524	0	5,396	5,396	0		L
024061-10-3	AMERICAN AXLE & MANUFACTURING HOLDINGS I		03/10/2017	ITG INC, NEW YORK	1,159.000	22,658		23,322	0	0	0	0	0	0	23,322	0	(664)	(664)	0		L
025676-20-6	AMERICAN EQUITY INVESTMENT LIFE HOLDING		03/10/2017	VARIOUS	1,469.000	37,988		38,882	33,111	5,771	0	0	5,771	0	38,882	0	(894)	(894)	0		L
025816-10-9	AMERICAN EXPRESS CO COM		01/04/2017	ITG INC, NEW YORK	2,349.000	179,417		163,373	174,014	(10,641)	0	0	(10,641)	0	163,373	0	16,044	16,044	752		L
02913V-10-3	AMERICAN PUBLIC EDUCATION INC		03/10/2017	ITG INC, NEW YORK	119.000	2,438		2,215	2,921	(707)	0	0	(707)	0	2,215	0	224	224	0		L
029899-10-1	AMERICAN STATES WATER CO		03/10/2017	WILLIAMS CAPITAL GRO	288.000	12,119		13,076	0	0	0	0	0	0	13,076	0	(957)	(957)	70		L
030371-10-8	AMERICAN VANGUARD CORP		03/10/2017	WILLIAMS CAPITAL GRO	392.000	5,896		7,396	0	0	0	0	0	0	7,396	0	(1,500)	(1,500)	0		L
030420-10-3	AMERICAN WATER WORKS CO INC		01/04/2017	ITG INC, NEW YORK	635.000	46,008		46,469	45,949	521	0	0	521	0	46,469	0	(461)	(461)	0		L
030506-10-9	AMERICAN WOODMARK CORP		03/10/2017	VARIOUS	100.000	8,619		7,716	0	0	0	0	0	0	7,716	0	903	903	0		L
03071H-10-0	AMERISAFE INC		03/10/2017	ITG INC, NEW YORK	122.000	7,825		7,707	0	0	0	0	0	0	7,707	0	118	118	24		L
032095-10-1	AMPHENOL CORP		01/04/2017	ITG INC, NEW YORK	190.000	12,918		11,731	12,768	(1,037)	0	0	(1,037)	0	11,731	0	1,187	1,187	30		L
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC		03/10/2017	WILLIAMS CAPITAL GRO	174.000	2,542		3,364	0	0	0	0	0	0	3,364	0	(821)	(821)	0		L
032654-10-5	ANALOG DEVICES INC		03/27/2017	NON-BROKER TRADE	0.000	33		33	0	0	0	0	0	0	33	0	0	0	0		L
032657-20-7	ANALOGIC CORP		03/10/2017	ITG INC, NEW YORK	125.000	9,186		10,390	0	0	0	0	0	0	10,390	0	(1,204)	(1,204)	0		L
036164-10-3	ANDERSONS INC/THE		03/10/2017	VARIOUS	496.000	19,283		15,688	22,171	(6,483)	0	0	(6,483)	0	15,688	0	3,595	3,595	79		L
03475V-10-1	ANGIODYNAMICS INC COM		03/10/2017	VARIOUS	478.000	8,016		5,803	8,064	(2,261)	0	0	(2,261)	0	5,803	0	2,213	2,213	0		L
035225-10-8	ANIKA THERAPEUTICS INC		03/10/2017	ITG INC, NEW YORK	97.000	4,324		3,656	4,749	(1,093)	0	0	(1,093)	0	3,656	0	668	668	0		L
035290-10-5	ANIXTER INTERNATIONAL INC		03/10/2017	WILLIAMS CAPITAL GRO	431.000	33,936		36,455	19,533	1,217	0	0	1,217	0	36,455	0	(2,519)	(2,519)	0		L
037411-10-5	APACHE CORP		01/04/2017	ITG INC, NEW YORK	495.000	31,298		22,013	31,418	(9,405)	0	0	(9,405)	0	22,013	0	9,285	9,285	0		L
03748R-10-1	APARTMENT INVESTMENT & MANAGEMENT CO		01/04/2017	ITG INC, NEW YORK	656.000	29,795		25,840	29,815	(3,975)	0	0	(3,975)	0	25,840	0	3,955	3,955	0		L
037598-10-9	APOGEE ENTERPRISES INC		03/10/2017	ITG INC, NEW YORK	179.000	10,192		9,964	0	0	0	0	0	0	9,964	0	228	228	25		L
037833-10-0	APPLE INC		01/04/2017	ITG INC, NEW YORK	799.000	92,874		60,461	92,540	(32,079)	0	0	(32,079)	0	60,461	0	32,412	32,412	0		L
038200-10-5	APPLIED INDUSTRIAL TECHNOLOGIES INC		03/10/2017	VARIOUS	2,382.000	144,262		93,631	141,491	(47,860)	0	0	(47,860)	0	93,631	0	50,631	50,631	92		L
039370-10-5	ARCBEST CORP		03/10/2017	WILLIAMS CAPITAL GRO	583.000	15,968		12,196	16,120	(3,924)	0	0	(3,924)	0	12,196	0	3,772	3,772	47		L
03957W-10-6	ARCHROCK INC		03/10/2017	VARIOUS	2,841.000	39,530		24,557	37,501	(12,945)	0	0	(12,945)	0	24,557	0	14,973	14,973	76		L
043436-10-4	ASBURY AUTOMOTIVE GROUP INC COM		03/10/2017	WILLIAMS CAPITAL GRO	299.000	18,400		18,853	0	0	0	0	0	0	18,853	0	(452)	(452)	0		L
04351G-10-1	ASCENA RETAIL GROUP INC		03/10/2017	ITG INC, NEW YORK	2,568.000	10,785		17,118	15,896	1,222	0	0	1,222	0	17,118	0	(6,333)	(6,333)	0		L
046228-10-1	ASTEC INDUSTRIES INC		01/04/2017	INSTINET CORP, NEW Y	1,408.000	97,589		38,141	94,984	(56,843)	0	0	(56,843)	0	38,141	0	59,448	59,448	0		L
046265-10-4	ASTORIA FINANCIAL CORP		03/10/2017	ITG INC, NEW YORK	795.000	16,830		12,076	14,827	(2,751)	0	0	(2,751)	0	12,076	0	4,754	4,754	32		L
049164-20-5	ATLAS AIR WORLDWIDE HLDGS INC COM NEW		03/10/2017	WILLIAMS CAPITAL GRO	379.000	20,575		18,359	9,804	(1,399)	0	0	(1,399)	0	18,359	0	2,217	2,217	0		L
050095-10-8	ATWOOD OCEANICS INC		03/10/2017	ITG INC, NEW YORK	356.000	3,261		3,895	4,674	(779)	0	0	(779)	0	3,895	0	(634)	(634)	0		L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		01/04/2017	ITG INC, NEW YORK	986.000	102,128		80,840	101,341	(20,501)	0	0	(20,501)	0	80,840	0	21,287	21,287	562		L
05329W-10-2	AUTONATION INC		03/09/2017	INVESTMENT TECHNOLOG	2,280.000	103,821		110,922	110,922	0	0	0	0	0	110,922	0	(7,101)	(7,101)	0		L
053798-10-7	AVISTA CORP		03/10/2017	VARIOUS	1,382.000	53,888		57,147	55,266	1,881	0	0	1,881	0	57,147	0	(3,259)	(3,259)	348		L
05566U-10-8	BOFI HOLDING INC		03/14/2017	WILLIAM BLAIR & CO.	4,341.000	122,812		90,785	123,936	(33,151)	0	0	(33,151)	0	90,785	0	32,028	32,028	0		L
055525-10-8	BADGER METER INC		01/04/2017	INSTINET CORP, NEW Y	660.000	24,631		17,263	24,387	(7,124)	0	0	(7,124)	0	17,263	0	7,368	7,368	0		L
057224-10-7	BAKER HUGHES INC		01/04/2017	ITG INC, NEW YORK	915.000	59,538		53,665	59,448	(5,782)	0	0	(5,782)	0	53,665	0	5,873	5,873	0		L
057665-20-0	BALCHEM CORP		03/14/2017	WILLIAM BLAIR & CO.	2,322.000	193,390		88,353	194,862	(106,510)	0	0	(106,510)	0	88,353	0	105,037	105,037	882		L
05990K-10-6	BANC OF CALIFORNIA INC		03/10/2017	ITG INC, NEW YORK	751.000	15,688		14,171	13,030	1,142	0	0	1,142	0	14,171	0	1,517	1,517	98		L
06375D-10-3	BANK MUTUAL CORP		03/10/2017	VARIOUS	274.000	2,615		2,652	0	0	0	0	0	0	2,652	0	(38)	(38)	15		L
063904-10-6	BANK OF THE OZARKS INC		03/14/2017	WILLIAM BLAIR & CO.	5,517.000	297,263		82,238	290,139	(207,901)	0	0	(207,901)	0	82,238	0	215,024	215,024	938		L
06652J-20-8	BANNER CORP		03/10/2017	WILLIAMS CAPITAL GRO	476.000	27,469		27,463	0	0	0	0	0	0	27,463	0	6	6	109		L
067774-10-9	BARNES & NOBLE INC		03/10/2017	ITG INC, NEW YORK	851.000	7,310		7,412	9,489	(2,076)	0	0	(2,076)	0	7,412	0	(102)	(102)	128		L
06777U-10-1	BARNES & NOBLE EDUCATION INC		03/10/2017	ITG INC, NEW YORK	391.000	3,734		4,840	4,485	355	0	0	355	0	4,840	0	(1,106)	(1,106)	0		L
067806-10-9	BARNES GROUP INC		03/14/2017	VARIOUS	3,855.000	191,025		94,149	182,804	(88,655)	0	0	(88,655)	0	94,149	0	96,876	96,876	501		L
06846N-10-4	BILL BARRETT CORP		03/10/2017	VARIOUS	2,771.000	18,091		10,890	19,369	(8,479)	0	0	(8,479)	0	10,890	0	7,201	7,201	0		L
073685-10-9	BEACON ROOFING SUPPLY INC COM		03/14/2017	WILLIAM BLAIR & CO.	2,858.000	137,451		79,452	131,668	(52,216)	0	0	(52,216)	0	79,452	0	57,999	57,999	0		L
075896-10-0	BED BATH & BEYOND INC COM		01/04/2017	ITG INC, NEW YORK	328.000	13,822		13,330	13,330	0	0	0	0	0	13,330	0	492	492	41		L
077347-30-0	BEL FUSE INC		03/10/2017	VARIOUS	389.000	11,195		7,286	12,020	(4,734)	0	0	(4,734)	0	7,286	0	3,910	3,910	14		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
08160H-10-1	BENCHMARK ELECTRONICS INC		03/10/2017	ITG INC, NEW YORK	741.000	22,852		19,676	15,067	(3,038)	0	0	(3,038)	0	19,676	0	3,176	3,176	0		L
086516-10-1	BEST BUY CO INC		01/04/2017	ITG INC, NEW YORK	589.000	25,857		22,011	25,133	(3,122)	0	0	(3,122)	0	22,011	0	3,845	3,845	0		L
08915P-10-1	BIG 5 SPORTING GOODS CORP COM		03/10/2017	ITG INC, NEW YORK	370.000	5,546		3,730	6,419	(2,690)	0	0	(2,690)	0	3,730	0	1,817	1,817	55		L
08986R-10-1	BIGLARI HOLDINGS INC		03/10/2017	VARIOUS	55.000	25,682		17,129	26,026	(8,897)	0	0	(8,897)	0	17,129	0	8,553	8,553	0		L
09062X-10-3	BIOGEN INC		02/02/2017	NON-BROKER TRADE	0.000	10,788		10,788	0	0	0	0	0	0	10,788	0	0	0	0		L
09073M-10-4	BIO-TECHNE CORP		03/14/2017	WILLIAM BLAIR & CO.	1,773.000	189,544		123,429	182,318	(58,888)	0	0	(58,888)	0	123,429	0	66,115	66,115	567		L
09075E-10-0	BIOVERATIV INC		03/17/2017	VARIOUS	399.000	19,785		10,788	0	0	0	0	0	0	10,788	0	8,998	8,998	0		L
09180C-10-6	BJ'S RESTAURANTS INC		03/10/2017	WILLIAMS CAPITAL GRO	292.000	11,137		12,265	11,476	789	0	0	789	0	12,265	0	(1,128)	(1,128)	0		L
091826-10-7	BLACK BOX CORP		03/10/2017	WILLIAMS CAPITAL GRO	382.000	3,415		3,640	5,825	(2,185)	0	0	(2,185)	0	3,640	0	(225)	(225)	46		L
092270-10-0	BLACKBAUD INC COM		03/14/2017	WILLIAM BLAIR & CO.	3,069.000	230,312		120,381	196,416	(76,035)	0	0	(76,035)	0	120,381	0	109,931	109,931	368		L
095229-10-0	BLUCORA INC		03/10/2017	ITG INC, NEW YORK	544.000	8,862		5,331	8,024	(2,693)	0	0	(2,693)	0	5,331	0	3,530	3,530	0		L
09578R-10-3	BLUE NILE INC COM		02/17/2017	NON-BROKER TRADE	399.000	16,259		16,240	0	0	0	0	0	0	16,240	0	19	19	0		L
096761-10-1	BOB EVANS FARMS INC/DE		03/10/2017	VARIOUS	889.000	47,069		34,520	47,304	(12,784)	0	0	(12,784)	0	34,520	0	12,549	12,549	49		L
09739D-10-0	BOISE CASCADE CO		03/10/2017	ITG INC, NEW YORK	604.000	16,634		13,590	13,590	0	0	0	0	0	13,590	0	3,044	3,044	0		L
099724-10-6	BORGWARNER INC		03/08/2017	VANDHAM SECURITIES C	6,132.000	255,967		215,979	241,846	(25,867)	0	0	(25,867)	0	215,979	0	39,987	39,987	858		L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		03/10/2017	VARIOUS	3,770.000	63,157		41,696	62,393	(20,697)	0	0	(20,697)	0	41,696	0	21,461	21,461	58		L
101137-10-7	BOSTON SCIENTIFIC CORP COM		01/04/2017	ITG INC, NEW YORK	928.000	20,434		20,657	20,073	585	0	0	585	0	20,657	0	(223)	(223)	0		L
101388-10-6	BOTTOMLINE TECHNOLOGIES DE INC		03/14/2017	VARIOUS	3,803.000	92,309		93,165	95,151	(1,986)	0	0	(1,986)	0	93,165	0	(856)	(856)	0		L
103304-10-1	BOYD GAMING CORP		03/10/2017	ITG INC, NEW YORK	1,245.000	25,310		25,861	0	0	0	0	0	0	25,861	0	(551)	(551)	0		L
104674-10-6	BRADY CORP		03/10/2017	VARIOUS	904.000	33,994		20,774	33,945	(13,171)	0	0	(13,171)	0	20,774	0	13,220	13,220	48		L
109043-10-9	BRIGGS & STRATTON CORP		03/10/2017	ITG INC, NEW YORK	396.000	8,490		7,671	8,815	(1,144)	0	0	(1,144)	0	7,671	0	820	820	55		L
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS INC		03/14/2017	WILLIAM BLAIR & CO.	3,044.000	209,985		123,829	213,141	(89,312)	0	0	(89,312)	0	123,829	0	86,155	86,155	0		L
109695-10-4	BRINK'S CO/THE		03/10/2017	VARIOUS	686.000	36,249		19,443	28,297	(8,854)	0	0	(8,854)	0	19,443	0	16,806	16,806	69		L
110394-10-3	BRISTOW GROUP INC		03/10/2017	WILLIAMS CAPITAL GRO	484.000	6,766		9,912	9,912	0	0	0	0	0	9,912	0	(3,146)	(3,146)	34		L
11373M-10-7	BROOKLINE BANCORP INC DEL		03/10/2017	ITG INC, NEW YORK	651.000	10,019		6,191	10,676	(4,485)	0	0	(4,485)	0	6,191	0	3,828	3,828	59		L
114340-10-2	BROOKS AUTOMATION INC		03/10/2017	VARIOUS	2,878.000	51,310		28,523	49,127	(20,604)	0	0	(20,604)	0	28,523	0	22,786	22,786	67		L
118440-10-6	BUCKLE INC/THE		03/10/2017	ITG INC, NEW YORK	575.000	10,229		13,110	13,110	0	0	0	0	0	13,110	0	(2,881)	(2,881)	575		L
124857-20-2	CBS CORP		01/04/2017	ITG INC, NEW YORK	1,095.000	72,062		58,635	69,664	(11,028)	0	0	(11,028)	0	58,635	0	13,426	13,426	197		L
125071-10-0	CDI CORP		03/10/2017	ITG INC, NEW YORK	595.000	4,337		4,022	4,403	(381)	0	0	(381)	0	4,022	0	315	315	0		L
12541W-20-9	CH ROBINSON WORLDWIDE INC		01/04/2017	ITG INC, NEW YORK	244.000	17,797		17,758	17,875	(117)	0	0	(117)	0	17,758	0	39	39	0		L
125581-80-1	CIT GROUP INC		01/13/2017	JEFFERIES & CO INC.	6,539.000	281,755		279,774	279,085	689	0	0	689	0	279,774	0	1,981	1,981	0		L
126117-10-0	CNA FINANCIAL CORP		02/08/2017	INSTINET CORP, NY	4,220.000	178,367		158,578	175,130	(16,552)	0	0	(16,552)	0	158,578	0	19,789	19,789	0		L
126349-10-9	CSG SYSTEMS INTERNATIONAL INC		03/10/2017	ITG INC, NEW YORK	181.000	6,925		9,069	0	0	0	0	0	0	9,069	0	(2,144)	(2,144)	0		L
126408-10-3	CSX CORP		01/04/2017	ITG INC, NEW YORK	3,644.000	132,493		97,769	130,929	(33,160)	0	0	(33,160)	0	97,769	0	34,724	34,724	0		L
126501-10-5	CTS CORP		01/04/2017	INSTINET CORP, NEW Y	2,433.000	54,814		31,582	54,499	(22,917)	0	0	(22,917)	0	31,582	0	23,232	23,232	97		L
12709P-10-3	CABOT MICROELECTRONICS CORP		01/04/2017	INSTINET CORP, NEW Y	2,095.000	134,880		87,143	132,341	(45,198)	0	0	(45,198)	0	87,143	0	47,736	47,736	377		L
127190-30-4	CACI INTERNATIONAL INC		03/10/2017	WILLIAMS CAPITAL GRO	385.000	47,081		37,217	47,855	(10,639)	0	0	(10,639)	0	37,217	0	9,864	9,864	0		L
128030-20-2	CAL-MAINE FOODS INC		03/10/2017	WILLIAMS CAPITAL GRO	450.000	17,455		19,766	0	0	0	0	0	0	19,766	0	(2,311)	(2,311)	0		L
12811R-10-4	CALAMOS ASSET MANAGEMENT INC		02/28/2017	NON-BROKER TRADE	1,482.000	12,226		13,624	12,671	953	0	0	953	0	13,624	0	(1,398)	(1,398)	0		L
128126-10-9	CALAMP CORP COM		03/10/2017	WILLIAMS CAPITAL GRO	566.000	9,367		8,207	8,207	0	0	0	0	0	8,207	0	1,160	1,160	0		L
129500-10-4	CALERES INC		03/10/2017	VARIOUS	399.000	12,326		10,570	13,095	(2,526)	0	0	(2,526)	0	10,570	0	1,756	1,756	28		L
