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QUARTERLY STATEMENT

AS OF JUNE 30, 2015

OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc

NAIC Group Code 2838 (Current Period), 2838 (Prior Period) NAIC Company Code 95655 Employer's ID Number 31-1471229

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

Country of Domicile US

Licensed as business type:

Life, Accident and Health [ ] Property/Casualty [ ] Hospital, Medical and Dental Service or Indemnity [ ]
Dental Service Corporation [ ] Vision Service Corporation [ ] Other [ ]
Health Maintenance Organization [X] Is HMO Federally Qualified? Yes ( ) No (X)

Incorporated/Organized August 6, 1996 Commenced Business April 1, 1997

Statutory Home Office 6150 East Broad Street, EE320, Columbus, Ohio 43213
(Street and Number, City or Town, State, Country and Zip Code)

Main Administrative Office 6150 East Broad Street, EE320, Columbus, Ohio 43213 (614) 546-3211
(Street and Number, City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 6150 East Broad Street, EE320, Columbus, Ohio 43213
(Street and Number or P.O. Box, City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6150 East Broad Street, EE320, Columbus, Ohio 43213
(Street and Number, City or Town, State, Country and Zip Code)
(614) 546-3211
(Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact Robert S. Watson (614) 546-3211
(Name) (Area Code) (Telephone Number) (Extension)
robert.watson@mchs.com
(E-Mail Address) (Fax Number)

OFFICERS

Keith Coleman (Chairperson)
Hugh Jones (Treasurer)
Sister Barbara Hahl (Secretary)
Robert Paskowski (President and Chief Executive Officer)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Robert Paskowski
Claus von Zychlin
Daniel Wendorff, MD
Robert Griffith, MD
Keith Coleman
Hugh Jones
Sister Barbara Hahl

State of Ohio
County of Franklin } 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.

Keith Coleman Chairperson	Robert Paskowski President and Chief Executive Officer	Hugh Jones Treasurer

Subscribed and sworn to before me this
day of August, 2015

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			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	Prior Year Net Admitted Assets
1. Bonds	118,166,616		118,166,616	116,529,604
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	50,294,577		50,294,577	48,138,750
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ ..... (4,088,039)), cash equivalents ($ ..... 41,161,874) and short-term investments ($ ..... 33,503,940)	70,577,773		70,577,773	64,139,819
6. Contract loans (including $ .... premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities				
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	1		1	
12. Subtotals, cash and invested assets (Line 1 through Line 11)	239,038,967		239,038,967	228,808,173
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	853,922		853,922	1,279,220
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	33,035,332		33,035,332	10,330,271
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
15.3 Accrued retrospective premiums				934,733
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	134,154		134,154	169,667
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	177,808		177,808	125,948
17. Amounts receivable relating to uninsured plans	5,993,328		5,993,328	4,808,597
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				147,157
24. Health care ($ ...... 3,519,956) and other amounts receivable	11,443,832	7,923,876	3,519,956	2,774,134
25. Aggregate write-ins for other-than-invested assets	6,079,318	5,177,142	902,176	1,896,259
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	296,756,661	13,101,018	283,655,643	251,274,159
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Totals (Line 26 and Line 27)	296,756,661	13,101,018	283,655,643	251,274,159
DETAILS OF WRITE-INS				
1101. Rounding	1		1	
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Line 1101 through Line 1103 plus Line 1198) (Line 11 above)	1		1	
2501. Miscellaneous receivable related to Coverage Gap Discount Program	902,176		902,176	1,896,259
2502. Prepaid expenses	5,177,142	5,177,142		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	6,079,318	5,177,142	902,176	1,896,259