129603-10-6	CALGON CARBON CORP		03/10/2017	ITG INC, NEW YORK	593.000	8,207		11,581	10,081	1,500	0	0	1,500	0	11,581	0	(3,374)	(3,374)	30		L
130788-10-2	CALIFORNIA WATER SERVICE GROUP		01/04/2017	INSTINET CORP, NEW Y	2,800.000	95,725		72,561	94,920	(22,359)	0	0	(22,359)	0	72,561	0	23,164	23,164	0		L
131193-10-4	CALLAWAY GOLF CO		03/10/2017	VARIOUS	571.000	6,235		6,652	99	(15)	0	0	(15)	0	6,652	0	(416)	(416)	6		L
13201I-10-7	CAMBREX CORP		03/10/2017	ITG INC, NEW YORK	152.000	7,689		8,479	0	0	0	0	0	0	8,479	0	(789)	(789)	0		L
138098-10-8	CANTEL MEDICAL CORP		03/14/2017	WILLIAM BLAIR & CO.	3,212.000	242,604		69,660	252,945	(183,285)	0	0	(183,285)	0	69,660	0	172,944	172,944	225		L
139594-10-5	CAPELLA EDUCATION CO		01/04/2017	INSTINET CORP, NEW Y	789.000	69,024		36,027	69,274	(33,247)	0	0	(33,247)	0	36,027	0	32,996	32,996	323		L
14067E-50-6	CAPSTEAD MORTGAGE CORP		03/10/2017	ITG INC, NEW YORK	1,903.000	19,639		16,632	19,392	(2,759)	0	0	(2,759)	0	16,632	0	3,006	3,006	438		L
140781-10-5	CARBO CERAMICS INC		03/10/2017	WILLIAMS CAPITAL GRO	318.000	3,507		3,326	3,326	0	0	0	0	0	3,326	0	181	181	0		L
14149F-10-9	CARDINAL FINANCIAL CORP		01/04/2017	INSTINET CORP, NEW Y	655.000	21,561		12,140	21,477	(9,337)	0	0	(9,337)	0	12,140	0	9,421	9,421	0		L
14162K-10-6	CARE CAPITAL PROPERTIES INC		01/11/2017	GOLDMAN SACHS & CO.	5,819.000	147,230		154,900	145,475	9,425	0	0	9,425	0	154,900	0	(7,669)	(7,669)	3,317		L
141665-10-9	CAREER EDUCATION CORP		03/10/2017	VARIOUS	4,351.000	43,189		18,702	43,902	(25,200)	0	0	(25,200)	0	18,702	0	24,487	24,487	0		L
14174T-10-7	CARETRUST REIT INC		01/04/2017	INSTINET CORP, NEW Y	1,314.000	20,527		15,059	20,130	(5,072)	0	0	(5,072)	0	15,059	0	5,468	5,468	223		L
144577-10-3	CARRIZO OIL & GAS INC		03/10/2017	WILLIAMS CAPITAL GRO	436.000	12,251		17,041	9,636	630	0	0	630	0	17,041	0	(4,790)	(4,790)	0		L
149123-10-1	CATERPILLAR INC		01/04/2017	ITG INC, NEW YORK	1,613.000	151,109		145,702	149,590	(3,887)	0	0	(3,887)	0	145,702	0	5,407	5,407	0		L
149205-10-6	CATO CORP/THE		03/10/2017	WILLIAMS CAPITAL GRO	297.000	6,816		10,936	8,934	2,002	0	0	2,002	0	10,936	0	(4,120)	(4,120)	196		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
149568-10-7	CAVCO INDUSTRIES INC		03/10/2017	ITG INC, NEW YORK	128.000	14,866		12,717	0	0	0	0	0	0	12,717	0	2,149	2,149	0		L
150602-20-9	CEDAR REALTY TRUST INC		03/10/2017	VARIOUS	1,151.000	5,755		7,778	7,163	249	0	0	249	0	7,778	0	(2,022)	(2,022)	58		L
150838-10-0	CELADON GROUP INC		03/10/2017	ITG INC, NEW YORK	771.000	6,276		7,625	5,513	2,113	0	0	2,113	0	7,625	0	(1,349)	(1,349)	15		L
153527-10-6	CENTRAL GARDEN & PET CO		01/04/2017	INSTINET CORP, NEW Y	718.000	24,218		9,542	23,759	(14,216)	0	0	(14,216)	0	9,542	0	14,676	14,676	0		L
153527-20-5	CENTRAL GARDEN & PET CO		01/04/2017	INSTINET CORP, NEW Y	2,373.000	74,825		12,268	73,326	(61,057)	0	0	(61,057)	0	12,268	0	62,557	62,557	0		L
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP		01/04/2017	INSTINET CORP, NEW Y	996.000	31,641		20,583	31,294	(10,711)	0	0	(10,711)	0	20,583	0	11,058	11,058	0		L
156431-10-8	CENTURY ALUMINUM CO		03/10/2017	ITG INC, NEW YORK	322.000	3,978		1,391	2,756	(1,365)	0	0	(1,365)	0	1,391	0	2,587	2,587	0		L
161150-30-8	CHART INDUSTRIES INC		03/10/2017	VARIOUS	1,699.000	63,837		36,056	61,198	(25,142)	0	0	(25,142)	0	36,056	0	27,781	27,781	0		L
16119P-10-8	CHARTER COMMUNICATIONS INC		01/04/2017	ITG INC, NEW YORK	276.000	80,091		72,847	79,466	(6,618)	0	0	(6,618)	0	72,847	0	7,243	7,243	0		L
16359R-10-3	CHEMED CORP		03/10/2017	ITG INC, NEW YORK	115.000	20,982		18,827	0	0	0	0	0	0	18,827	0	2,155	2,155	30		L
163851-10-8	CHEMOURS CO/THE		03/07/2017	VARIOUS	14,422.000	402,922		63,139	318,582	(255,443)	0	0	(255,443)	0	63,139	0	339,783	339,783	204		L
165167-10-7	CHESAPEAKE ENERGY CORP COM		01/04/2017	ITG INC, NEW YORK	3,460.000	24,081		15,570	24,289	(8,719)	0	0	(8,719)	0	15,570	0	8,511	8,511	0		L
165240-10-2	CHESAPEAKE LODGING TRUST		03/10/2017	ITG INC, NEW YORK	519.000	12,113		13,286	13,421	(136)	0	0	(136)	0	13,286	0	(1,172)	(1,172)	208		L
168905-10-7	CHILDREN'S PLACE INC/THE		01/04/2017	INSTINET CORP, NEW Y	1,492.000	155,733		69,117	150,617	(81,501)	0	0	(81,501)	0	69,117	0	86,617	86,617	298		L
171604-10-1	CHUY'S HOLDINGS INC		03/14/2017	VARIOUS	3,892.000	110,317		82,594	126,295	(43,701)	0	0	(43,701)	0	82,594	0	27,723	27,723	0		L
17163B-10-2	CIBER INC		01/04/2017	INSTINET CORP, NEW Y	4,700.000	3,251		2,970	2,970	0	0	0	0	0	2,970	0	281	281	0		L
171871-50-2	CINCINNATI BELL INC		03/10/2017	WILLIAMS CAPITAL GRO	267.000	5,017		6,464	89	(18)	0	0	(18)	0	6,464	0	(1,448)	(1,448)	0		L
17273K-10-9	CIRCOR INTERNATIONAL INC		03/10/2017	VARIOUS	648.000	42,272		27,313	42,042	(14,729)	0	0	(14,729)	0	27,313	0	14,959	14,959	5		L
177376-10-0	CITRIX SYSTEMS INC		02/01/2017	NON-BROKER TRADE	0.000	43,810		43,810	0	0	0	0	0	0	43,810	0	0	0	0		L
18538R-10-3	CLEARWATER PAPER CORP		03/10/2017	WILLIAMS CAPITAL GRO	332.000	17,426		15,096	21,763	(6,667)	0	0	(6,667)	0	15,096	0	2,330	2,330	0		L
189110-10-2	CLOUD PEAK ENERGY INC		03/10/2017	MERRILL LYNCH PIERCE	373.000	1,452		776	2,093	(1,317)	0	0	(1,317)	0	776	0	676	676	0		L
189754-10-4	COACH INC		01/04/2017	ITG INC, NEW YORK	548.000	19,933		20,468	19,191	1,277	0	0	1,277	0	20,468	0	(535)	(535)	185		L
19239W-30-2	COGENT COMMUNICATIONS HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	1,100.000	46,730		40,689	45,485	(4,796)	0	0	(4,796)	0	40,689	0	6,041	6,041	0		L
192422-10-3	COGNEX CORP		03/14/2017	VARIOUS	4,720.000	370,466		149,887	300,286	(150,399)	0	0	(150,399)	0	149,887	0	220,579	220,579	194		L
192479-10-3	COHERENT INC		01/04/2017	INSTINET CORP, NEW Y	814.000	114,957		44,408	111,831	(67,424)	0	0	(67,424)	0	44,408	0	70,549	70,549	0		L
192576-10-6	COHU INC		03/10/2017	WILLIAMS CAPITAL GRO	376.000	6,317		5,201	0	0	0	0	0	0	5,201	0	1,116	1,116	0		L
19735-10-2	COLUMBIA BANKING SYSTEM INC		03/10/2017	WILLIAMS CAPITAL GRO	414.000	16,125		18,600	0	0	0	0	0	0	18,600	0	(2,475)	(2,475)	91		L
199908-10-4	COMFORT SYSTEMS USA INC		03/10/2017	VARIOUS	559.000	20,202		18,934	0	0	0	0	0	0	18,934	0	1,269	1,269	39		L
20030N-10-1	COMCAST CORP		01/04/2017	ITG INC, NEW YORK	4,841.000	337,749		276,034	334,271	(58,237)	0	0	(58,237)	0	276,034	0	61,715	61,715	1,331		L
203607-10-6	COMMUNITY BANK SYSTEM INC		03/10/2017	WILLIAMS CAPITAL GRO	306.000	17,555		14,492	18,908	(4,416)	0	0	(4,416)	0	14,492	0	3,063	3,063	98		L
203668-10-8	COMMUNITY HEALTH SYSTEMS INC		03/10/2017	ITG INC, NEW YORK	2,666.000	25,086		15,303	14,903	400	0	0	400	0	15,303	0	9,784	9,784	0		L
205306-10-3	COMPUTER PROGRAMS & SYSTEMS INC COM		03/10/2017	WILLIAMS CAPITAL GRO	320.000	8,413		7,552	7,552	0	0	0	0	0	7,552	0	861	861	80		L
205825-20-9	CONTECH TELECOMMUNICATIONS CORP NEW		01/04/2017	INSTINET CORP, NEW Y	405.000	4,990		4,799	4,799	0	0	0	0	0	4,799	0	190	190	0		L
206787-10-3	CONDUENT INC		01/11/2017	VARIOUS	1,638.000	22,549		17,532	0	0	0	0	0	0	17,532	0	5,017	5,017	0		L
207410-10-1	CONMED CORP		03/10/2017	WILLIAMS CAPITAL GRO	376.000	15,122		17,039	0	0	0	0	0	0	17,039	0	(1,917)	(1,917)	0		L
209034-10-7	CONSOLIDATED COMMUNICATIONS HOLDINGS INC		03/10/2017	VARIOUS	850.000	21,955		17,178	22,822	(5,644)	0	0	(5,644)	0	17,178	0	4,776	4,776	113		L
21075N-20-4	CONTANGO OIL & GAS CO		01/04/2017	INSTINET CORP, NEW Y	173.000	1,668		1,109	1,616	(507)	0	0	(507)	0	1,109	0	559	559	0		L
216764P-10-3	COOPER-STANDARD HOLDINGS INC		03/10/2017	WILLIAMS CAPITAL GRO	268.000	29,643		28,825	0	0	0	0	0	0	28,825	0	818	818	0		L
218681-10-4	CORE-MARK HOLDING CO INC		03/10/2017	ITG INC, NEW YORK	700.000	22,035		27,982	30,149	(2,167)	0	0	(2,167)	0	27,982	0	(5,947)	(5,947)	63		L
219350-10-5	CORNING INC		01/04/2017	ITG INC, NEW YORK	5,521.000	135,100		87,896	133,995	(46,098)	0	0	(46,098)	0	87,896	0	47,204	47,204	0		L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		02/08/2017	INSTINET CORP, NY	6,947.000	221,905		151,653	216,885	(65,232)	0	0	(65,232)	0	151,653	0	70,252	70,252	1,910		L
221006-10-9	CORVEL CORP		03/10/2017	ITG INC, NEW YORK	85.000	3,488		3,259	0	0	0	0	0	0	3,259	0	230	230	0		L
225223-30-4	CRAY INC		03/10/2017	ITG INC, NEW YORK	617.000	12,241		13,078	0	0	0	0	0	0	13,078	0	(837)	(837)	0		L
227046-10-9	CROCS INC		03/10/2017	ITG INC, NEW YORK	1,115.000	7,493		7,649	7,649	0	0	0	0	0	7,649	0	(156)	(156)	0		L
228903-10-0	CRYOLIFE INC		01/04/2017	INSTINET CORP, NEW Y	1,160.000	22,091		13,297	22,214	(8,917)	0	0	(8,917)	0	13,297	0	8,794	8,794	0		L
229669-10-6	CUBIC CORP		03/10/2017	WILLIAMS CAPITAL GRO	377.000	19,110		17,813	18,077	(264)	0	0	(264)	0	17,813	0	1,296	1,296	51		L
231021-10-6	CUMMINS INC		01/04/2017	ITG INC, NEW YORK	646.000	90,167		85,393	88,289	(2,896)	0	0	(2,896)	0	85,393	0	4,774	4,774	0		L
23204G-10-0	CUSTOMERS BANCORP INC		01/04/2017	INSTINET CORP, NEW Y	2,017.000	72,720		51,931	72,249	(20,318)	0	0	(20,318)	0	51,931	0	20,789	20,789	0		L
23317H-10-2	DCP CORP		02/08/2017	BTIG LLC, SAN FRANCI	20,843.000	313,140		318,273	318,273	0	0	0	0	0	318,273	0	(5,132)	(5,132)	3,960		L
233315-10-0	DHI GROUP INC		03/10/2017	VARIOUS	1,197.000	5,495		7,481	7,481	0	0	0	0	0	7,481	0	(1,986)	(1,986)	0		L
233377-40-7	DIXP ENTERPRISES INC/TX		03/10/2017	WILLIAMS CAPITAL GRO	234.000	7,308		5,335	8,129	(2,794)	0	0	(2,794)	0	5,335	0	1,972	1,972	0		L
237194-10-5	DARDEN RESTAURANTS INC		01/04/2017	ITG INC, NEW YORK	553.000	39,942		26,758	40,214	(13,456)	0	0	(13,456)	0	26,758	0	13,184	13,184	0		L
237266-10-1	DARLING INGREDIENTS INC		03/10/2017	ITG INC, NEW YORK	2,495.000	35,279		26,247	32,210	(5,963)	0	0	(5,963)	0	26,247	0	9,031	9,031	0		L
244199-10-5	DEERE & CO		01/04/2017	ITG INC, NEW YORK	660.000	69,643		57,542	68,006	(10,464)	0	0	(10,464)	0	57,542	0	12,101	12,101	396		L
24703L-10-3	DELL TECHNOLOGIES INC CLASS V		01/04/2017	ITG INC, NEW YORK	1,859.000	102,856		83,785	102,189	(18,404)	0	0	(18,404)	0	83,785	0	19,071	19,071	0		L
248908-10-4	DEPOMED INC		03/10/2017	WILLIAMS CAPITAL GRO	411.000	6,461		8,723	0	0	0	0	0	0	8,723	0	(2,262)	(2,262)	0		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
2527 1C-10-2	DIAMOND OFFSHORE DRILLING INC CDI		01/04/2017	ITG INC, NEW YORK	507.000	9,344		10,698	8,974	1,724	0	0	1,724	0	10,698	0	(1,354)	(1,354)	0		L
252784-30-1	DIAMONDROCK HOSPITALITY CO		03/10/2017	WILLIAMS CAPITAL GRO	394.000	4,901		5,497	0	(707)	0	0	(707)	0	16,531	0	(796)	(796)	44		L
253798-10-2	DIGI INTERNATIONAL INC		03/10/2017	WILLIAMS CAPITAL GRO	394.000	4,901		5,497	0	0	0	0	0	0	5,497	0	(596)	(596)	0		L
253868-10-3	DIGITAL REALTY TRUST INC		01/04/2017	ITG INC, NEW YORK	896.000	92,286		88,041	88,041	0	0	0	0	0	88,041	0	4,245	4,245	788		L
253922-10-8	DIME COMMUNITY BANCSHARES INC		01/04/2017	INSTINET CORP, NEW Y	1,467.000	30,005		23,527	29,487	(5,960)	0	0	(5,960)	0	23,527	0	6,478	6,478	0		L
254423-10-6	DINEEQUITY INC		03/10/2017	ITG INC, NEW YORK	157.000	8,693		13,135	12,089	1,046	0	0	1,046	0	13,135	0	(4,442)	(4,442)	152		L
254543-10-1	DICDES INC		03/10/2017	ITG INC, NEW YORK	910.000	22,267		21,790	23,360	(1,569)	0	0	(1,569)	0	21,790	0	477	477	0		L
25456K-10-1	DIPLOMAT PHARMACY INC		03/10/2017	ITG INC, NEW YORK	649.000	9,735		8,300	6,728	0	0	0	0	0	8,300	0	1,435	1,435	0		L
254709-10-8	DISCOVER FINANCIAL SERVICES		01/04/2017	ITG INC, NEW YORK	1,603.000	119,020		84,879	115,560	(30,681)	0	0	(30,681)	0	84,879	0	34,141	34,141	0		L
256677-10-5	DOLLAR GENERAL CORP		01/04/2017	ITG INC, NEW YORK	796.000	60,479		58,751	58,960	(209)	0	0	(209)	0	58,751	0	1,728	1,728	199		L
257651-10-9	DONALDSON CO INC		03/14/2017	WILLIAM BLAIR & CO.	3,456.000	153,626		99,049	145,428	(46,379)	0	0	(46,379)	0	99,049	0	54,577	54,577	605		L
257867-20-0	RR DONNELLEY & SONS CO		03/10/2017	VARIOUS	1,057.000	14,935		18,827	17,250	1,577	0	0	1,577	0	18,827	0	(3,891)	(3,891)	148		L
25787G-10-0	DONNELLEY FINANCIAL SOLUTIONS INC		03/10/2017	VARIOUS	607.000	13,105		12,158	13,949	(1,791)	0	0	(1,791)	0	12,158	0	947	947	0		L
258278-10-0	DORMAN PRODUCTS INC		03/14/2017	VARIOUS	2,822.000	219,239		136,000	206,175	(70,175)	0	0	(70,175)	0	136,000	0	83,239	83,239	0		L
26203Z-10-4	DRILL-QUIP INC		03/14/2017	WILLIAM BLAIR & CO.	1,135.000	60,248		67,226	68,157	(931)	0	0	(931)	0	67,226	0	(6,978)	(6,978)	0		L
268603-10-7	EL POLLO LOCO HOLDINGS INC		03/10/2017	VARIOUS	1,374.000	17,600		16,900	16,900	0	0	0	0	0	16,900	0	700	700	0		L
26884L-10-9	EQT CORP		01/04/2017	ITG INC, NEW YORK	374.000	24,356		27,152	24,460	2,692	0	0	2,692	0	27,152	0	(2,796)	(2,796)	0		L
268855-10-9	ERA GROUP INC		03/10/2017	WILLIAMS CAPITAL GRO	305.000	3,556		3,401	5,176	(1,775)	0	0	(1,775)	0	3,401	0	155	155	0		L
277276-10-1	EASTGROUP PROPERTIES INC		01/04/2017	INSTINET CORP, NEW Y	1,129.000	85,277		60,852	83,365	(22,514)	0	0	(22,514)	0	60,852	0	24,426	24,426	0		L
27875T-10-1	ECHO GLOBAL LOGISTICS INC		03/10/2017	WILLIAMS CAPITAL GRO	417.000	8,586		10,439	1,303	(199)	0	0	(199)	0	10,439	0	(1,853)	(1,853)	0		L
28238P-10-9	EHEALTH INC		03/10/2017	WILLIAMS CAPITAL GRO	253.000	2,758		2,525	2,694	(169)	0	0	(169)	0	2,525	0	233	233	0		L
283677-85-4	EL PASO ELECTRIC CO		03/10/2017	MERRILL LYNCH PIERCE	614.000	29,467		26,051	16,182	(2,609)	0	0	(2,609)	0	26,051	0	3,416	3,416	0		L
286082-10-2	ELECTRONICS FOR IMAGING INC		03/14/2017	VARIOUS	3,554.000	164,433		147,037	155,878	(8,841)	0	0	(8,841)	0	147,037	0	17,396	17,396	0		L
28849P-10-0	ELLIE MAE INC		03/14/2017	WILLIAM BLAIR & CO.	1,395.000	135,374		136,040	116,734	19,307	0	0	19,307	0	136,040	0	(667)	(667)	0		L
29089Q-10-5	EMERGENT BIOSOLUTIONS INC		03/10/2017	WILLIAMS CAPITAL GRO	281.000	8,722		9,557	0	0	0	0	0	0	9,557	0	(835)	(835)	0		L
291011-10-4	EMERSON ELECTRIC CO		01/04/2017	ITG INC, NEW YORK	1,041.000	58,951		52,309	58,036	(5,727)	0	0	(5,727)	0	52,309	0	6,642	6,642	0		L
29221B-10-4	EMPLOYERS HOLDINGS INC		03/10/2017	WILLIAMS CAPITAL GRO	486.000	18,366		19,503	0	0	0	0	0	0	19,503	0	(1,137)	(1,137)	73		L
29251M-10-6	ENANTA PHARMACEUTICALS INC		01/04/2017	INSTINET CORP, NEW Y	952.000	33,932		32,508	31,892	616	0	0	616	0	32,508	0	1,424	1,424	0		L
292554-10-2	ENCORE CAPITAL GROUP INC		03/10/2017	VARIOUS	551.000	16,971		16,023	15,786	237	0	0	237	0	16,023	0	948	948	0		L
292562-10-5	ENCORE WIRE CORP		03/10/2017	WILLIAMS CAPITAL GRO	314.000	14,488		12,691	7,630	(1,184)	0	0	(1,184)	0	12,691	0	1,797	1,797	4		L
29286C-10-7	ENGILITY HOLDINGS INC		03/10/2017	WILLIAMS CAPITAL GRO	355.000	10,245		11,530	11,963	(433)	0	0	(433)	0	11,530	0	(1,285)	(1,285)	0		L
29355X-10-7	ENPRO INDUSTRIES INC		03/10/2017	VARIOUS	948.000	64,062		44,114	63,857	(19,743)	0	0	(19,743)	0	44,114	0	19,948	19,948	35		L
29357K-10-3	ENOVA INTERNATIONAL INC		03/10/2017	WILLIAMS CAPITAL GRO	471.000	6,377		3,165	5,911	(2,746)	0	0	(2,746)	0	3,165	0	3,212	3,212	0		L
29358P-10-1	ENSIGN GROUP INC/THE		03/10/2017	WILLIAMS CAPITAL GRO	346.000	6,473		7,525	7,685	(159)	0	0	(159)	0	7,525	0	(1,052)	(1,052)	15		L
29404K-10-6	ENVESTNET INC		03/14/2017	WILLIAM BLAIR & CO.	3,277.000	115,708		78,853	115,514	(36,662)	0	0	(36,662)	0	78,853	0	36,856	36,856	0		L
294268-10-7	EPLUS INC		03/14/2017	WILLIAM BLAIR & CO.	1,182.000	153,427		100,216	136,166	(35,950)	0	0	(35,950)	0	100,216	0	53,211	53,211	0		L
29444U-70-0	EQUINIX INC		01/04/2017	ITG INC, NEW YORK	39.000	14,280		13,171	13,939	(768)	0	0	(768)	0	13,171	0	1,109	1,109	0		L
296315-10-4	ESCO TECHNOLOGIES INC CDI		01/04/2017	INSTINET CORP, NEW Y	945.000	54,493		26,129	53,534	(27,405)	0	0	(27,405)	0	26,129	0	28,364	28,364	76		L
296669-10-2	ESSENDANT INC		03/10/2017	ITG INC, NEW YORK	732.000	10,760		15,299	15,299	0	0	0	0	0	15,299	0	(4,539)	(4,539)	102		L
297602-10-4	ETHAN ALLEN INTERIORS INC CDI		03/10/2017	VARIOUS	1,143.000	41,274		31,638	42,120	(10,482)	0	0	(10,482)	0	31,638	0	9,636	9,636	33		L
300645-10-8	EXAR CORP		03/10/2017	VARIOUS	826.000	8,782		5,063	8,904	(3,841)	0	0	(3,841)	0	5,063	0	3,719	3,719	0		L
302081-10-4	EXLSERVICE HOLDINGS INC		03/14/2017	VARIOUS	3,365.000	152,117		146,066	160,803	(23,731)	0	0	(23,731)	0	146,066	0	6,051	6,051	0		L
30214U-10-2	EXPONENT INC		03/14/2017	VARIOUS	2,355.000	137,092		93,568	134,047	(48,394)	0	0	(48,394)	0	93,568	0	43,524	43,524	495		L
30219E-10-3	EXPRESS INC		03/10/2017	ITG INC, NEW YORK	1,188.000	11,345		12,783	12,783	0	0	0	0	0	12,783	0	(1,438)	(1,438)	0		L
30227H-10-6	EXTERRAN CORP		03/10/2017	VARIOUS	1,060.000	28,424		28,595	25,334	3,261	0	0	3,261	0	28,595	0	(171)	(171)	0		L
302301-10-6	EZCORP INC		03/10/2017	ITG INC, NEW YORK	564.000	4,704		2,814	6,007	(3,192)	0	0	(3,192)	0	2,814	0	1,889	1,889	0		L
302491-30-3	FMC CORP		01/04/2017	ITG INC, NEW YORK	384.000	22,265		11,369	21,719	(10,350)	0	0	(10,350)	0	11,369	0	10,896	10,896	63		L
30249J-10-1	FMC TECHNOLOGIES INC CDI		01/17/2017	NON-BROKER TRADE	2,455.000	88,110		74,819	69,710	(12,964)	0	0	(12,964)	0	74,819	0	13,291	13,291	0		L
30281V-10-8	FTD COS INC		03/10/2017	ITG INC, NEW YORK	200.000	4,678		5,252	4,768	484	0	0	484	0	5,252	0	(574)	(574)	0		L
30303M-10-2	FACEBOOK INC		01/04/2017	ITG INC, NEW YORK	197.000	23,429		25,062	22,665	2,398	0	0	2,398	0	25,062	0	(1,634)	(1,634)	0		L
303075-10-5	FACTSET RESEARCH SYSTEMS INC		03/14/2017	WILLIAM BLAIR & CO.	772.000	136,432		72,430	126,168	(53,738)	0	0	(53,738)	0	72,430	0	64,002	64,002	386		L
30325D-10-4	FAIR ISAAC CORP		03/14/2017	WILLIAM BLAIR & CO.	1,383.000	178,437		127,672	164,881	(37,210)	0	0	(37,210)	0	127,672	0	50,765	50,765	28		L
311642-10-2	FARO TECHNOLOGIES INC		03/10/2017	VARIOUS	746.000	27,854		21,765	26,856	(5,091)	0	0	(5,091)	0	21,765	0	6,089	6,089	0		L
311900-10-4	FASTENAL CO		01/04/2017	ITG INC, NEW YORK	575.000	27,180		26,154	27,014	(859)	0	0	(859)	0	26,154	0	1,026	1,026	0		L
313855-10-8	FEDERAL SIGNAL CORP		03/10/2017	ITG INC, NEW YORK	908.000	12,784		14,668	0	0	0	0	0	0	14,668	0	(1,883)	(1,883)	64		L
31428X-10-6	FEDEX CORP		01/04/2017	ITG INC, NEW YORK	1,048.000	198,321		163,275	195,138	(31,863)	0	0	(31,863)	0	163,275	0	35,046	35,046	419		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
315616-10-2	F5 NETWORKS INC		01/04/2017	ITG INC, NEW YORK	161.000	23,478		20,727	23,300	(2,573)	0	0	(2,573)	0	20,727	0	2,751	2,751	0		L
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES I		01/04/2017	ITG INC, NEW YORK	490.000	38,170		31,426	37,064	(5,638)	0	0	(5,638)	0	31,426	0	6,744	6,744	0		L
316394-10-5	FIDELITY SOUTHERN CORP		03/10/2017	WILLIAMS CAPITAL GRO	321.000	7,197		7,722	0	0	0	0	0	0	7,722	0	(526)	(526)	39		L
31660B-10-1	FIESTA RESTAURANT GROUP INC		03/10/2017	WILLIAMS CAPITAL GRO	406.000	8,806		11,813	0	0	0	0	0	0	11,813	0	(3,007)	(3,007)	0		L
317485-10-0	FINANCIAL ENGINES INC		03/10/2017	WILLIAMS CAPITAL GRO	282.000	11,700		10,868	0	0	0	0	0	0	10,868	0	832	832	0		L
317923-10-0	FINISH LINE INC/THE		03/10/2017	ITG INC, NEW YORK	581.000	9,714		10,719	10,929	(209)	0	0	(209)	0	10,719	0	(1,005)	(1,005)	64		L
318672-70-6	FIRST BANCORP/PUERTO RICO		01/04/2017	INSTINET CORP, NEW Y	9,696.000	66,778		31,346	64,091	(32,744)	0	0	(32,744)	0	31,346	0	35,432	35,432	0		L
320209-10-9	FIRST FINANCIAL BANCORP		03/10/2017	VARIOUS	2,964.000	84,304		45,146	84,326	(39,180)	0	0	(39,180)	0	45,146	0	39,157	39,157	474		L
32115D-10-6	FIRST NBC BANK HOLDING CO		03/10/2017	WILLIAMS CAPITAL GRO	460.000	2,180		3,358	3,358	0	0	0	0	0	3,358	0	(1,178)	(1,178)	0		L
33543G-10-7	FIRST SOLAR INC		03/17/2017	ITG INC, NEW YORK	848.000	27,186		28,945	20,923	1,306	0	0	1,306	0	28,945	0	(1,759)	(1,759)	0		L
33767D-10-5	FIRSTCASH INC		03/10/2017	VARIOUS	1,136.000	51,418		50,623	53,392	(2,769)	0	0	(2,769)	0	50,623	0	796	796	140		L
337738-10-8	FISERV INC		01/04/2017	ITG INC, NEW YORK	342.000	37,086		35,284	36,348	(1,064)	0	0	(1,064)	0	35,284	0	1,802	1,802	0		L
33829M-10-1	FIVE BELOW INC		01/04/2017	INSTINET CORP, NEW Y	2,404.000	98,135		78,505	96,064	(17,559)	0	0	(17,559)	0	78,505	0	19,630	19,630	0		L
343389-10-2	FLOTEK INDUSTRIES INC		03/10/2017	VARIOUS	2,703.000	27,342		25,381	25,381	0	0	0	0	0	25,381	0	1,961	1,961	0		L
346233-10-9	FORESTAR GROUP INC		03/10/2017	MERRILL LYNCH PIERCE	483.000	6,251		5,284	6,424	(1,140)	0	0	(1,140)	0	5,284	0	967	967	0		L
346563-10-9	FORRESTER RESEARCH INC		01/04/2017	INSTINET CORP, NEW Y	393.000	17,189		11,753	16,879	(5,127)	0	0	(5,127)	0	11,753	0	5,437	5,437	0		L
34959J-10-8	FORTIVE CORP		01/04/2017	ITG INC, NEW YORK	501.000	27,214		19,463	26,869	(7,406)	0	0	(7,406)	0	19,463	0	7,751	7,751	0		L
348853-10-1	FORWARD AIR CORP		03/10/2017	ITG INC, NEW YORK	136.000	6,472		5,914	6,444	(530)	0	0	(530)	0	5,914	0	558	558	20		L
353514-10-2	FRANKLIN ELEC INC		03/10/2017	VARIOUS	484.000	19,310		13,083	18,828	(5,745)	0	0	(5,745)	0	13,083	0	6,227	6,227	27		L
35471R-10-6	FRANKLIN STREET PROPERTIES CORP		01/04/2017	INSTINET CORP, NEW Y	5,300.000	70,097		63,003	68,688	(5,685)	0	0	(5,685)	0	63,003	0	7,094	7,094	0		L
356108-10-0	FREDS INC CL A		03/10/2017	WILLIAMS CAPITAL GRO	532.000	8,060		9,286	4,195	(606)	0	0	(606)	0	9,286	0	(1,226)	(1,226)	32		L
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD INC		01/04/2017	ITG INC, NEW YORK	8,594.000	67,163		31,101	60,595	(29,493)	0	0	(29,493)	0	31,101	0	36,061	36,061	0		L
35906A-10-8	FRONTIER COMMUNICATIONS CORP		03/17/2017	ITG INC, NEW YORK	10,053.000	24,530		33,979	33,979	0	0	0	0	0	33,979	0	(9,449)	(9,449)	1,056		L
359694-10-6	HB FULLER CO		03/10/2017	ITG INC, NEW YORK	807.000	39,881		36,207	38,986	(2,779)	0	0	(2,779)	0	36,207	0	3,674	3,674	113		L
361268-10-5	G & K SVCS INC CL A		01/04/2017	INSTINET CORP, NEW Y	837.000	80,760		23,999	80,729	(56,730)	0	0	(56,730)	0	23,999	0	56,762	56,762	0		L
36162J-10-6	GEO GROUP INC/THE		03/31/2017	VARIOUS	6,067.000	250,386		158,867	217,987	(59,120)	0	0	(59,120)	0	158,867	0	91,519	91,519	2,046		L
36237H-10-1	G III APPAREL GROUP LTD		03/24/2017	VARIOUS	10,059.000	234,178		297,344	297,344	0	0	0	0	0	297,344	0	(63,166)	(63,166)	0		L
36473H-10-4	GANNETT CO INC		03/10/2017	VARIOUS	14,806.000	118,914		143,766	143,766	0	0	0	0	0	143,766	0	(24,852)	(24,852)	2,369		L
369300-10-8	GENERAL CABLE CORP		03/10/2017	ITG INC, NEW YORK	747.000	12,504		11,130	14,230	(3,100)	0	0	(3,100)	0	11,130	0	1,374	1,374	134		L
369385-10-9	GENERAL COMMUNICATION INC CL A		03/10/2017	WILLIAMS CAPITAL GRO	403.000	7,359		8,620	0	0	0	0	0	0	8,620	0	(1,261)	(1,261)	0		L
369550-10-8	GENERAL DYNAMICS CORP COM		01/04/2017	ITG INC, NEW YORK	631.000	110,176		80,226	108,948	(28,722)	0	0	(28,722)	0	80,226	0	29,950	29,950	0		L
370023-10-3	GENERAL GROWTH PROPERTIES INC		01/27/2017	VARIOUS	3,274.000	82,881		81,785	81,785	0	0	0	0	0	81,785	0	1,096	1,096	1,572		L
371532-10-2	GENESCO INC		03/10/2017	WILLIAMS CAPITAL GRO	295.000	18,080		16,513	18,320	(1,806)	0	0	(1,806)	0	16,513	0	1,567	1,567	0		L
371559-10-5	GENESEE & WYOMING INC		03/14/2017	WILLIAM BLAIR & CO,	1,379.000	93,854		71,730	95,716	(23,987)	0	0	(23,987)	0	71,730	0	22,124	22,124	0		L
37253A-10-3	GENTHERM INC		03/10/2017	ITG INC, NEW YORK	659.000	23,684		23,429	0	0	0	0	0	0	23,429	0	255	255	0		L
37364K-10-9	GEOSPACE TECHNOLOGIES CORP		03/10/2017	VARIOUS	462.000	9,497		6,500	9,406	(2,906)	0	0	(2,906)	0	6,500	0	2,996	2,996	0		L
37429F-10-9	GETTY REALTY CORP		01/04/2017	INSTINET CORP, NEW Y	750.000	19,474		17,508	19,118	(1,609)	0	0	(1,609)	0	17,508	0	1,966	1,966	210		L
374689-10-7	GIBRALTAR INDUSTRIES INC		01/04/2017	INSTINET CORP, NEW Y	1,178.000	51,319		11,070	49,064	(37,994)	0	0	(37,994)	0	11,070	0	40,249	40,249	0		L
37555B-10-3	GILEAD SCIENCES INC COM		01/04/2017	ITG INC, NEW YORK	324.000	24,805		37,461	23,202	14,259	0	0	14,259	0	37,461	0	(12,656)	(12,656)	0		L
376370-10-5	GLACIER BANCORP INC NEW COM		03/10/2017	ITG INC, NEW YORK	655.000	23,344		16,814	23,731	(6,917)	0	0	(6,917)	0	16,814	0	6,530	6,530	196		L
377316-10-4	GLATFELTER		03/10/2017	ITG INC, NEW YORK	352.000	7,367		7,773	8,409	(637)	0	0	(637)	0	7,773	0	(405)	(405)	44		L
379577-20-8	GLOBUS MEDICAL INC		03/14/2017	WILLIAM BLAIR & CO,	4,962.000	134,718		128,438	123,107	5,331	0	0	5,331	0	128,438	0	6,280	6,280	0		L
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		03/10/2017	ITG INC, NEW YORK	1,078.000	20,557		17,108	20,552	(3,444)	0	0	(3,444)	0	17,108	0	3,449	3,449	464		L
384802-10-4	WW GRAINGER INC		01/04/2017	ITG INC, NEW YORK	177.000	41,692		42,292	41,108	1,184	0	0	1,184	0	42,292	0	(600)	(600)	0		L
391416-10-4	GREAT WESTERN BANCORP INC		03/10/2017	VARIOUS	638.000	28,253		20,263	27,810	(7,548)	0	0	(7,548)	0	20,263	0	7,990	7,990	63		L
39304D-10-2	GREEN DOT CORP		03/10/2017	VARIOUS	1,988.000	51,117		32,573	46,817	(14,244)	0	0	(14,244)	0	32,573	0	18,544	18,544	0		L
393222-10-4	GREEN PLAINS INC		03/10/2017	VARIOUS	724.000	18,041		24,957	20,163	4,793	0	0	4,793	0	24,957	0	(6,916)	(6,916)	45		L
393657-10-1	GREENBRIER COS INC/THE		03/10/2017	WILLIAMS CAPITAL GRO	413.000	17,218		17,190	0	0	0	0	0	0	17,190	0	28	28	87		L
395259-10-4	GREENHILL & CO INC COM		03/10/2017	WILLIAMS CAPITAL GRO	300.000	8,937		8,583	8,310	273	0	0	273	0	8,583	0	354	354	135		L