LIABILITIES, CAPITAL AND SURPLUS

		Current Period 1 Covered	Current Period 2 Uncovered	Current Period 3 Total	Prior Year 4 Total
1.	Claims unpaid (less $ .... reinsurance ceded)	48,070,081		48,070,081	31,511,786
2.	Accrued medical incentive pool and bonus amounts				
3.	Unpaid claims adjustment expenses	547,999		547,999	359,658
4.	Aggregate health policy reserves, including the liability of $ .... for medical loss ratio rebate per the Public Health Service Act				
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	290,868		290,868	108,429
9.	General expenses due or accrued	3,029,073		3,029,073	4,563,833
10.1	Current federal and foreign income tax payable and interest thereon (including $ .... on realized gains (losses))				
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others				
13.	Remittances and items not allocated				
14.	Borrowed money (including $ .... current) and interest thereon $ .... (including $ .... current)				
15.	Amounts due to parent, subsidiaries and affiliates	4,840,452		4,840,452	4,154,530
16.	Derivatives				
17.	Payable for securities				
18.	Payable for securities lending				
19.	Funds held under reinsurance treaties (with $ .... authorized reinsurers, $ .... unauthorized reinsurers and $ .... certified reinsurers)				
20.	Reinsurance in unauthorized and certified ($ ....) companies				
21.	Net adjustments in assets and liabilities due to foreign exchange rates				
22.	Liability for amounts held under uninsured plans				
23.	Aggregate write-ins for other liabilities (including $ .... current)				
24.	Total liabilities (Line 1 to Line 23)	56,778,473		56,778,473	40,698,236
25.	Aggregate write-ins for special surplus funds	XXX	XXX		
26.	Common capital stock	XXX	XXX		100
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	42,422,534	42,422,434
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31.	Unassigned funds (surplus)	XXX	XXX	184,454,636	168,153,389
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 (Line 25 to Line 31 minus Line 32)	XXX	XXX	226,877,170	210,575,923
34.	Total Liabilities, capital and surplus (Line 24 and Line 33)	XXX	XXX	283,655,643	251,274,159
	DETAILS OF WRITE-INS				
2301.					
2302.					
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page				
2399.	Totals (Line 2301 through Line 2303 plus Line 2398) (Line 23 above)				
2501.		XXX	XXX		
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599.	Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	XXX	XXX		
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099.	Totals (Line 3001 through Line 3003 plus Line 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year to Date	Prior Year Ended December 31
	1	2	3	4
	Uncovered	Total	Total	Total
1. Member Months	XXX	294,407	274,307	549,475
2. Net premium income (including $ .... non-health premium income)	XXX	264,899,807	240,580,947	466,995,878
3. Change in unearned premium reserves and reserve for rate credits	XXX	182,259	6,045,426	(6,919,458)
4. Fee-for-service (net of $ .... medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX	1,042,669		3,035,084
7. Aggregate write-ins for other non-health revenues	XXX			
8. Total revenues (Line 2 to Line 7)	XXX	266,124,735	246,626,373	463,111,504
Hospital and Medical:				
9. Hospital/medical benefits		123,420,447	113,573,803	237,297,814
10. Other professional services		77,731,822	62,407,020	133,823,089
11. Outside referrals				
12. Emergency room and out-of-area				
13. Prescription drugs		28,195,844	35,650,682	54,467,457
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts				
16. Subtotal (Line 9 to Line 15)		229,348,113	211,631,505	425,588,360
Less:				
17. Net reinsurance recoveries		210,778		355,087
18. Total hospital and medical (Line 16 minus Line 17)		229,137,335	211,631,505	425,233,273
19. Non-health claims (net)				
20. Claims adjustment expenses, including $ ...... 1,746,051 cost containment expenses		4,815,233		9,262,457
21. General administrative expenses		17,096,528	18,857,589	32,886,438
22. Increase in reserves for life and accident and health contracts (including $ .... increase in reserves for life only)				
23. Total underwriting deductions (Line 18 through Line 22)		251,049,096	230,489,094	467,382,168
24. Net underwriting gain or (loss) (Line 8 minus Line 23)	XXX	15,075,639	16,137,279	(4,270,664)
25. Net investment income earned		1,431,432	830,745	4,649,867
26. Net realized capital gains (losses) less capital gains tax of $		1,549,113	2,339,036	6,424,779
27. Net investment gains (losses) (Line 25 plus Line 26)		2,980,545	3,169,781	11,074,646
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered $ ....) (amount charged off $ ....)]				
29. Aggregate write-ins for other income or expenses			1,703,040	590
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Line 24 plus Line 27 plus Line 28 plus Line 29)	XXX	18,056,184	21,010,100	6,804,572
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Line 30 minus Line 31)	XXX	18,056,184	21,010,100	6,804,572
DETAILS OF WRITE-INS				
0601. Population management fees	XXX	169,384		329,126
0602. Provider group risk sharing	XXX	873,285		2,705,958
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699. Totals (Line 0601 through Line 0603 plus Line 0698) (Line 6 above)	XXX	1,042,669		3,035,084
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799. Totals (Line 0701 through Line 0703 plus Line 0798) (Line 7 above)	XXX			
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. Totals (Line 1401 through Line 1403 plus Line 1498) (Line 14 above)				
2901. Other revenue			548,463	
2902. Other income			1,154,577	590
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. Totals (Line 2901 through Line 2903 plus Line 2998) (Line 29 above)			1,703,040	590