398905-10-9	GROUP 1 AUTOMOTIVE INC COM		03/10/2017	WILLIAMS CAPITAL GRO	349.000	26,279		26,210	27,201	(991)	0	0	(991)	0	26,210	0	69	69	84		L
401617-10-5	GUESS? INC		03/10/2017	ITG INC, NEW YORK	933.000	11,252		14,913	11,289	3,623	0	0	3,623	0	14,913	0	(3,661)	(3,661)	0		L
402307-10-2	GULF ISLAND FABRICATION INC		03/10/2017	ITG INC, NEW YORK	230.000	2,470		2,406	2,737	(331)	0	0	(331)	0	2,406	0	64	64	2		L
40412C-10-1	HCA HOLDINGS INC		01/04/2017	ITG INC, NEW YORK	154.000	11,841		10,415	11,399	(984)	0	0	(984)	0	10,415	0	1,426	1,426	0		L
40416E-10-3	HCI GROUP INC		03/10/2017	ITG INC, NEW YORK	231.000	11,111		9,222	0	0	0	0	0	0	9,222	0	1,888	1,888	81		L
40418F-10-8	HFF INC		03/10/2017	ITG INC, NEW YORK	175.000	5,231		5,315	0	0	0	0	0	0	5,315	0	(84)	(84)	275		L
40425J-10-1	HMS HOLDINGS CORP		01/04/2017	INSTINET CORP, NEW Y	6,246.000	116,090		65,079	113,427	(48,348)	0	0	(48,348)	0	65,079	0	51,011	51,011	0		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
405024-10-0	HAEMONETICS CORP		03/10/2017	VARIOUS	851.000	33,601		27,436	34,210	(6,774)	0	0	(6,774)	0	27,436	0	6,164	6,164	0		L
406216-10-1	HALLIBURTON CO		01/04/2017	ITG INC, NEW YORK	2,208.000	123,712		90,660	119,431	(28,771)	0	0	(28,771)	0	90,660	0	33,052	33,052	0		L
412822-10-8	HARLEY-DAVIDSON INC		01/04/2017	ITG INC, NEW YORK	970.000	57,723		44,028	56,590	(12,561)	0	0	(12,561)	0	44,028	0	13,695	13,695	0		L
413086-10-9	HARMAN INTERNATIONAL INDUSTRIES INC		03/13/2017	VARIOUS	409.000	45,698		20,565	45,464	(24,899)	0	0	(24,899)	0	20,565	0	25,132	25,132	105		L
413160-10-2	HARMONIC INC		03/10/2017	ITG INC, NEW YORK	687.000	4,012		2,796	3,435	(639)	0	0	(639)	0	2,796	0	1,216	1,216	0		L
413875-10-5	HARRIS CORP		01/04/2017	ITG INC, NEW YORK	189.000	19,461		12,951	19,367	(6,415)	0	0	(6,415)	0	12,951	0	6,509	6,509	0		L
415864-10-7	HARSCO CORP		03/10/2017	VARIOUS	3,456.000	48,475		27,233	47,002	(19,768)	0	0	(19,768)	0	27,233	0	21,242	21,242	0		L
416196-10-3	HARTE-HANKS INC		01/04/2017	INSTINET CORP, NEW Y	3,939.000	5,882		5,948	5,948	0	0	0	0	0	5,948	0	(66)	(66)	0		L
419596-10-1	HAVERTY FURNITURE COS INC		03/10/2017	WILLIAMS CAPITAL GRO	242.000	5,418		5,363	5,735	(373)	0	0	(373)	0	5,363	0	56	56	29		L
420261-10-9	HAWKINS INC		03/10/2017	VARIOUS	547.000	27,964		21,129	29,511	(8,382)	0	0	(8,382)	0	21,129	0	6,835	6,835	0		L
420877-20-1	HAYNES INTERNATIONAL INC		03/10/2017	ITG INC, NEW YORK	215.000	7,873		9,243	9,243	0	0	0	0	0	9,243	0	(1,370)	(1,370)	47		L
421906-10-8	HEALTHCARE SERVICES GROUP INC		03/14/2017	VARIOUS	5,529.000	235,766		111,866	201,921	(104,778)	0	0	(104,778)	0	111,866	0	123,899	123,899	1,030		L
422245-10-0	HEALTHWAYS INC		01/11/2017	VARIOUS	2,355.000	36,281		30,763	53,576	(22,813)	0	0	(22,813)	0	30,763	0	5,518	5,518	0		L
42226A-10-7	HEALTHEQUITY INC		03/14/2017	VARIOUS	1,577.000	68,561		68,257	0	0	0	0	0	0	68,257	0	304	304	0		L
422347-10-4	HEARTLAND EXPRESS INC COM		03/10/2017	VARIOUS	1,094.000	22,422		18,357	22,274	(3,917)	0	0	(3,917)	0	18,357	0	4,065	4,065	0		L
422819-10-2	HEIDRICK & STRUGGLES INTL INC COM		03/10/2017	WILLIAMS CAPITAL GRO	282.000	6,821		6,970	0	0	0	0	0	0	6,970	0	(149)	(149)	37		L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP INC COM		01/04/2017	INSTINET CORP, NEW Y	2,190.000	21,204		14,038	19,316	(5,278)	0	0	(5,278)	0	14,038	0	7,166	7,166	0		L
427866-10-8	HERSHEY CO/THE		01/04/2017	ITG INC, NEW YORK	328.000	34,265		29,281	33,925	(4,644)	0	0	(4,644)	0	29,281	0	4,985	4,985	0		L
42806J-10-6	HERTZ GLOBAL HOLDINGS INC		03/08/2017	CANTOR FITZGERALD &	2,459.000	51,673		53,016	53,016	0	0	0	0	0	53,016	0	(1,344)	(1,344)	0		L
428567-10-1	HIBBETT SPORTS INC		03/14/2017	VARIOUS	2,781.000	90,095		84,124	103,731	(19,607)	0	0	(19,607)	0	84,124	0	5,971	5,971	0		L
431571-10-8	HILLENBRAND INC		03/10/2017	WILLIAMS CAPITAL GRO	469.000	17,067		18,114	0	0	0	0	0	0	18,114	0	(1,047)	(1,047)	0		L
437076-10-2	HOME DEPOT INC/THE		01/04/2017	ITG INC, NEW YORK	260.000	35,224		34,058	34,861	(803)	0	0	(803)	0	34,058	0	1,166	1,166	0		L
43785V-10-2	HOMESTREET INC		03/10/2017	WILLIAMS CAPITAL GRO	232.000	6,169		7,452	0	0	0	0	0	0	7,452	0	(1,283)	(1,283)	0		L
43940T-10-9	HOPE BANCORP INC		03/10/2017	ITG INC, NEW YORK	1,927.000	39,927		42,872	0	0	0	0	0	0	42,872	0	(2,945)	(2,945)	231		L
440327-10-4	HORACE MANN EDUCATORS CORP NEW COM		03/10/2017	ITG INC, NEW YORK	166.000	6,879		5,272	7,105	(1,833)	0	0	(1,833)	0	5,272	0	1,607	1,607	0		L
440543-10-6	HORNBECK OFFSHORE SERVICES INC		03/10/2017	ITG INC, NEW YORK	1,234.000	4,356		8,909	8,909	0	0	0	0	0	8,909	0	(4,554)	(4,554)	0		L
44107P-10-4	HOST HOTELS & RESORTS INC		02/08/2017	NORTH SOUTH CAPITAL	16,755.000	300,340		260,976	315,664	(54,688)	0	0	(54,688)	0	260,976	0	39,364	39,364	4,189		L
443320-10-6	HUB GROUP INC		03/10/2017	WILLIAMS CAPITAL GRO	422.000	21,095		17,054	18,463	(1,408)	0	0	(1,408)	0	17,054	0	4,041	4,041	0		L
444859-10-2	HUMANA INC		01/04/2017	ITG INC, NEW YORK	335.000	65,886		14,581	68,350	(53,769)	0	0	(53,769)	0	14,581	0	51,305	51,305	0		L
445658-10-7	JB HUNT TRANSPORT SERVICES INC		01/04/2017	ITG INC, NEW YORK	279.000	27,199		23,612	27,083	(3,471)	0	0	(3,471)	0	23,612	0	3,587	3,587	0		L
449300-10-7	ICU MEDICAL INC		01/04/2017	INSTINET CORP, NEW Y	326.000	48,363		21,134	48,036	(26,902)	0	0	(26,902)	0	21,134	0	27,229	27,229	0		L
44967H-10-1	ILG INC		03/10/2017	VARIOUS	5,166.000	94,006		77,844	93,866	(16,022)	0	0	(16,022)	0	77,844	0	16,162	16,162	106		L
45071R-10-9	IXIA		03/10/2017	ITG INC, NEW YORK	958.000	18,719		16,057	0	0	0	0	0	0	16,057	0	2,662	2,662	0		L
451055-10-7	ICONIX BRAND GROUP INC		03/10/2017	VARIOUS	2,781.000	24,418		21,518	25,975	(4,457)	0	0	(4,457)	0	21,518	0	2,900	2,900	0		L
452308-10-9	ILLINOIS TOOL WORKS INC		01/04/2017	ITG INC, NEW YORK	545.000	67,078		49,539	66,741	(17,201)	0	0	(17,201)	0	49,539	0	17,539	17,539	354		L
45256B-10-1	IMPAX LABORATORIES INC		03/10/2017	ITG INC, NEW YORK	1,172.000	10,360		16,759	0	0	0	0	0	0	16,759	0	(6,399)	(6,399)	0		L
45337C-10-2	INCYTE CORP		03/09/2017	INVESTMENT TECHNOLOG	2,500.000	340,640		292,869	0	0	0	0	0	0	292,869	0	47,771	47,771	0		L
45650-10-3	INFINITY PROPERTY & CASUALTY CORP		03/10/2017	ITG INC, NEW YORK	98.000	9,250		7,817	8,614	(797)	0	0	(797)	0	7,817	0	1,433	1,433	57		L
45765U-10-3	INSIGHT ENTERPRISES INC		03/10/2017	WILLIAMS CAPITAL GRO	503.000	21,171		12,727	20,341	(7,614)	0	0	(7,614)	0	12,727	0	8,444	8,444	0		L
457685-10-5	INNOSPEC INC COM		03/10/2017	ITG INC, NEW YORK	186.000	11,576		13,055	0	0	0	0	0	0	13,055	0	(1,479)	(1,479)	0		L
45774N-10-8	INNOPHOS HOLDINGS INC		03/10/2017	VARIOUS	1,041.000	54,995		30,002	54,403	(24,401)	0	0	(24,401)	0	30,002	0	24,993	24,993	116		L
457780-10-7	INSPERITY INC		01/04/2017	INSTINET CORP, NEW Y	653.000	47,579		23,841	46,330	(22,489)	0	0	(22,489)	0	23,841	0	23,738	23,738	0		L
45781M-10-1	INNOVIVA INC		01/04/2017	INSTINET CORP, NEW Y	4,170.000	47,286		44,285	44,619	(334)	0	0	(334)	0	44,285	0	3,001	3,001	0		L
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS CORP		03/10/2017	MERRILL LYNCH PIERCE	400.000	17,257		17,306	0	0	0	0	0	0	17,306	0	(49)	(49)	0		L
45829H-10-7	INTELIQUENT INC		01/04/2017	INSTINET CORP, NEW Y	1,701.000	38,824		28,015	38,987	(10,971)	0	0	(10,971)	0	28,015	0	10,808	10,808	0		L
45826H-10-9	INTEGER HOLDINGS CORP		03/10/2017	WILLIAMS CAPITAL GRO	417.000	15,529		12,281	12,281	0	0	0	0	0	12,281	0	3,248	3,248	0		L
458334-10-9	INTER PARFUMS INC		03/10/2017	VARIOUS	725.000	24,561		18,685	23,744	(5,059)	0	0	(5,059)	0	18,685	0	5,876	5,876	123		L
45841N-10-7	INTERACTIVE BROKERS GROUP INC		03/10/2017	ITG INC, NEW YORK	1,030.000	38,068		39,588	0	0	0	0	0	0	39,588	0	(1,520)	(1,520)	103		L
458665-30-4	INTERFACE INC		03/10/2017	ITG INC, NEW YORK	982.000	18,942		18,856	0	0	0	0	0	0	18,856	0	87	87	59		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		01/04/2017	ITG INC, NEW YORK	603.000	102,056		93,629	100,092	(6,463)	0	0	(6,463)	0	93,629	0	8,427	8,427	0		L
46116V-10-5	INTL. FCSTONE INC		03/10/2017	WILLIAMS CAPITAL GRO	178.000	6,723		5,758	7,049	(1,291)	0	0	(1,291)	0	5,758	0	965	965	0		L
461202-10-3	INTUIT INC		01/04/2017	ITG INC, NEW YORK	238.000	27,341		24,902	27,277	(2,375)	0	0	(2,375)	0	24,902	0	2,439	2,439	0		L
461203-10-1	INVACARE CORP		03/10/2017	ITG INC, NEW YORK	842.000	9,843		10,988	10,988	0	0	0	0	0	10,988	0	(1,145)	(1,145)	11		L
46120E-60-2	INTUITIVE SURGICAL INC COM NEW		01/04/2017	ITG INC, NEW YORK	68.000	42,921		37,803	43,124	(5,320)	0	0	(5,320)	0	37,803	0	5,117	5,117	0		L
46145F-10-5	INVESTMENT TECHNOLOGY GROUP INC		03/10/2017	WILLIAMS CAPITAL GRO	469.000	9,525		9,726	0	0	0	0	0	0	9,726	0	(201)	(201)	33		L
46269C-10-2	IRIDIUM COMMUNICATIONS INC		03/10/2017	ITG INC, NEW YORK	1,220.000	10,297		11,985	5,280	(638)	0	0	(638)	0	11,985	0	(1,688)	(1,688)	0		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
462726-10-0	IROBOT CORP		01/04/2017	INSTINET CORP, NEW Y	1,213.000	71,983		43,139	70,900	(27,761)	0	0	(27,761)	0	43,139	0	28,844	28,844	0		L
465741-10-6	ITRON INC		01/04/2017	INSTINET CORP, NEW Y	3,121.000	200,841		115,891	196,155	(80,264)	0	0	(80,264)	0	115,891	0	84,950	84,950	0		L
466032-10-9	J&J SNACK FOODS CORP		03/14/2017	VARIOUS	1,397.000	186,294		102,566	172,925	(83,866)	0	0	(83,866)	0	102,566	0	83,728	83,728	544		L
478160-10-4	JOHNSON & JOHNSON		01/04/2017	ITG INC, NEW YORK	1,259.000	145,751		134,299	145,049	(10,751)	0	0	(10,751)	0	134,299	0	11,452	11,452	0		L
482480-10-0	KLA-TENCOR CORP		01/04/2017	ITG INC, NEW YORK	512.000	40,384		34,530	40,284	(5,754)	0	0	(5,754)	0	34,530	0	5,853	5,853	0		L
483007-70-4	KAISER ALUMINUM CORP		03/10/2017	WILLIAMS CAPITAL GRO	271.000	20,422		23,628	15,538	2,325	0	0	2,325	0	23,628	0	(3,206)	(3,206)	135		L
483548-10-3	KAMAN CORP		03/10/2017	WILLIAMS CAPITAL GRO	411.000	20,011		18,275	11,205	(1,945)	0	0	(1,945)	0	18,275	0	1,736	1,736	41		L
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		03/10/2017	ITG INC, NEW YORK	1,609.000	35,397		37,080	0	0	0	0	0	0	37,080	0	(1,683)	(1,683)	0		L
488152-20-8	KELLY SERVICES INC		03/10/2017	WILLIAMS CAPITAL GRO	240.000	5,160		3,781	5,501	(1,719)	0	0	(1,719)	0	3,781	0	1,378	1,378	18		L
494580-10-3	KINDRED HEALTHCARE INC COM		03/10/2017	VARIOUS	1,657.000	14,002		13,007	13,007	0	0	0	0	0	13,007	0	995	995	120		L
497498-10-5	KIRKLAND'S INC		03/10/2017	ITG INC, NEW YORK	177.000	2,028		2,566	2,745	(179)	0	0	(179)	0	2,566	0	(538)	(538)	0		L
49803T-30-0	KITE REALTY GROUP TRUST		03/10/2017	VARIOUS	1,266.000	25,345		33,008	29,726	3,283	0	0	3,283	0	33,008	0	(7,663)	(7,663)	383		L
499064-10-3	KNIGHT TRANSPORTATION INC		01/04/2017	INSTINET CORP, NEW Y	2,277.000	76,496		54,921	75,255	(20,334)	0	0	(20,334)	0	54,921	0	21,575	21,575	0		L
500600-10-1	KOPIN CORP		03/10/2017	WILLIAMS CAPITAL GRO	649.000	2,161		2,261	0	0	0	0	0	0	2,261	0	(100)	(100)	0		L
50060P-10-6	KOPPERS HOLDINGS INC		03/10/2017	VARIOUS	1,240.000	51,637		22,630	49,972	(27,342)	0	0	(27,342)	0	22,630	0	29,007	29,007	0		L
500643-20-0	KORN/FERRY INTERNATIONAL		03/10/2017	ITG INC, NEW YORK	878.000	27,156		26,373	0	0	0	0	0	0	26,373	0	783	783	0		L
50077C-10-6	KRATON CORP		01/04/2017	INSTINET CORP, NEW Y	2,288.000	66,769		39,149	65,162	(26,013)	0	0	(26,013)	0	39,149	0	27,620	27,620	0		L
501242-10-1	KULICKE & SOFFA INDUSTRIES INC		03/10/2017	VARIOUS	3,985.000	67,129		50,378	63,561	(13,183)	0	0	(13,183)	0	50,378	0	16,751	16,751	0		L
50187A-10-7	LHC GROUP INC		03/10/2017	ITG INC, NEW YORK	226.000	11,998		10,400	0	0	0	0	0	0	10,400	0	1,598	1,598	0		L
501889-20-8	LKQ CORP		03/14/2017	WILLIAM BLAIR & CO,	2,492.000	74,977		57,266	76,380	(19,114)	0	0	(19,114)	0	57,266	0	17,710	17,710	0		L
502160-10-4	LSB INDUSTRIES INC		01/04/2017	INSTINET CORP, NEW Y	620.000	5,746		4,495	5,220	(725)	0	0	(725)	0	4,495	0	1,251	1,251	0		L
502175-10-2	LTC PROPERTIES INC		03/10/2017	WILLIAMS CAPITAL GRO	398.000	18,013		19,008	18,698	310	0	0	310	0	19,008	0	(995)	(995)	151		L
50218P-10-7	LSC COMMUNICATIONS INC		03/10/2017	WILLIAMS CAPITAL GRO	592.000	14,669		13,421	17,571	(4,150)	0	0	(4,150)	0	13,421	0	1,249	1,249	148		L
502424-10-4	L-3 COMMUNICATIONS HLDGS INC COM		01/03/2017	NON-BROKER TRADE	1,302.000	159,792		159,792	198,047	(38,256)	0	0	(38,256)	0	159,792	0	0	0	0		L
505336-10-7	LA-Z-BOY INC		03/10/2017	ITG INC, NEW YORK	741.000	19,740		23,657	0	0	0	0	0	0	23,657	0	(3,917)	(3,917)	82		L
513272-10-4	LAMB WESTON HOLDINGS INC		01/04/2017	ITG INC, NEW YORK	860.000	31,458		14,842	32,551	(17,709)	0	0	(17,709)	0	14,842	0	16,616	16,616	0		L