STATEMENT OF REVENUE AND EXPENSES (continued)

CAPITAL AND SURPLUS ACCOUNT	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
33. Capital and surplus prior reporting year	210,575,923	291,422,225	291,422,225
34. Net income or (loss) from Line 32	18,056,184	21,010,100	6,804,572
35. Change in valuation basis of aggregate policy and claims reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of $	(115,262)	2,265,212	(3,403,203)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	(1,639,675)	(3,920,900)	(7,247,670)
40. Change in unauthorized and certified reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Tranferred from capital			
46. Dividends to stockholders		(5,000,000)	(77,000,000)
47. Aggregate write-ins for gains or (losses) in surplus			(1)
48. Net change in capital and surplus (Line 34 to Line 47)	16,301,247	14,354,412	(80,846,302)
49. Capital and surplus end of reporting period (Line 33 plus Line 48)	226,877,170	305,776,637	210,575,923
DETAILS OF WRITE-INS			
4701. Rounding			(1)
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. Totals (Line 4701 through Line 4703 plus Line 4798) (Line 47 above)			(1)

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	244,141,441	240,580,947	465,782,454
2. Net investment income	5,233,897	(4,098,328)	89,928
3. Miscellaneous income	395,405	1,703,040	3,035,674
4. Total (Line 1 through Line 3)	249,770,743	238,185,659	468,908,056
5. Benefit and loss related payments	219,136,485	213,267,160	422,518,025
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	18,631,288	22,574,695	43,966,029
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ....tax on capital gains (losses)			
10. Total (Line 5 through Line 9)	237,767,773	235,841,855	466,484,054
11. Net cash from operations (Line 4 minus Line 10)	12,002,970	2,343,804	2,424,002
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	11,020,752	5,904,946	33,034,960
12.2 Stocks	8,017,378	5,608,318	42,270,634
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments			
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	19,038,130	11,513,264	75,305,594
13. Cost of investments acquired (long-term only):			
13.1 Bonds	12,694,726	6,048,855	20,088,266
13.2 Stocks	8,676,356	5,698,730	19,511,718
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications			
13.7 Total investments acquired (Line 13.1 through Line 13.6)	21,371,082	11,747,585	39,599,984
14. Net increase or (decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,332,952)	(234,321)	35,705,610
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders		5,000,000	77,000,000
16.6 Other cash provided (applied)	(3,232,064)	(1,067,420)	(3,939,380)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(3,232,064)	(6,067,420)	(80,939,380)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	6,437,954	(3,957,937)	(42,809,768)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	64,139,819	106,949,587	106,949,587
19.2 End of period (Line 18 plus Line 19.1)	70,577,773	102,991,650	64,139,819

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

20.0001			
20.0002			
20.0003			
20.0004			
20.0005			
20.0006			
20.0007			
20.0008			
20.0009			
20.0010			

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital and Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	45,901							45,901		
2. First Quarter	49,074							49,074		
3. Second Quarter	49,016							49,016		
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	294,407							294,407		
Total Member Ambulatory Encounters for Period:										
7. Physician	264,191							264,191		
8. Non-Physician	90,738							90,738		
9. Total	354,929							354,929		
10. Hospital Patient Days Incurred	70,131							70,131		
11. Number of Inpatient Admissions	4,827							4,827		
12. Health Premiums Written (a)	265,963,150							265,963,150		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	265,082,066							265,082,066		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	229,023,452							229,023,452		
18. Amount Incurred for Provision of Health Care Services	229,348,113							229,348,113		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 265,963,150

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
0599999 - Unreported claims and other claim reserves						48,070,081
0799999 - Total claims unpaid						48,070,081

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
Line of Business	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 plus 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)						
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare	33,847,839	178,731,200	870,614	47,199,467	34,718,453	31,511,786
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Line 1 to Line 8)	33,847,839	178,731,200	870,614	47,199,467	34,718,453	31,511,786
10. Health care receivables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts						
13. Totals (Line 9 minus Line 10 plus Line 11 plus Line 12)	33,847,839	178,731,200	870,614	47,199,467	34,718,453	31,511,786

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance ("ODI").

The ODI Regulation recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices. No deviations exist.

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

State Prescribed Practices	State of Domicile	Current	Prior
01A01 - Net Income, state basis (Page 4, Line 32, Columns 2 and 4)	OH	18,056,184	6,804,572
01A04 - Net Income, NAIC SAP (Line 1 - Line 2 - Line 3)		18,056,184	6,804,572
01A05 - Surplus, state basis (Page 3, Line 33, Columns 3 and 4)		226,877,170	210,575,923
01A08 - Surplus, NAIC SAP (Line 5 - Line 6 - Line 7)		226,877,170	210,575,923

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

No change.

C. Accounting Policy

No change.

2. Accounting Changes and Corrections of Errors

No change.

3. Business Combinations and Goodwill

No change.

4. Discontinued Operations

No change.

5. Investments

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

7. Investment Income

No change.

8. Derivative Instruments

No change.

9. Income Taxes

No change.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No change.

11. Debt

No change.

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

No change.

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

No change.

14. Liabilities, Contingencies and Assessments

No change.

15. Leases

NOTES TO FINANCIAL STATEMENTS

No change.

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

    No change.

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

    No change.

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

    No change.

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

    No change.

20. Fair Value Measurement

    No change.

21. Other Items

    No change.

22. Events Subsequent

    Type I - Recognized Subsequent Events:

    Subsequent events have been considered through August 4, 2015 for the statutory statement issued on August 5, 2015.

    The Company is not aware of any events or transactions that provide additional evidence with respect to conditions that existed at June 30, 2015, which would have a material effect on its financial condition.

    Type II - Nonrecognized Subsequent Events:

    Subsequent events have been considered through August 4, 2015 for the statutory statement issued on August 5, 2015.

    The Company is not aware of any events or transactions that provide evidence with respect to conditions that did not exist at June 30, 2015 but arose after that date, which would have a material effect on its financial condition.

23. Reinsurance

    No change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

    No change.

25. Change in Incurred Claims and Claim Adjustment Expenses

    No change.

26. Intercompany Pooling Arrangements

    No change.

27. Structured Settlements

    No change.

28. Health Care Receivables

    No change.

29. Participating Policies

    No change.

30. Premium Deficiency Reserves

    No change.

31. Anticipated Salvage and Subrogation

    No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes ( ) No (X)

1.2 If yes, has the report been filed with the domiciliary state? Yes ( ) No ( )

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 the response to 4.1 is yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

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. 12/31/2013

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). 03/09/2015

6.4 By what department or departments?

Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes ( ) No ( ) N/A (X)

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes (X) No ( ) N/A ( )

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

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).

....
....

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes ( ) No (X)

10.2 If yes, indicate the amounts receivable from parent included in the Page 2 amount: $ ....

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 ( ) No (X)

14.2 If yes, please complete the following:

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

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ ....