51478K-10-3	LANDAUER INC		01/04/2017	INSTINET CORP, NEW Y	310.000	15,714		10,583	14,911	(4,328)	0	0	(4,328)	0	10,583	0	5,130	5,130	85		L
516012-10-1	LANNETT CO INC		03/10/2017	WILLIAMS CAPITAL GRO	443.000	9,653		10,357	0	0	0	0	0	0	10,357	0	(704)	(704)	0		L
528901-10-5	LEGG MASON INC		01/04/2017	ITG INC, NEW YORK	927.000	29,284		25,715	27,727	(2,011)	0	0	(2,011)	0	25,715	0	3,568	3,568	204		L
527288-10-4	LEUCADIA NATIONAL CORP		01/11/2017	CANTOR FITZGERALD &	7,613.000	180,030		136,953	177,002	(40,049)	0	0	(40,049)	0	136,953	0	43,076	43,076	0		L
529043-10-1	LEXINGTON CORPORATE PPTYS TR		01/04/2017	INSTINET CORP, NEW Y	15,810.000	174,937		111,342	170,748	(59,406)	0	0	(59,406)	0	111,342	0	63,595	63,595	2,767		L
535555-10-6	LINDSAY CORP		03/10/2017	VARIOUS	476.000	35,978		33,948	35,514	(1,566)	0	0	(1,566)	0	33,948	0	2,029	2,029	23		L
535678-10-6	LINEAR TECHNOLOGY CORP COM		03/13/2017	VARIOUS	1,574.000	101,105		53,013	98,139	(45,126)	0	0	(45,126)	0	53,013	0	48,092	48,092	366		L
53635B-10-7	LIQUIDITY SERVICES INC		01/04/2017	INSTINET CORP, NEW Y	788.000	8,152		5,122	7,683	(2,561)	0	0	(2,561)	0	5,122	0	3,030	3,030	0		L
53679Q-10-3	LITHIA MOTORS INC		03/10/2017	WILLIAMS CAPITAL GRO	355.000	33,103		36,338	0	0	0	0	0	0	36,338	0	(3,235)	(3,235)	89		L
537008-10-4	LITTELFUSE INC		01/04/2017	INSTINET CORP, NEW Y	518.000	80,611		47,885	78,617	(30,732)	0	0	(30,732)	0	47,885	0	32,726	32,726	0		L
538146-10-1	LIVEPERSON INC		03/10/2017	WILLIAMS CAPITAL GRO	355.000	2,375		2,396	2,680	(284)	0	0	(284)	0	2,396	0	(21)	(21)	0		L
539830-10-9	LOCKHEED MARTIN CORP COM		01/04/2017	ITG INC, NEW YORK	534.000	135,371		107,840	133,468	(25,628)	0	0	(25,628)	0	107,840	0	27,532	27,532	0		L
54142L-10-9	LOGMEIN INC		03/17/2017	VARIOUS	549.000	56,431		43,810	0	0	0	0	0	0	43,810	0	12,621	12,621	0		L
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		03/10/2017	WILLIAMS CAPITAL GRO	413.000	7,364		7,160	6,501	659	0	0	659	0	7,160	0	204	204	0		L
55024U-10-9	LUMENTUM HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	2,842.000	106,134		76,841	109,843	(33,003)	0	0	(33,003)	0	76,841	0	29,293	29,293	0		L
55283-10-5	LUMOS NETWORKS CORP		03/10/2017	VARIOUS	1,102.000	18,376		12,342	17,213	(4,871)	0	0	(4,871)	0	12,342	0	6,034	6,034	0		L
552676-10-8	MDC HOLDINGS INC		03/10/2017	ITG INC, NEW YORK	624.000	18,888		16,675	0	0	0	0	0	0	16,675	0	2,213	2,213	156		L
553098-10-1	M/I HOMES INC		03/10/2017	WILLIAMS CAPITAL GRO	374.000	9,301		9,800	0	0	0	0	0	0	9,800	0	(498)	(498)	0		L
55306N-10-4	MKS INSTRUMENTS INC		01/04/2017	INSTINET CORP, NEW Y	1,966.000	118,890		40,020	116,780	(76,761)	0	0	(76,761)	0	40,020	0	78,870	78,870	0		L
553777-10-3	MTS SYSTEMS CORP		03/10/2017	WILLIAMS CAPITAL GRO	253.000	13,773		14,345	14,345	0	0	0	0	0	14,345	0	(572)	(572)	76		L
55403M-10-4	MYR GROUP INC		01/04/2017	INSTINET CORP, NEW Y	1,661.000	64,578		34,233	62,586	(28,353)	0	0	(28,353)	0	34,233	0	30,344	30,344	0		L
55616P-10-4	MACY'S INC		01/04/2017	ITG INC, NEW YORK	192.000	6,864		12,766	6,876	5,891	0	0	5,891	0	12,766	0	(5,902)	(5,902)	72		L
556269-10-8	STEVEN MADDEN LTD		03/10/2017	VARIOUS	640.000	23,577		19,327	22,880	(3,553)	0	0	(3,553)	0	19,327	0	4,250	4,250	0		L
559079-20-7	MAGELLAN HEALTH INC		03/10/2017	VARIOUS	1,060.000	79,122		62,585	79,765	(17,180)	0	0	(17,180)	0	62,585	0	16,537	16,537	0		L
564563-10-4	MANTECH INTERNATIONAL CORP CLASS A		03/10/2017	WILLIAMS CAPITAL GRO	385.000	13,787		14,768	6,549	(1,525)	0	0	(1,525)	0	14,768	0	(981)	(981)	81		L
566330-10-6	MARCUS CORP/THE		01/04/2017	INSTINET CORP, NEW Y	732.000	23,483		9,259	23,058	(13,799)	0	0	(13,799)	0	9,259	0	14,224	14,224	0		L
567908-10-8	MARINEMAX INC		03/10/2017	WILLIAMS CAPITAL GRO	374.000	8,355		7,314	0	0	0	0	0	0	7,314	0	1,040	1,040	0		L
570600-10-8	MARKETAXESS HOLDINGS INC		03/14/2017	WILLIAM BLAIR & CO,	1,930.000	368,281		72,911	283,556	(210,645)	0	0	(210,645)	0	72,911	0	295,371	295,371	637		L
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE CORP		03/10/2017	VARIOUS	1,409.000	119,261		77,682	119,554	(41,872)	0	0	(41,872)	0	77,682	0	41,579	41,579	531		L
571748-10-2	MARSH & MCLENNAN COS INC COM		01/04/2017	ITG INC, NEW YORK	1,219.000	83,451		73,280	82,392	(9,112)	0	0	(9,112)	0	73,280	0	10,171	10,171	0		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
571903-20-2	MARRIOTT INTERNATIONAL INC/MD		01/04/2017	ITG INC, NEW YORK	958.000	78,977		60,481	79,207	(18,726)	0	0	(18,726)	0	60,481	0	18,496	18,496	0		L
573075-10-8	MARTEN TRANSPORT LTD		03/14/2017	VARIOUS	5,609.000	132,168		79,290	130,690	(51,400)	0	0	(51,400)	0	79,290	0	52,879	52,879	0		L
574795-10-0	MASIMO CORP		03/14/2017	VARIOUS	5,289.000	502,738		148,906	355,479	(207,572)	0	0	(207,572)	0	148,906	0	353,832	353,832	0		L
576360-10-4	MASTERCARD INC		01/04/2017	ITG INC, NEW YORK	109.000	11,597		2,193	11,254	(9,062)	0	0	(9,062)	0	2,193	0	9,405	9,405	0		L
576690-10-1	MATERION CORP		03/10/2017	WILLIAMS CAPITAL GRO	381.000	12,702		9,417	15,088	(5,670)	0	0	(5,670)	0	9,417	0	3,285	3,285	36		L
576853-10-5	MATRIX SERVICE CO		03/10/2017	WILLIAMS CAPITAL GRO	402.000	6,287		9,410	0	0	0	0	0	0	9,410	0	(3,123)	(3,123)	0		L
576866-10-5	MATSON INC		03/10/2017	ITG INC, NEW YORK	649.000	21,008		23,489	0	0	0	0	0	0	23,489	0	(2,481)	(2,481)	123		L
577081-10-2	MATTEL INC		01/04/2017	ITG INC, NEW YORK	1,142.000	33,391		32,236	31,462	774	0	0	774	0	32,236	0	1,155	1,155	0		L
577128-10-1	MATTHEWS INTERNATIONAL CORP		03/10/2017	ITG INC, NEW YORK	146.000	9,715		11,223	0	0	0	0	0	0	11,223	0	(1,509)	(1,509)	25		L
584688-10-5	MEDICINES CO/THE		03/10/2017	ITG INC, NEW YORK	654.000	34,530		23,054	2,002	134	0	0	134	0	23,054	0	11,477	11,477	0		L
58471A-10-5	MEDIDATA SOLUTIONS INC		03/14/2017	WILLIAM BLAIR & CO.	3,767.000	211,797		88,923	187,107	(98,184)	0	0	(98,184)	0	88,923	0	122,874	122,874	0		L
589331-10-5	MERCK & CO INC		01/04/2017	ITG INC, NEW YORK	8,194.000	492,613		450,835	482,381	(31,546)	0	0	(31,546)	0	450,835	0	41,778	41,778	3,851		L
589378-10-8	MERCURY SYSTEMS INC		01/04/2017	INSTINET CORP, NEW Y	1,027.000	31,651		11,986	31,036	(19,050)	0	0	(19,050)	0	11,986	0	19,666	19,666	0		L
589584-10-1	MERIDIAN BIOSCIENCE INC		03/10/2017	WILLIAMS CAPITAL GRO	610.000	8,076		10,550	10,797	(247)	0	0	(247)	0	10,550	0	(2,474)	(2,474)	76		L
59001A-10-2	MERITAGE HOMES CORP COM		03/10/2017	ITG INC, NEW YORK	571.000	21,149		20,836	0	0	0	0	0	0	20,836	0	313	313	0		L
591520-20-0	METHODE ELECTRONICS INC		03/10/2017	WILLIAMS CAPITAL GRO	252.000	10,795		10,700	0	0	0	0	0	0	10,700	0	96	96	23		L
594918-10-4	MICROSOFT CORP		01/04/2017	ITG INC, NEW YORK	800.000	49,895		43,775	49,712	(5,937)	0	0	(5,937)	0	43,775	0	6,120	6,120	0		L
594972-40-8	MICROSTRATEGY INC		03/10/2017	ITG INC, NEW YORK	50.000	9,348		8,641	9,870	(1,229)	0	0	(1,229)	0	8,641	0	707	707	0		L
596278-10-1	MIDDLEBY CORP/THE		03/14/2017	WILLIAM BLAIR & CO.	1,606.000	220,218		78,778	206,869	(128,091)	0	0	(128,091)	0	78,778	0	141,440	141,440	0		L
60740F-10-5	MOBILE MINI INC		03/10/2017	WILLIAMS CAPITAL GRO	371.000	11,330		11,549	11,223	326	0	0	326	0	11,549	0	(219)	(219)	84		L
609027-10-7	MONARCH CASINO & RESIRT INC		03/10/2017	WILLIAMS CAPITAL GRO	299.000	8,234		7,687	0	0	0	0	0	0	7,687	0	547	547	0		L
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		03/10/2017	WILLIAMS CAPITAL GRO	372.000	7,250		7,384	7,384	0	0	0	0	0	7,384	0	(134)	(134)	41		L
610236-10-1	MONRO MUFFLER BRAKE INC		03/14/2017	VARIOUS	2,834.000	156,127		107,772	146,432	(55,044)	0	0	(55,044)	0	107,772	0	48,356	48,356	482		L
61166W-10-1	MONSANTO CO		01/04/2017	ITG INC, NEW YORK	236.000	24,805		27,945	24,830	3,115	0	0	3,115	0	27,945	0	(3,139)	(3,139)	127		L
615394-20-2	MOOG INC		03/10/2017	WILLIAMS CAPITAL GRO	528.000	34,219		36,978	26,929	2,083	0	0	2,083	0	36,978	0	(2,759)	(2,759)	0		L
620071-10-0	MOTORCAR PARTS OF AMERICA INC		03/10/2017	WILLIAMS CAPITAL GRO	283.000	7,881		9,529	7,618	1,910	0	0	1,910	0	9,529	0	(1,647)	(1,647)	0		L
624580-10-6	MOVADO GROUP INC		03/10/2017	ITG INC, NEW YORK	190.000	4,292		5,213	5,463	(249)	0	0	(249)	0	5,213	0	(921)	(921)	0		L
62475S-10-2	MUELLER INDUSTRIES INC		03/10/2017	VARIOUS	869.000	28,825		30,017	21,538	(5,115)	0	0	(5,115)	0	30,017	0	(1,192)	(1,192)	7,039		L
626717-10-2	MURPHY OIL CORP		01/04/2017	ITG INC, NEW YORK	1,030.000	32,568		23,124	32,064	(8,940)	0	0	(8,940)	0	23,124	0	9,444	9,444	0		L
628778-10-2	NBT BANCORP INC		03/10/2017	VARIOUS	740.000	29,988		17,666	30,991	(13,325)	0	0	(13,325)	0	17,666	0	12,321	12,321	106		L
630077-10-5	NANOMETRICS INC		01/04/2017	INSTINET CORP, NEW Y	1,053.000	26,934		18,215	26,388	(8,173)	0	0	(8,173)	0	18,215	0	8,719	8,719	0		L
637071-10-1	NATIONAL OILWELL VARCO INC		01/04/2017	ITG INC, NEW YORK	559.000	21,500		18,721	20,929	(2,208)	0	0	(2,208)	0	18,721	0	2,779	2,779	0		L
637215-10-4	NATIONAL PRESTO INDUSTRIES INC		03/10/2017	ITG INC, NEW YORK	75.000	7,008		7,968	0	0	0	0	0	0	7,968	0	(960)	(960)	412		L
63904-10-2	NAVIGATORS GROUP INC/THE		03/10/2017	WILLIAMS CAPITAL GRO	541.000	29,587		26,230	31,851	(5,621)	0	0	(5,621)	0	26,230	0	3,356	3,356	12		L
63905D-10-3	NATUS MEDICAL INC		03/14/2017	VARIOUS	3,450.000	127,792		138,968	110,316	18,680	0	0	18,680	0	138,968	0	(11,176)	(11,176)	0		L
63910B-10-2	NAUTILUS GROUP INC		03/14/2017	VARIOUS	6,462.000	106,742		128,168	116,754	8,454	0	0	8,454	0	128,168	0	(21,427)	(21,427)	0		L
63939N-10-7	NAVIGANT CONSULTING INC		01/04/2017	INSTINET CORP, NEW Y	1,623.000	41,757		15,340	42,490	(27,150)	0	0	(27,150)	0	15,340	0	26,417	26,417	0		L
640079-10-9	NEENAH PAPER INC COM		03/10/2017	ITG INC, NEW YORK	73.000	5,423		4,475	6,220	(1,745)	0	0	(1,745)	0	4,475	0	948	948	27		L
640268-10-8	NEKTAR THERAPEUTICS COM		03/10/2017	ITG INC, NEW YORK	973.000	14,916		12,799	0	0	0	0	0	0	12,799	0	2,116	2,116	0		L
640491-10-6	NEOGEN CORP		03/14/2017	WILLIAM BLAIR & CO.	3,258.000	210,306		101,815	215,028	(113,213)	0	0	(113,213)	0	101,815	0	108,491	108,491	0		L
64110D-10-4	NETAPP INC		01/04/2017	ITG INC, NEW YORK	684.000	24,448		18,147	24,125	(5,978)	0	0	(5,978)	0	18,147	0	6,301	6,301	130		L
64110L-10-6	NETFLIX INC		01/04/2017	ITG INC, NEW YORK	160.000	20,608		13,571	19,808	(6,237)	0	0	(6,237)	0	13,571	0	7,036	7,036	0		L
641110-10-4	NETGEAR INC		03/10/2017	WILLIAMS CAPITAL GRO	259.000	13,815		14,745	0	0	0	0	0	0	14,745	0	(930)	(930)	0		L
64704V-10-6	NEW MEDIA INVESTMENT GROUP INC		03/10/2017	ITG INC, NEW YORK	1,016.000	14,935		16,557	0	0	0	0	0	0	16,557	0	(1,623)	(1,623)	356		L
651639-10-6	NEWMONT MINING CORP HOLDING CO COM		01/04/2017	ITG INC, NEW YORK	2,612.000	90,645		49,367	88,991	(39,624)	0	0	(39,624)	0	49,367	0	41,279	41,279	0		L
651718-50-4	NEWPARK RESOURCES INC		03/10/2017	ITG INC, NEW YORK	1,663.000	11,208		8,781	12,473	(3,692)	0	0	(3,692)	0	8,781	0	2,428	2,428	0		L
65339F-10-1	NEXTERA ENERGY INC		01/04/2017	ITG INC, NEW YORK	869.000	103,228		90,733	103,811	(13,077)	0	0	(13,077)	0	90,733	0	12,494	12,494	0		L
665531-10-9	NORTHERN OIL AND GAS INC		03/10/2017	ITG INC, NEW YORK	318.000	824		1,227	875	353	0	0	353	0	1,227	0	(404)	(404)	0		L
666807-10-2	NORTHROP GRUMMAN CORP COM		01/04/2017	ITG INC, NEW YORK	111.000	26,090		23,653	25,816	(2,163)	0	0	(2,163)	0	23,653	0	2,437	2,437	0		L
667340-10-3	NORTHWEST BANCSHARES INC		03/10/2017	VARIOUS	5,006.000	91,371		64,959	90,258	(25,299)	0	0	(25,299)	0	64,959	0	26,412	26,412	98		L
667655-10-4	NORTHWEST NATURAL GAS CO		03/10/2017	WILLIAMS CAPITAL GRO	433.000	24,979		24,536	9,688	(1,436)	0	0	(1,436)	0	24,536	0	443	443	204		L
670346-10-5	NUCOR CORP		01/04/2017	ITG INC, NEW YORK	831.000	50,474		37,179	49,461	(12,283)	0	0	(12,283)	0	37,179	0	13,295	13,295	314		L
67072V-10-3	NXSTAGE MEDICAL INC		03/14/2017	WILLIAM BLAIR & CO.	3,153.000	87,531		87,058	0	0	0	0	0	0	87,058	0	473	473	0		L
67103X-10-2	OFG BANCORP		03/10/2017	ITG INC, NEW YORK	376.000	4,508		2,752	4,926	(2,173)	0	0	(2,173)	0	2,752	0	1,756	1,756	23		L
671044-10-5	OSI SYSTEMS INC		03/10/2017	WILLIAMS CAPITAL GRO	275.000	19,783		21,204	0	0	0	0	0	0	21,204	0	(1,421)	(1,421)	0		L
680033-10-7	OLD NATIONAL BANCORP/IN		03/10/2017	ITG INC, NEW YORK	2,161.000	38,659		30,223	39,222	(8,999)	0	0	(8,999)	0	30,223	0	8,436	8,436	281		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
681116-10-9	OLLIE'S BARGAIN OUTLET HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	2,630.000	76,908		74,824	74,824	0	0	0	0	0	74,824	0	2,085	2,085	0		L
68162K-10-6	OLYMPIC STEEL INC		03/10/2017	ITG INC, NEW YORK	79.000	1,518		1,812	1,914	(102)	0	0	(102)	0	1,812	0	(295)	(295)	2		L
68213N-10-9	OMNICELL INC		03/14/2017	WILLIAM BLAIR & CO,	3,575.000	138,383		111,111	121,193	(10,081)	0	0	(10,081)	0	111,111	0	27,272	27,272	0		L
68215P-10-8	ON ASSIGNMENT INC		03/10/2017	WILLIAMS CAPITAL GRO	369.000	17,416		16,751	0	0	0	0	0	0	16,751	0	665	665	0		L
682680-10-3	ONEOK INC		01/04/2017	ITG INC, NEW YORK	437.000	25,629		9,714	25,088	(15,374)	0	0	(15,374)	0	9,714	0	15,916	15,916	0		L
68389X-10-5	ORACLE CORP		01/04/2017	ITG INC, NEW YORK	1,224.000	47,551		52,987	47,063	5,924	0	0	5,924	0	52,987	0	(5,436)	(5,436)	184		L
684000-10-2	ORIS BANK		03/10/2017	WILLIAMS CAPITAL GRO	276.000	5,572		8,232	0	0	0	0	0	0	8,232	0	(2,659)	(2,659)	0		L
68628V-30-8	ORION GROUP HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	2,038.000	21,068		8,953	20,278	(11,325)	0	0	(11,325)	0	8,953	0	12,115	12,115	0		L
690768-40-3	OWENS-ILLINOIS INC		01/11/2017	VARIOUS	10,995.000	205,853		201,272	191,423	9,849	0	0	9,849	0	201,272	0	4,581	4,581	0		L
691497-30-9	OXFORD INDUSTRIES INC		03/10/2017	ITG INC, NEW YORK	120.000	6,287		9,354	7,216	2,138	0	0	2,138	0	9,354	0	(3,067)	(3,067)	32		L
69327R-10-1	PDC ENERGY INC		03/10/2017	WILLIAMS CAPITAL GRO	361.000	22,977		27,170	0	0	0	0	0	0	27,170	0	(4,193)	(4,193)	0		L
69354N-10-6	PPA GROUP INC		03/10/2017	ITG INC, NEW YORK	703.000	23,437		29,357	0	0	0	0	0	0	29,357	0	(5,919)	(5,919)	0		L
69360J-10-7	PS BUSINESS PARKS INC		03/10/2017	WILLIAMS CAPITAL GRO	254.000	28,315		25,197	29,596	(4,399)	0	0	(4,399)	0	25,197	0	3,118	3,118	0		L
693656-10-0	PVH CORP		01/04/2017	ITG INC, NEW YORK	253.000	23,236		18,633	22,831	(4,197)	0	0	(4,197)	0	18,633	0	4,603	4,603	0		L
693718-10-8	PACCAR INC		01/04/2017	ITG INC, NEW YORK	782.000	51,464		43,753	49,970	(6,217)	0	0	(6,217)	0	43,753	0	7,711	7,711	469		L
698409-10-8	PANERA BREAD CO		03/14/2017	WILLIAM BLAIR & CO,	996.000	233,671		164,791	204,270	(39,479)	0	0	(39,479)	0	164,791	0	68,880	68,880	0		L
699462-10-7	PAREXEL INTERNATIONAL CORP		03/14/2017	WILLIAM BLAIR & CO,	2,198.000	142,664		75,235	144,453	(69,218)	0	0	(69,218)	0	75,235	0	67,429	67,429	0		L
700416-20-9	PARK ELECTROCHEMICAL CORP COM		03/10/2017	WILLIAMS CAPITAL GRO	215.000	3,952		3,238	4,010	(772)	0	0	(772)	0	3,238	0	714	714	21		L
701094-10-4	PARKER-HANNIFIN CORP		01/04/2017	ITG INC, NEW YORK	684.000	97,378		84,180	95,760	(11,580)	0	0	(11,580)	0	84,180	0	13,198	13,198	0		L
701560-10-7	PARKWAY INC		03/10/2017	VARIOUS	611.000	12,642		13,900	13,595	306	0	0	306	0	13,900	0	(1,258)	(1,258)	0		L
703343-10-3	PATRICK INDUSTRIES INC		01/04/2017	INSTINET CORP, NEW Y	268.000	21,446		17,616	20,448	(2,833)	0	0	(2,833)	0	17,616	0	3,830	3,830	0		L
70432V-10-2	PAYCOM SOFTWARE INC		03/14/2017	WILLIAM BLAIR & CO,	2,918.000	161,592		116,878	132,740	(15,862)	0	0	(15,862)	0	116,878	0	44,713	44,713	0		L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		03/10/2017	VARIOUS	539.000	7,848		11,465	10,219	1,245	0	0	1,245	0	11,465	0	(3,617)	(3,617)	113		L
71375U-10-1	PERFICIENT INC		03/10/2017	ITG INC, NEW YORK	546.000	9,806		10,291	9,550	741	0	0	741	0	10,291	0	(485)	(485)	0		L
71714F-10-4	PHARMERICA CORP		03/10/2017	WILLIAMS CAPITAL GRO	503.000	11,564		14,704	7,117	1,754	0	0	1,754	0	14,704	0	(3,140)	(3,140)	0		L
717420-10-6	PHIBRO ANIMAL HEALTH CORP		03/10/2017	ITG INC, NEW YORK	289.000	8,074		8,528	0	0	0	0	0	0	8,528	0	(454)	(454)	29		L
723664-10-8	PIONEER ENERGY SERVICES CORP		03/10/2017	VARIOUS	2,789.000	17,959		6,052	19,105	(13,053)	0	0	(13,053)	0	6,052	0	11,907	11,907	0		L
724078-10-0	PIPER JAFFRAY COS COM		01/04/2017	INSTINET CORP, NEW Y	1,102.000	80,836		36,020	79,895	(43,875)	0	0	(43,875)	0	36,020	0	44,816	44,816	0		L
726479-10-0	PITNEY BOWES INC		03/17/2017	ITG INC, NEW YORK	1,978.000	25,615		26,128	30,046	(3,918)	0	0	(3,918)	0	26,128	0	(514)	(514)	371		L
729132-10-0	PLEXUS CORP		03/10/2017	WILLIAMS CAPITAL GRO	506.000	28,071		21,118	35,131	(6,509)	0	0	(6,509)	0	21,118	0	6,954	6,954	0		L
739128-10-6	POWELL INDUSTRIES INC		03/10/2017	ITG INC, NEW YORK	46.000	1,493		1,197	1,794	(597)	0	0	(597)	0	1,197	0	296	296	12		L
739276-10-3	POWER INTEGRATIONS INC		01/04/2017	INSTINET CORP, NEW Y	880.000	59,030		31,417	59,708	(28,291)	0	0	(28,291)	0	31,417	0	27,614	27,614	0		L
74267C-10-6	PROASSURANCE CORP		03/10/2017	ITG INC, NEW YORK	807.000	48,088		39,187	26,245	(6,214)	0	0	(6,214)	0	39,187	0	8,901	8,901	2,335		L
742718-10-9	PROCTER & GAMBLE CO/THE		01/04/2017	ITG INC, NEW YORK	5,694.000	480,568		461,463	478,752	(17,289)	0	0	(17,289)	0	461,463	0	19,106	19,106	0		L
743312-10-0	PROGRESS SOFTWARE CORP		01/04/2017	INSTINET CORP, NEW Y	1,495.000	48,027		29,930	47,735	(17,805)	0	0	(17,805)	0	29,930	0	18,098	18,098	0		L
74373Y-10-9	PROTO LABS INC		03/14/2017	WILLIAM BLAIR & CO,	1,698.000	86,921		87,192	87,192	0	0	0	0	0	87,192	0	(272)	(272)	0		L
74381S-10-2	PROVIDENCE SERVICE CORP/THE		03/10/2017	ITG INC, NEW YORK	184.000	8,247		7,001	7,001	0	0	0	0	0	7,001	0	1,245	1,245	0		L
74386T-10-5	PROVIDENT FINANCIAL SERVICES INC		03/10/2017	VARIOUS	2,448.000	67,010		35,599	69,278	(33,679)	0	0	(33,679)	0	35,599	0	31,411	31,411	218		L
747316-10-7	QUAKER CHEMICAL CORP		01/04/2017	INSTINET CORP, NEW Y	512.000	66,700		39,610	65,505	(25,896)	0	0	(25,896)	0	39,610	0	27,090	27,090	0		L
74736K-10-1	QORVO INC		03/08/2017	BTIG LLC, SAN FRANCI	2,600.000	173,157		142,079	137,098	4,981	0	0	4,981	0	142,079	0	31,078	31,078	0		L
747525-10-3	QUALCOMM INC		01/04/2017	ITG INC, NEW YORK	7,515.000	492,372		386,255	489,978	(103,723)	0	0	(103,723)	0	386,255	0	106,117	106,117	0		L
74754G-10-1	QUALITY CARE PROPERTIES INC		01/04/2017	ITG INC, NEW YORK	738.000	11,746		11,439	11,439	0	0	0	0	0	11,439	0	307	307	0		L
747582-10-4	QUALITY SYSTEMS INC		03/10/2017	VARIOUS	824.000	12,245		10,836	10,836	0	0	0	0	0	10,836	0	1,410	1,410	0		L
74758T-30-3	QUALYS INC		01/04/2017	INSTINET CORP, NEW Y	602.000	19,822		15,568	19,053	(3,486)	0	0	(3,486)	0	15,568	0	4,254	4,254	0		L
747619-10-4	QUANEX BUILDING PRODUCTS CORP		01/04/2017	INSTINET CORP, NEW Y	911.000	19,420		17,411	18,493	(1,083)	0	0	(1,083)	0	17,411	0	2,009	2,009	0		L
74762E-10-2	QUANTA SERVICES INC		01/04/2017	ITG INC, NEW YORK	672.000	23,634		15,403	23,419	(8,017)	0	0	(8,017)	0	15,403	0	8,231	8,231	0		L
74834L-10-0	QUEST DIAGNOSTICS INC COM		01/04/2017	ITG INC, NEW YORK	420.000	39,110		27,871	38,598	(10,727)	0	0	(10,727)	0	27,871	0	11,239	11,239	0		L
74874Q-10-0	QUINSTREET INC		03/10/2017	ITG INC, NEW YORK	988.000	3,142		4,490	3,715	775	0	0	775	0	4,490	0	(1,348)	(1,348)	0		L
74909E-10-6	QUORUM HEALTH CORP		03/10/2017	VARIOUS	447.000	3,452		3,250	3,250	0	0	0	0	0	3,250	0	202	202	0		L
749607-10-7	RLI CORP		03/10/2017	WILLIAMS CAPITAL GRO	290.000	16,889		17,758	0	0	0	0	0	0	17,758	0	(868)	(868)	58		L
74967X-10-3	RH		03/10/2017	ITG INC, NEW YORK	794.000	28,036		25,273	0	0	0	0	0	0	25,273	0	2,762	2,762	0		L
754212-10-8	RAVEN INDUSTRIES INC		03/10/2017	VARIOUS	1,335.000	34,700		28,338	33,642	(5,304)	0	0	(5,304)	0	28,338	0	6,362	6,362	174		L
75508B-10-4	RAYONIER ADVANCED MATERIALS INC		03/10/2017	ITG INC, NEW YORK	499.000	6,557		4,885	7,715	(2,829)	0	0	(2,829)	0	4,885	0	1,671	1,671	0		L
75524B-10-4	RBC BEARINGS INC		03/14/2017	WILLIAM BLAIR & CO,	2,125.000	189,009		114,095	197,221	(83,126)	0	0	(83,126)	0	114,095	0	74,914	74,914	0		L
75524W-10-8	RE/MAX HOLDINGS INC		03/10/2017	WILLIAMS CAPITAL GRO	268.000	14,791		15,238	0	0	0	0	0	0	15,238	0	(448)	(448)	48		L
75689M-10-1	RED ROBIN GOURMET BURGERS INC		03/10/2017	ITG INC, NEW YORK	195.000	10,440		12,039	10,998	1,041	0	0	1,041	0	12,039	0	(1,599)	(1,599)	0		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
759932-10-7	REGIS CORP		03/10/2017	WILLIAMS CAPITAL GRO	467.000	5,576		7,036	6,781	255	0	0	255	0	7,036	0	(1,460)	(1,460)	0		L
760094-10-0	RENT-A-CENTER INC/TX		03/10/2017	ITG INC, NEW YORK	1,192.000	10,561		13,410	13,410	0	0	0	0	0	13,410	0	(2,849)	(2,849)	95		L
760759-10-0	REPUBLIC SERVICES INC		01/04/2017	ITG INC, NEW YORK	1,123.000	64,189		45,414	64,067	(18,653)	0	0	(18,653)	0	45,414	0	18,775	18,775	359		L
761220-10-5	RESOURCES CONNECTION INC COM		03/10/2017	WILLIAMS CAPITAL GRO	447.000	7,349		8,734	0	0	0	0	0	0	8,734	0	(1,385)	(1,385)	49		L
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		03/10/2017	ITG INC, NEW YORK	526.000	10,725		11,253	0	0	0	0	0	0	11,253	0	(528)	(528)	0		L
761624-10-5	REX AMERICAN RESOURCES CORP		03/10/2017	VARIOUS	247.000	21,671		13,424	24,391	(10,967)	0	0	(10,967)	0	13,424	0	8,247	8,247	0		L
769730-10-5	ROADRUNNER TRANSPORTATION SYSTEMS INC		01/04/2017	INSTINET CORP, NEW Y	530.000	5,949		4,998	5,507	(509)	0	0	(509)	0	4,998	0	951	951	0		L
773903-10-9	ROCKWELL AUTOMATION INC		01/04/2017	ITG INC, NEW YORK	432.000	59,489		48,591	58,061	(9,470)	0	0	(9,470)	0	48,591	0	10,898	10,898	0		L
775133-10-1	ROGERS CORP		03/10/2017	VARIOUS	970.000	75,841		48,106	74,506	(26,400)	0	0	(26,400)	0	48,106	0	27,735	27,735	0		L
781182-10-0	RUBY TUESDAY INC		03/10/2017	ITG INC, NEW YORK	3,610.000	6,281		9,798	11,660	(1,862)	0	0	(1,862)	0	9,798	0	(3,517)	(3,517)	0		L
781270-10-3	RUDOLPH TECHNOLOGIES INC		01/04/2017	INSTINET CORP, NEW Y	747.000	17,457		7,642	17,442	(9,801)	0	0	(9,801)	0	7,642	0	9,815	9,815	0		L
783859-10-1	SAT BANCORP INC		03/10/2017	WILLIAMS CAPITAL GRO	530.000	18,565		20,733	0	0	0	0	0	0	20,733	0	(2,167)	(2,167)	106		L
784635-10-4	SPX CORP		03/10/2017	WILLIAMS CAPITAL GRO	425.000	10,434		5,933	10,081	(4,148)	0	0	(4,148)	0	5,933	0	4,500	4,500	0		L
78469X-10-7	SPX FLOW INC		03/10/2017	VARIOUS	926.000	29,969		32,864	29,688	3,176	0	0	3,176	0	32,864	0	(2,894)	(2,894)	0		L
78470V-10-8	SRC ENERGY INC		03/10/2017	ITG INC, NEW YORK	1,642.000	12,118		14,917	0	0	0	0	0	0	14,917	0	(2,799)	(2,799)	0		L
78573L-10-6	SABRA HEALTH CARE REIT INC		03/10/2017	VARIOUS	2,757.000	69,484		55,290	67,326	(12,036)	0	0	(12,036)	0	55,290	0	14,193	14,193	203		L
786487-10-0	SAFETY INSURANCE GROUP INC		03/10/2017	WILLIAMS CAPITAL GRO	250.000	17,435		14,263	18,425	(4,162)	0	0	(4,162)	0	14,263	0	3,172	3,172	175		L
78709Y-10-5	SAIA INC		03/10/2017	VARIOUS	1,535.000	69,160		37,157	67,770	(30,613)	0	0	(30,613)	0	37,157	0	32,003	32,003	0		L
790849-10-3	ST JUDE MEDICAL INC		01/05/2017	VARIOUS	1,707.000	137,704		68,366	136,884	(68,518)	0	0	(68,518)	0	68,366	0	69,338	69,338	0		L
800013-10-4	SANDERSON FARMS INC		03/10/2017	WILLIAMS CAPITAL GRO	301.000	28,269		26,352	16,209	(2,409)	0	0	(2,409)	0	26,352	0	1,918	1,918	72		L
801055-10-2	SANMINA CORP		03/10/2017	ITG INC, NEW YORK	916.000	35,348		19,830	33,571	(13,741)	0	0	(13,741)	0	19,830	0	15,517	15,517	0		L
804395-10-1	SAUL CENTERS INC		03/10/2017	ITG INC, NEW YORK	131.000	8,004		6,540	8,726	(2,186)	0	0	(2,186)	0	6,540	0	1,464	1,464	67		L
806037-10-7	SCANSOURCE INC		03/10/2017	WILLIAMS CAPITAL GRO	310.000	12,319		8,670	12,509	(3,839)	0	0	(3,839)	0	8,670	0	3,649	3,649	0		L
807066-10-5	SCHOLASTIC CORP		03/10/2017	WILLIAMS CAPITAL GRO	407.000	18,079		17,226	10,448	(2,089)	0	0	(2,089)	0	17,226	0	852	852	61		L
808194-10-4	A SCHULMAN INC		03/10/2017	VARIOUS	1,482.000	50,156		34,282	49,573	(15,291)	0	0	(15,291)	0	34,282	0	15,874	15,874	96		L
80863K-10-4	SCI CLONE PHARMACEUTICALS INC		01/04/2017	INSTINET CORP, NEW Y	1,823.000	19,534		19,688	19,688	0	0	0	0	0	19,688	0	(155)	(155)	0		L
80874P-10-9	SCIENTIFIC GAMES CORP		01/04/2017	INSTINET CORP, NEW Y	1,924.000	28,461		16,870	26,936	(10,066)	0	0	(10,066)	0	16,870	0	11,590	11,590	0		L
811054-40-2	EW SCRIPPS CO/THE		03/10/2017	ITG INC, NEW YORK	860.000	19,599		17,134	0	0	0	0	0	0	17,134	0	2,465	2,465	0		L
811904-10-1	SEACOR HOLDINGS INC COM		03/10/2017	VARIOUS	355.000	24,589		18,659	25,304	(6,646)	0	0	(6,646)	0	18,659	0	5,930	5,930	0		L
81616X-10-3	SELECT COMFORT CORP OC-CAP STK		03/10/2017	WILLIAMS CAPITAL GRO	300.000	7,152		6,735	2,081	(138)	0	0	(138)	0	6,735	0	416	416	0		L
816190-10-5	SELECT MEDICAL HOLDINGS CORP		03/10/2017	ITG INC, NEW YORK	1,242.000	16,195		14,792	16,457	(1,664)	0	0	(1,664)	0	14,792	0	1,403	1,403	0		L
816300-10-7	SELECTIVE INSURANCE GROUP INC		03/10/2017	ITG INC, NEW YORK	877.000	41,429		38,474	0	0	0	0	0	0	38,474	0	2,954	2,954	140		L
816850-10-1	SEMTECH CORP		03/10/2017	VARIOUS	1,353.000	43,540		28,744	42,687	(13,944)	0	0	(13,944)	0	28,744	0	14,796	14,796	0		L
81725T-10-0	SENSIENT TECHNOLOGIES CORP COM		03/14/2017	WILLIAM BLAIR & CO.	2,540.000	201,019		97,638	199,593	(101,956)	0	0	(101,956)	0	97,638	0	103,381	103,381	762		L
826889-10-9	SHOE CARNIVAL INC		03/10/2017	WILLIAMS CAPITAL GRO	394.000	10,153		10,650	10,630	20	0	0	20	0	10,650	0	(497)	(497)	28		L
825690-10-0	SHUTTERSTOCK INC		01/04/2017	INSTINET CORP, NEW Y	856.000	41,814		40,677	40,677	0	0	0	0	0	40,677	0	1,137	1,137	0		L
828730-20-0	SIMMONS FIRST NATIONAL CORP		03/10/2017	WILLIAMS CAPITAL GRO	310.000	17,713		19,450	0	0	0	0	0	0	19,450	0	(1,737)	(1,737)	0		L
829073-10-5	SIMPSON MANUFACTURING CO INC		01/04/2017	INSTINET CORP, NEW Y	1,339.000	59,948		35,281	58,581	(23,301)	0	0	(23,301)	0	35,281	0	24,668	24,668	241		L
830879-10-2	SKYWEST INC		03/10/2017	ITG INC, NEW YORK	737.000	26,377		17,990	26,864	(8,873)	0	0	(8,873)	0	17,990	0	8,386	8,386	37		L
83088M-10-2	SKYWORKS SOLUTIONS INC COM		01/04/2017	ITG INC, NEW YORK	500.000	37,650		38,415	37,330	1,085	0	0	1,085	0	38,415	0	(765)	(765)	0		L
835451-10-5	SONIC CORP		03/10/2017	WILLIAMS CAPITAL GRO	270.000	6,356		7,136	0	0	0	0	0	0	7,136	0	(780)	(780)	38		L
835453-10-2	SONIC AUTOMOTIVE INC		03/10/2017	WILLIAMS CAPITAL GRO	425.000	8,772		4,847	9,733	(4,886)	0	0	(4,886)	0	4,847	0	3,925	3,925	21		L
838518-10-8	SOUTH JERSEY INDUSTRIES INC		01/04/2017	INSTINET CORP, NEW Y	6,647.000	226,983		178,014	223,937	(45,923)	0	0	(45,923)	0	178,014	0	48,969	48,969	0		L
84470P-10-9	SOUTHSIDE BANCSHARES INC		01/04/2017	INSTINET CORP, NEW Y	1,799.000	68,192		40,033	67,768	(27,736)	0	0	(27,736)	0	40,033	0	28,159	28,159	0		L
845467-10-9	SOUTHWESTERN ENERGY CO		01/04/2017	ITG INC, NEW YORK	2,417.000	24,701		17,185	26,152	(8,967)	0	0	(8,967)	0	17,185	0	7,516	7,516	0		L
847215-10-0	SPARTANNASH CO		01/04/2017	INSTINET CORP, NEW Y	2,784.000	111,334		52,170	110,079	(57,910)	0	0	(57,910)	0	52,170	0	59,165	59,165	0		L
847560-10-9	SPECTRA ENERGY CORP		02/27/2017	VARIOUS	5,777.000	157,444		117,790	237,377	(119,587)	0	0	(119,587)	0	117,790	0	39,654	39,654	1,446		L
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		03/10/2017	VARIOUS	1,061.000	6,749		4,700	4,700	0	0	0	0	0	4,700	0	2,049	2,049	0		L
84857L-10-1	SPIRE INC		03/10/2017	ITG INC, NEW YORK	683.000	44,285		44,087	44,088	(1)	0	0	(1)	0	44,087	0	198	198	359		L
85254C-30-5	STAGE STORES INC		03/10/2017	ITG INC, NEW YORK	2,357.000	5,138		10,439	5,004	0	0	0	0	0	10,439	0	(5,300)	(5,300)	354		L
853666-10-5	STANDARD MOTOR PRODUCTS INC		03/10/2017	WILLIAMS CAPITAL GRO	305.000	14,313		13,874	7,664	(2,493)	0	0	(2,493)	0	13,874	0	440	440	58		L
854231-10-7	STANDEX INTERNATIONAL CORP		03/10/2017	ITG INC, NEW YORK	193.000	18,342		17,099	0	0	0	0	0	0	17,099	0	1,244	1,244	31		L
854502-10-1	STANLEY BLACK & DECKER INC		03/08/2017	BTIG LLC, SAN FRANCI	1,838.000	235,764		216,526	210,800	5,726	0	0	5,726	0	216,526	0	19,238	19,238	1,066		L
858375-10-8	STEIN MART INC		03/10/2017	ITG INC, NEW YORK	513.000	1,462		3,600	2,811	789	0	0	789	0	3,600	0	(2,138)	(2,138)	38		L
858586-10-0	STEPAN CO		03/10/2017	VARIOUS	888.000	71,820		36,290	72,354	(36,064)	0	0	(36,064)	0	36,290	0	35,531	35,531	48		L
85917A-10-0	STERLING BANCORP/DE		01/04/2017	INSTINET CORP, NEW Y	2,272.000	54,326		16,241	53,165	(36,924)	0	0	(36,924)	0	16,241	0	38,084	38,084	0		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
860372-10-1	STEWART INFORMATION SERVICES CORP		03/10/2017	WILLIAMS CAPITAL GRO	355.000	15,332		15,088	5,622	(1,167)	0	0	(1,167)	0	15,088	0	244	244	0		L
860740-10-2	STILLWATER MINING CO		03/10/2017	VARIOUS	6,669.000	110,218		59,443	107,438	(47,995)	0	0	(47,995)	0	59,443	0	50,776	50,776	0		L
863235-10-5	STRAYER EDUCATION INC		03/10/2017	VARIOUS	463.000	37,814		27,525	37,332	(9,806)	0	0	(9,806)	0	27,525	0	10,288	10,288	19		L
863667-10-1	STRYKER CORP		01/04/2017	ITG INC, NEW YORK	593.000	71,508		53,489	71,047	(17,559)	0	0	(17,559)	0	53,489	0	18,020	18,020	252		L
864159-10-8	STURM RUGER & CO INC		03/10/2017	WILLIAMS CAPITAL GRO	288.000	15,016		15,242	0	0	0	0	0	0	15,242	0	(226)	(226)	0		L
866082-10-0	SUMMIT HOTEL PROPERTIES INC		01/04/2017	INSTINET CORP, NEW Y	1,763.000	28,625		22,090	28,261	(6,171)	0	0	(6,171)	0	22,090	0	6,535	6,535	0		L
86722A-10-3	SUNCOKE ENERGY INC		03/10/2017	ITG INC, NEW YORK	1,104.000	9,152		3,831	12,519	(8,688)	0	0	(8,688)	0	3,831	0	5,321	5,321	0		L
86800U-10-4	SUPER MICRO COMPUTER INC		03/10/2017	ITG INC, NEW YORK	278.000	6,933		7,406	3,310	(505)	0	0	(505)	0	7,406	0	(473)	(473)	0		L
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL INC		03/10/2017	VARIOUS	216.000	5,560		3,989	5,692	(1,702)	0	0	(1,702)	0	3,989	0	1,571	1,571	39		L
868535-10-3	SUPERVALU INC		03/10/2017	ITG INC, NEW YORK	4,033.000	13,309		18,834	18,834	0	0	0	0	0	18,834	0	(5,526)	(5,526)	0		L
86881L-10-6	SURGICAL CARE AFFILIATES INC		03/27/2017	VARIOUS	769.000	42,863		35,795	0	0	0	0	0	0	35,795	0	7,068	7,068	0		L
871237-10-3	SYKES ENTERPRISES INC COM		03/10/2017	ITG INC, NEW YORK	598.000	16,977		17,853	0	0	0	0	0	0	17,853	0	(876)	(876)	0		L
871503-10-8	SYMANTEC CORP		01/04/2017	ITG INC, NEW YORK	842.000	20,443		17,463	20,115	(2,652)	0	0	(2,652)	0	17,463	0	2,980	2,980	0		L
87164P-10-3	SYNERGY RESOURCES CORP		03/06/2017	NON-BROKER TRADE	8,792.000	79,873		79,873	0	0	0	0	0	0	79,873	0	0	0	0		L
871829-10-7	SYSCO CORP		01/04/2017	ITG INC, NEW YORK	499.000	27,579		17,942	27,630	(9,688)	0	0	(9,688)	0	17,942	0	9,637	9,637	165		L
872275-10-2	TCF FINANCIAL CORP		01/11/2017	JEFFERIES & CO INC,	27,860.000	541,526		379,255	546,169	(166,914)	0	0	(166,914)	0	379,255	0	162,272	162,272	0		L
87305R-10-9	TTM TECHNOLOGIES INC COM		01/04/2017	INSTINET CORP, NEW Y	4,679.000	65,649		30,284	63,775	(33,491)	0	0	(33,491)	0	30,284	0	35,365	35,365	0		L
87403A-10-7	TAILORED BRANDS INC		03/10/2017	VARIOUS	2,522.000	58,754		36,596	64,437	(27,841)	0	0	(27,841)	0	36,596	0	22,158	22,158	70		L
87582Y-10-8	TANGOE INC		03/31/2017	VARIOUS	2,955.000	19,950		24,025	21,434	1,205	0	0	1,205	0	24,025	0	(4,075)	(4,075)	0		L
878155-10-0	TEAM INC		03/10/2017	WILLIAMS CAPITAL GRO	447.000	11,751		17,054	0	0	0	0	0	0	17,054	0	(5,302)	(5,302)	0		L
87993G-10-6	TELETECH HOLDINGS INC		03/10/2017	WILLIAMS CAPITAL GRO	239.000	7,132		7,325	0	0	0	0	0	0	7,325	0	(194)	(194)	0		L
880335-40-7	TENET HEALTHCARE CORP		03/08/2017	JONESTRADING INSTL S	6,572.000	90,460		67,848	67,848	0	0	0	0	0	67,848	0	22,612	22,612	0		L
880345-10-3	TENNANT CO		03/10/2017	VARIOUS	325.000	23,209		18,764	28,140	(4,376)	0	0	(4,376)	0	18,764	0	4,445	4,445	43		L
88162F-10-5	TETRA TECHNOLOGIES INC DEL COM		03/10/2017	ITG INC, NEW YORK	1,464.000	5,636		7,349	7,349	0	0	0	0	0	7,349	0	(1,713)	(1,713)	0		L
88162G-10-3	TETRA TECH INC		01/04/2017	INSTINET CORP, NEW Y	4,377.000	189,721		113,663	188,868	(75,204)	0	0	(75,204)	0	113,663	0	76,058	76,058	0		L
882240-10-7	TEXAS CAPITAL BANCSHARES INC		03/31/2017	VARIOUS	3,886.000	328,763		176,849	304,662	(127,813)	0	0	(127,813)	0	176,849	0	151,914	151,914	0		L
882508-10-4	TEXAS INSTRUMENTS INC		01/04/2017	ITG INC, NEW YORK	1,220.000	89,753		60,210	89,023	(28,813)	0	0	(28,813)	0	60,210	0	29,543	29,543	0		L
882681-10-9	TEXAS ROADHOUSE INC		03/14/2017	WILLIAM BLAIR & CO,	3,035.000	124,353		134,928	146,408	(11,481)	0	0	(11,481)	0	134,928	0	(10,574)	(10,574)	637		L
883203-10-1	TEXTRON INC		02/08/2017	UBS SECURITIES LLC,	5,066.000	241,772		196,446	246,005	(49,559)	0	0	(49,559)	0	196,446	0	45,326	45,326	101		L
886423-10-2	TIDEWATER INC		03/10/2017	ITG INC, NEW YORK	1,286.000	1,247		4,489	3,495	0	0	0	0	0	4,489	0	(3,242)	(3,242)	0		L
886547-10-8	TIFFANY & CO		01/04/2017	ITG INC, NEW YORK	263.000	20,866		20,928	20,364	564	0	0	564	0	20,928	0	(62)	(62)	118		L
887317-30-3	TIME WARNER INC		01/04/2017	ITG INC, NEW YORK	4,136.000	400,675		280,907	399,248	(118,341)	0	0	(118,341)	0	280,907	0	119,768	119,768	0		L
887399-10-3	TIMKENSTEEL CORP		03/10/2017	VARIOUS	707.000	13,094		5,925	10,944	(5,020)	0	0	(5,020)	0	5,925	0	7,169	7,169	0		L
88830M-10-2	TITAN INTERNATIONAL INC		03/10/2017	ITG INC, NEW YORK	670.000	8,100		2,640	7,511	(4,871)	0	0	(4,871)	0	2,640	0	5,460	5,460	3		L
88870P-10-6	TIVO CORP		01/04/2017	INSTINET CORP, NEW Y	11,159.000	235,905		214,957	233,223	(18,266)	0	0	(18,266)	0	214,957	0	20,948	20,948	0		L
88870R-10-2	TIVITY HEALTH INC		03/10/2017	WILLIAMS CAPITAL GRO	253.000	6,980		4,031	0	0	0	0	0	0	4,031	0	2,949	2,949	0		L
890110-10-9	TOMPKINS FINANCIAL CORP		01/04/2017	INSTINET CORP, NEW Y	205.000	19,533		8,010	19,381	(11,371)	0	0	(11,371)	0	8,010	0	11,523	11,523	0		L
89055F-10-3	TOPBUILD CORP		01/04/2017	INSTINET CORP, NEW Y	1,149.000	43,064		37,136	40,904	(3,769)	0	0	(3,769)	0	37,136	0	5,928	5,928	0		L
89417E-10-9	TRAVELERS COS INC/THE		01/04/2017	ITG INC, NEW YORK	238.000	28,705		28,220	29,136	(916)	0	0	(916)	0	28,220	0	485	485	0		L
894650-10-0	TREDEGAR CORP		03/10/2017	WILLIAMS CAPITAL GRO	413.000	7,285		5,625	9,912	(4,287)	0	0	(4,287)	0	5,625	0	1,660	1,660	45		L
89785X-10-1	TRUEBLUE INC		03/10/2017	ITG INC, NEW YORK	644.000	17,091		16,280	0	0	0	0	0	0	16,280	0	811	811	0		L
898349-10-5	TRUSTCO BANK CORP NY		03/10/2017	VARIOUS	6,405.000	37,516		25,787	38,544	(12,756)	0	0	(12,756)	0	25,787	0	11,729	11,729	289		L
899035-50-5	TUESDAY MORNING CORP COM NEW		03/10/2017	WILLIAMS CAPITAL GRO	242.000	845		1,565	1,307	258	0	0	258	0	1,565	0	(720)	(720)	0		L
902252-10-5	TYLER TECHNOLOGIES INC		03/14/2017	WILLIAM BLAIR & CO,	1,621.000	250,860		87,123	231,430	(144,307)	0	0	(144,307)	0	87,123	0	163,737	163,737	0		L
902494-10-3	TYSON FOODS INC		01/11/2017	JEFFERIES & CO INC,	2,952.000	181,088		182,079	182,079	0	0	0	0	0	182,079	0	(991)	(991)	0		L
902973-30-4	US BANCORP		01/04/2017	ITG INC, NEW YORK	4,218.000	218,530		181,366	216,679	(35,313)	0	0	(35,313)	0	181,366	0	37,164	37,164	1,181		L
90333L-20-1	US CONCRETE INC		03/10/2017	ITG INC, NEW YORK	69.000	4,722		4,517	0	0	0	0	0	0	4,517	0	205	205	0		L
90346E-10-3	US SILICA HOLDINGS INC		01/04/2017	INSTINET CORP, NEW Y	1,763.000	100,406		36,875	99,927	(63,052)	0	0	(63,052)	0	36,875	0	63,531	63,531	110		L
90384S-30-3	ULTA SALON COSMETICS & FRAGRANCE INC		01/04/2017	ITG INC, NEW YORK	54.000	14,079		11,012	13,767	(2,755)	0	0	(2,755)	0	11,012	0	3,067	3,067	0		L
90385D-10-7	ULTIMATE SOFTWARE GROUP INC/THE		03/14/2017	WILLIAM BLAIR & CO,	866.000	167,030		85,129	157,915	(72,786)	0	0	(72,786)	0	85,129	0	81,901	81,901	0		L
904034-10-5	ULTRATECH INC		03/10/2017	VARIOUS	1,155.000	28,292		21,484	27,697	(6,213)	0	0	(6,213)	0	21,484	0	6,809	6,809	0		L
904677-20-0	UNIFI INC		03/10/2017	ITG INC, NEW YORK	86.000	2,371		2,530	2,806	(276)	0	0	(276)	0	2,530	0	(160)	(160)	0		L
904708-10-4	UNIFIRST CORP/MA		03/10/2017	VARIOUS	713.000	98,564		72,289	102,422	(30,134)	0	0	(30,134)	0	72,289	0	26,275	26,275	31		L
907818-10-8	UNION PACIFIC CORP		01/04/2017	ITG INC, NEW YORK	1,176.000	120,941		99,615	121,928	(22,312)	0	0	(22,312)	0	99,615	0	21,326	21,326	0		L
909218-10-9	UNIT CORP		03/10/2017	VARIOUS	1,989.000	54,636		24,266	53,444	(29,179)	0	0	(29,179)	0	24,266	0	30,370	30,370	0		L
90984P-30-3	UNITED COMMUNITY BANKS INC/GA		01/04/2017	INSTINET CORP, NEW Y	1,434.000	42,906		26,505	42,475	(15,970)	0	0	(15,970)	0	26,505	0	16,401	16,401	115		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
909907-10-7	UNITED BANKSHARES INC/WV		03/10/2017	ITG INC, NEW YORK	686.000	29,868		31,915	0	0	0	0	0	0	31,915	0	(2,047)	(2,047)	0		L
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		03/08/2017	VARIOUS	12,199.000	888,264		686,554	889,063	(202,509)	0	0	(202,509)	0	686,554	0	201,710	201,710	0		L
910340-10-8	UNITED FIRE GROUP INC		03/10/2017	WILLIAMS CAPITAL GRO	327.000	13,959		16,235	0	0	0	0	0	0	16,235	0	(2,276)	(2,276)	82		L
910710-10-2	UNITED INSURANCE HOLDINGS CORP		03/10/2017	ITG INC, NEW YORK	126.000	2,051		2,133	1,908	226	0	0	226	0	2,133	0	(82)	(82)	8		L
911312-10-6	UNITED PARCEL SERVICE INC		01/04/2017	ITG INC, NEW YORK	1,354.000	156,208		113,074	155,223	(42,149)	0	0	(42,149)	0	113,074	0	43,134	43,134	0		L
912909-10-8	UNITED STATES STEEL CORP COM NEW		01/11/2017	JEFFERIES & CO INC.	8,221.000	288,164		146,187	271,375	(125,188)	0	0	(125,188)	0	146,187	0	141,976	141,976	0		L
91324P-10-2	UNITED HEALTH GROUP INC COM		03/31/2017	VARIOUS	2,079.000	336,182		212,377	305,836	(121,046)	0	0	(121,046)	0	212,377	0	123,805	123,805	0		L
913483-10-3	UNIVERSAL ELECTRONICS INC		01/04/2017	INSTINET CORP, NEW Y	659.000	44,208		34,231	42,538	(8,308)	0	0	(8,308)	0	34,231	0	9,977	9,977	0		L
913543-10-4	UNIVERSAL FOREST PRODUCTS INC		03/10/2017	VARIOUS	255.000	24,092		26,508	0	0	0	0	0	0	26,508	0	(2,415)	(2,415)	0		L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		01/04/2017	ITG INC, NEW YORK	170.000	18,383		18,085	18,085	0	0	0	0	0	18,085	0	299	299	0		L
913915-10-4	UNIVERSAL TECHNICAL INST INC COM		01/04/2017	INSTINET CORP, NEW Y	1,460.000	4,636		4,249	4,249	0	0	0	0	0	4,249	0	387	387	0		L
917047-10-2	URBAN OUTFITTERS INC COM		03/17/2017	ITG INC, NEW YORK	684.000	19,152		15,561	19,480	(3,919)	0	0	(3,919)	0	15,561	0	3,591	3,591	0		L
917286-20-5	URSTADT BIDDLE PROPERTIES INC		01/04/2017	INSTINET CORP, NEW Y	1,224.000	29,665		25,842	29,511	(3,668)	0	0	(3,668)	0	25,842	0	3,822	3,822	324		L
91823F-10-4	VOIX INTERNATIONAL CORP		01/04/2017	INSTINET CORP, NEW Y	1,404.000	7,013		6,599	6,599	0	0	0	0	0	6,599	0	414	414	0		L
92214X-10-6	VAREX IMAGING CORP		03/17/2017	VARIOUS	226.000	7,012		3,978	0	0	0	0	0	0	3,978	0	3,034	3,034	0		L
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		01/30/2017	NON-BROKER TRADE	0.000	3,978		3,978	0	0	0	0	0	0	3,978	0	0	0	0		L
92230Y-10-4	VASCO DATA SECURITY INTERNATIONAL INC		03/10/2017	WILLIAMS CAPITAL GRO	467.000	6,113		7,757	6,375	1,382	0	0	1,382	0	7,757	0	(1,644)	(1,644)	0		L
92231M-10-9	VASCULAR SOLUTIONS INC		02/21/2017	NON-BROKER TRADE	3,471.000	194,376		140,276	194,723	(54,447)	0	0	(54,447)	0	140,276	0	54,100	54,100	0		L
922417-10-0	VEECO INSTRUMENTS INC		03/10/2017	VARIOUS	1,541.000	45,234		31,791	44,920	(13,130)	0	0	(13,130)	0	31,791	0	13,444	13,444	0		L
92335C-10-6	VERA BRADLEY INC		03/10/2017	WILLIAMS CAPITAL GRO	310.000	2,911		3,633	3,633	0	0	0	0	0	3,633	0	(722)	(722)	0		L
92342Y-10-9	VERIFONE SYSTEMS INC		02/08/2017	GOLDMAN SACHS & CO.	5,715.000	107,114		101,327	101,327	0	0	0	0	0	101,327	0	5,787	5,787	0		L
92343V-10-4	VERIZON COMMUNICATIONS COM		01/04/2017	ITG INC, NEW YORK	1,574.000	85,879		77,239	84,020	(6,781)	0	0	(6,781)	0	77,239	0	8,640	8,640	0		L
923454-10-2	VERITIV CORP		03/10/2017	ITG INC, NEW YORK	155.000	8,229		8,511	0	0	0	0	0	0	8,511	0	(282)	(282)	0		L
92532F-10-3	VERSUM MATERIALS INC		01/04/2017	ITG INC, NEW YORK	600.000	16,800		8,713	16,842	(8,129)	0	0	(8,129)	0	8,713	0	8,087	8,087	0		L
92552R-40-6	VIAD CORP COM NEW		01/04/2017	INSTINET CORP, NEW Y	1,503.000	65,324		27,650	66,282	(38,632)	0	0	(38,632)	0	27,650	0	37,675	37,675	150		L
92555D-10-5	VIAVI SOLUTIONS INC		03/10/2017	VARIOUS	3,951.000	38,206		26,902	32,319	(5,417)	0	0	(5,417)	0	26,902	0	11,304	11,304	0		L
925815-10-2	VICOR CORP		01/04/2017	INSTINET CORP, NEW Y	580.000	9,047		6,375	8,758	(2,383)	0	0	(2,383)	0	6,375	0	2,672	2,672	0		L
92826C-83-9	VISA INC		01/04/2017	ITG INC, NEW YORK	506.000	40,520		12,307	39,478	(27,171)	0	0	(27,171)	0	12,307	0	28,213	28,213	0		L
92827P-10-2	VIRTUSA CORP		03/10/2017	WILLIAMS CAPITAL GRO	418.000	13,422		10,787	0	0	0	0	0	0	10,787	0	2,635	2,635	0		L
928280-10-9	VIRTUS INVESTMENT PARTNERS INC		03/10/2017	ITG INC, NEW YORK	28.000	2,994		3,289	3,305	(17)	0	0	(17)	0	3,289	0	(295)	(295)	13		L
928377-10-0	VISTA OUTDOOR INC		03/08/2017	INSTINET CORP, NY	3,526.000	71,859		130,109	130,109	0	0	0	0	0	130,109	0	(58,250)	(58,250)	0		L
92849E-10-1	VITAMIN SHOPPE INC		03/10/2017	VARIOUS	822.000	17,831		19,523	19,523	0	0	0	0	0	19,523	0	(1,691)	(1,691)	0		L
929160-10-9	VULCAN MATERIALS CO		01/04/2017	ITG INC, NEW YORK	136.000	17,372		14,980	17,020	(2,040)	0	0	(2,040)	0	14,980	0	2,392	2,392	0		L
928236-10-7	WD-40 CO		03/10/2017	ITG INC, NEW YORK	79.000	8,689		9,425	0	0	0	0	0	0	9,425	0	(736)	(736)	39		L
92923C-80-7	WCI COMMUNITIES INC		02/13/2017	NON-BROKER TRADE	1,774.000	41,689		39,094	15,852	(2,488)	0	0	(2,488)	0	39,094	0	2,595	2,595	0		L
929566-10-7	WABASH NATIONAL CORP		03/10/2017	ITG INC, NEW YORK	940.000	19,458		15,260	0	0	0	0	0	0	15,260	0	4,198	4,198	0		L
93042Z-10-9	WAGEWORKS INC		01/04/2017	INSTINET CORP, NEW Y	1,610.000	116,141		70,763	116,725	(45,962)	0	0	(45,962)	0	70,763	0	45,378	45,378	0		L
94106L-10-9	WASTE MANAGEMENT INC		01/04/2017	ITG INC, NEW YORK	796.000	56,197		45,020	56,444	(11,424)	0	0	(11,424)	0	45,020	0	11,177	11,177	0		L
942749-10-2	WATTS WATER TECHNOLOGIES INC CL A		03/10/2017	WILLIAMS CAPITAL GRO	402.000	24,839		14,447	26,210	(11,764)	0	0	(11,764)	0	14,447	0	10,392	10,392	72		L
95D400-10-4	WELLTOWER INC		01/04/2017	ITG INC, NEW YORK	722.000	48,055		48,867	48,323	544	0	0	544	0	48,867	0	(812)	(812)	0		L
957090-10-3	WESTAMERICA BANCORPORATION		03/10/2017	VARIOUS	550.000	33,971		25,713	34,612	(8,899)	0	0	(8,899)	0	25,713	0	8,259	8,259	61		L
958102-10-5	WESTERN DIGITAL CORP DEL COM		02/08/2017	INVESTMENT TECHNOLOG	2,300.000	177,192		134,225	156,285	(22,060)	0	0	(22,060)	0	134,225	0	42,967	42,967	1,150		L
974637-10-0	WINNEBAGO INDUSTRIES INC		01/04/2017	INSTINET CORP, NEW Y	800.000	26,641		14,010	25,320	(11,310)	0	0	(11,310)	0	14,010	0	12,631	12,631	0		L
97650W-10-8	WINTRUST FINANCIAL CORP		03/31/2017	VARIOUS	3,997.000	279,974		147,471	290,062	(142,591)	0	0	(142,591)	0	147,471	0	132,503	132,503	560		L
978097-10-3	WOLVERINE WORLD WIDE INC		03/10/2017	ITG INC, NEW YORK	1,302.000	32,784		24,162	28,579	(4,417)	0	0	(4,417)	0	24,162	0	8,622	8,622	78		L
981419-10-4	WORLD ACCEPTANCE CORP		03/10/2017	VARIOUS	353.000	22,181		14,048	22,691	(8,643)	0	0	(8,643)	0	14,048	0	8,133	8,133	0		L
983134-10-7	WYNN RESORTS LTD COM		01/04/2017	ITG INC, NEW YORK	223.000	20,121		15,429	19,292	(3,862)	0	0	(3,862)	0	15,429	0	4,691	4,691	0		L
983772-10-4	XO GROUP INC		03/10/2017	WILLIAMS CAPITAL GRO	326.000	5,656		6,499	0	0	0	0	0	0	6,499	0	(843)	(843)	0		L
984121-10-3	XEROX CORP		01/03/2017	NON-BROKER TRADE	0.000	17,532		17,532	0	0	0	0	0	0	17,532	0	0	0	0		L
988498-10-1	YUM! BRANDS INC		01/04/2017	ITG INC, NEW YORK	947.000	60,256		46,009	59,974	(13,964)	0	0	(13,964)	0	46,009	0	14,247	14,247	0		L
98850P-10-9	YUM CHINA HOLDINGS INC		01/04/2017	ITG INC, NEW YORK	2,583.000	68,319		34,688	67,468	(32,780)	0	0	(32,780)	0	34,688	0	33,631	33,631	0		L
98978V-10-3	ZOETIS INC		01/04/2017	ITG INC, NEW YORK	634.000	34,330		30,089	33,938	(3,849)	0	0	(3,849)	0	30,089	0	4,242	4,242	0		L
989817-10-1	ZUMIEZ INC		01/04/2017	INSTINET CORP, NEW Y	1,452.000	33,100		22,317	31,726	(9,409)	0	0	(9,409)	0	22,317	0	10,783	10,783	0		L
29250N-10-5	ENBRIDGE INC	A	03/17/2017	VARIOUS	3,233.000	133,890		53,297	0	0	0	0	0	0	53,297	0	80,593	80,593	0		L
88157K-10-1	TESCO CORP	A	01/04/2017	INSTINET CORP, NEW Y	2,390.000	21,780		17,304	19,718	(2,414)	0	0	(2,414)	0	17,304	0	4,476	4,476	0		L
013872-10-6	ALCOA CORP	C	01/04/2017	ITG INC, NEW YORK	1,298.000	38,731		26,179	36,448	(10,269)	0	0	(10,269)	0	26,179	0	12,552	12,552	0		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
806857-10-8	SCHLUMBERGER LTD COM	C	01/04/2017	ITG INC, NEW YORK	2,702.000	231,031		225,040	226,833	(1,793)	0	0	(1,793)	0	225,040	0	5,991	5,991	1,351		L
G0084W-10-1	ADIENT PLC	C	01/04/2017	ITG INC, NEW YORK	756.000	43,839		35,532	44,302	(8,770)	0	0	(8,770)	0	35,532	0	8,307	8,307	0		L
G0408V-10-2	AON CORP	D	01/04/2017	ITG INC, NEW YORK	554.000	62,883		53,747	61,788	(8,041)	0	0	(8,041)	0	53,747	0	9,136	9,136	0		L
G1154H-10-7	BELMOND LTD	C	01/04/2017	INSTINET CORP, NEW Y	4,800.000	64,598		39,774	64,080	(24,306)	0	0	(24,306)	0	39,774	0	24,824	24,824	0		L
G19910-10-5	CARDTRONICS PLC	C	01/04/2017	INSTINET CORP, NEW Y	914.000	50,950		36,341	49,877	(13,536)	0	0	(13,536)	0	36,341	0	14,609	14,609	0		L
G30401-10-6	ENDO INTERNATIONAL P	D	03/17/2017	ITG INC, NEW YORK	1,435.000	24,069		23,634	23,634	0	0	0	0	0	23,634	0	434	434	0		L
G47791-10-1	INGERSOLL-RAND PLC	C	01/04/2017	ITG INC, NEW YORK	1,299.000	98,786		70,912	97,477	(26,565)	0	0	(26,565)	0	70,912	0	27,873	27,873	0		L
G5753U-11-2	MAIDEN HOLDINGS LTD	C	03/10/2017	ITG INC, NEW YORK	1,110.000	16,195		19,834	0	0	0	0	0	0	19,834	0	(3,639)	(3,639)	0		L
G60754-10-1	MICHAEL KORS HOLDINGS LTD	C	01/04/2017	ITG INC, NEW YORK	568.000	24,823		22,754	24,413	(1,659)	0	0	(1,659)	0	22,754	0	2,069	2,069	0		L
H2906T-10-9	GARMIN LTD	C	01/04/2017	ITG INC, NEW YORK	644.000	32,206		32,997	31,228	1,769	0	0	1,769	0	32,997	0	(790)	(790)	0		L
H8817H-10-0	TRANSOCEAN LTD	C	03/08/2017	IMPERIAL CAPITAL LLC	14,800.000	186,849		228,983	0	0	0	0	0	0	228,983	0	(42,134)	(42,134)	0		L
N8726Y-10-6	TNT EXPRESS BV	B	01/25/2017	NON-BROKER TRADE	1,745.000	15,165		13,988	14,724	(3,448)	0	0	(3,448)	2,711	13,988	(2,504)	3,680	1,176	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						40,771,688	XXX	30,039,571	36,969,623	(10,071,198)	0	0	(10,071,198)	2,711	30,039,571	(2,504)	10,734,619	10,732,115	82,961	XXX	XXX
9799997. Total - Common Stocks - Part 4						40,771,688	XXX	30,039,571	36,969,623	(10,071,198)	0	0	(10,071,198)	2,711	30,039,571	(2,504)	10,734,619	10,732,115	82,961	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						40,771,688	XXX	30,039,571	36,969,623	(10,071,198)	0	0	(10,071,198)	2,711	30,039,571	(2,504)	10,734,619	10,732,115	82,961	XXX	XXX
9899999. Total - Preferred and Common Stocks						40,771,688	XXX	30,039,571	36,969,623	(10,071,198)	0	0	(10,071,198)	2,711	30,039,571	(2,504)	10,734,619	10,732,115	82,961	XXX	XXX
9999999 - Totals						117,566,072	XXX	106,805,398	106,509,704	(10,072,340)	(229,949)	0	(10,302,289)	2,711	106,310,769	(2,504)	11,257,798	11,255,294	808,315	XXX	XXX

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

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America Seattle, WA		0.000	0	0	8,024,234	30,611,450	(49,709,272)	XXX
Key Bank Salt Lake City, Ut		0.000	0	0	3,364,755	3,351,900	3,370,882	XXX
META Bank Seattle, WA		0.000	0	0	111,996	188,915	152,216	XXX
Us Bank Seattle, Wa		0.000	0	0	(11,852,150)	(12,724,359)	(11,799,037)	XXX
Wells Fargo Salt Lake City, Ut		0.000	0	0	243,699	239,778	237,108	XXX
Bank of New York Mellon Pittsburgh, PA		0.000	0	0	440,126	70,985	210,172	XXX
0199998. Deposits in ... 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	0	0	332,660	21,738,669	(57,537,931)	XXX
0299998. Deposits in ... 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	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	332,660	21,738,669	(57,537,931)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX			106,721	XXX
0599999. Total - Cash	XXX	XXX	0	0	332,660	21,738,669	(57,431,210)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
UNITED STATES TREASURY BILL		03/29/2017	0.000	04/27/2017	3,398,779	0	1,573
UNITED STATES TREASURY BILL		03/31/2017	0.000	04/13/2017	199,961	0	0
UNITED STATES TREASURY BILL		03/21/2017	0.000	04/20/2017	99,961	0	19
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					3,698,701	0	1,592
0599999. Total - U.S. Government Bonds					3,698,701	0	1,592
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
FEDERAL HOME LOAN BANK DISCOUNT NOTES		03/17/2017	0.000	04/03/2017	399,985	0	91
FEDERAL HOME LOAN BANK DISCOUNT NOTES		03/15/2017	0.000	04/12/2017	399,914	0	124
FEDERAL HOME LOAN BANK DISCOUNT NOTES		03/16/2017	0.000	04/17/2017	399,872	0	128
FEDERAL HOME LOAN BANK DISCOUNT NOTES		03/22/2017	0.000	04/19/2017	7,197,318	0	1,490
FEDERAL HOME LOAN BANK DISCOUNT NOTES		03/23/2017	0.000	04/21/2017	199,917	0	33
FEDERAL HOME LOAN BANK DISCOUNT NOTES		03/24/2017	0.000	04/24/2017	399,808	0	42
FEDERAL HOME LOAN BANK DISCOUNT NOTES		03/03/2017	0.000	04/26/2017	199,907	0	97
FEDERAL HOME LOAN BANK DISCOUNT NOTES		03/31/2017	0.000	04/28/2017	1,199,377	0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					10,396,098	0	2,005
3199999. Total - U.S. Special Revenues Bonds					10,396,098	0	2,005
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999. Subtotal - SVO Identified Funds					0	0	0
7799999. Total - Issuer Obligations					14,094,799	0	3,597
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8199999. Total - SVO Identified Funds					0	0	0
8399999. Total Bonds					14,094,799	0	3,597
8699999 - Total Cash Equivalents					14,094,799	0	3,597

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 1207 NAIC Company Code 54933

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected	906,439	XXX		XXX	906,439
2. Earned Premiums	907,087	XXX		XXX	XXX
3. Claims Paid	1,028,367	XXX		XXX	1,028,367
4. Claims Incurred	961,280	XXX		XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX	(452,667)	XXX		(452,667)
6. Aggregate Policy Reserves - Change		XXX		XXX	XXX
7. Expenses Paid	149,482	XXX		XXX	149,482
8. Expenses Incurred	149,637	XXX		XXX	XXX
9. Underwriting Gain or Loss	(203,830)	XXX	0	XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	181,257

(a) Uninsured Receivable/Payable with CMS at End of Quarter: $ _____ due from CMS or $ 1,067,199 due to CMS