16.2 Total book adusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ ....

16.3 Total payable for securities lending reported on the liability page $ ....

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
PNC Bank, N.A.	249 Fifth Avenue, One PNC Plaza, Pittsburgh, PA 15222

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

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

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

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
151829	PNC Capital Advisors, LLC	1 East Pratt Street, Baltimore, MD 21202

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes (X) No ( )

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

1.	Operating Percentages:		
	1.1	A&H loss percent	.... 87.2 %
	1.2	A&H cost containment percent	.... 0.7 %
	1.3	A&H expense percent excluding cost containment expenses	.... 7.6 %
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
0199998 - Life and Annuity - Affiliates								
0299998 - Life and Annuity - Non-Affiliates								
0399998 - Accident and Health - Affiliates								
Accident and Health - Non-Affiliates								
11835	04-1590940	01/01/2015	PARTNERRE AMER INS CO	DE	SSL/A/I	Authorized		
0499998 - Accident and Health - Non-Affiliates								
0599998 - Property/Casualty - Affiliates								
0699998 - Property/Casualty - Non-Affiliates								

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/ Casualty Premiums	8 Total Column 2 Through Column 7	9 Deposit-Type Contracts
		Direct Business Only Year to Date							
1. Alabama AL	N								
2. Alaska AK	N								
3. Arizona AZ	N								
4. Arkansas AR	N								
5. California CA	N								
6. Colorado CO	N								
7. Connecticut CT	N								
8. Delaware DE	N								
9. District of Columbia DC	N								
10. Florida FL	N								
11. Georgia GA	N								
12. Hawaii HI	N								
13. Idaho ID	N								
14. Illinois IL	N								
15. Indiana IN	N								
16. Iowa IA	N								
17. Kansas KS	N								
18. Kentucky KY	N								
19. Louisiana LA	N								
20. Maine ME	N								
21. Maryland MD	N								
22. Massachusetts MA	N								
23. Michigan MI	N								
24. Minnesota MN	N								
25. Mississippi MS	N								
26. Missouri MO	N								
27. Montana MT	N								
28. Nebraska NE	N								
29. Nevada NV	N								
30. New Hampshire NH	N								
31. New Jersey NJ	N								
32. New Mexico NM	N								
33. New York NY	N								
34. North Carolina NC	N								
35. North Dakota ND	N								
36. Ohio OH	L		264,899,807					264,899,807	
37. Oklahoma OK	N								
38. Oregon OR	N								
39. Pennsylvania PA	N								
40. Rhode Island RI	N								
41. South Carolina SC	N								
42. South Dakota SD	N								
43. Tennessee TN	N								
44. Texas TX	N								
45. Utah UT	N								
46. Vermont VT	N								
47. Virginia VA	N								
48. Washington WA	N								
49. West Virginia WV	N								
50. Wisconsin WI	N								
51. Wyoming WY	N								
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	N								
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CAN	N								
58. Aggregate Other Alien OT	XXX								
59. Subtotal	XXX		264,899,807					264,899,807	
60. Reporting entity contributions for Employee Benefit Plans	XXX								
61. Total (Direct Business)	(a) 1		264,899,807					264,899,807	
DETAILS OF WRITE-INS									
58001.									
58002.									
58003.									
58998. Summary of remaining write-ins for Line 58 from overflow page									
58999. Total (Line 58001 through Line 58003 plus Line 58998) (Line 58 above)									

Active Status Codes (Column 1):
- (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.

Trinity Health Corporation (an Indiana nonprofit)

Mount Carmel Heath System [Ohio]

- Mount Carmel Health System Foundation
- Mount Carmel Health Plan Inc (HMO)
- Mount Carmel Heath Insurance Company (PPO)
- Mount Carmel College of Nursing
- Patient Transport Services of Columbus LLC (50% ownership)
- Cornerstone Medical Services of Columbus LLC (50% ownership)
- Trinity Home Care LLC (50% ownership)
- OSU/Mount Carmel Health Alliance (50% ownership)
  - Madison County Community Hospital (40% ownership)
- Diley Ridge Medical Center (70% ownership)
- Mount Carmel Heath Partners
- Central Ohio Medical Textiles Inc (50% ownership)
- Surgery Center Financing Corp
- St Ann's Medical Office Building III, LLC (44.77% ownership)
- Mount Carmel HeathProviders Inc.
  - Mount Carmel HealthProviders Two, LLC
  - Mount Carmel HealthProviders III, LLC
- Big Run Medical Office Building Limited Partnership (50% ownership)
  - MCHS Big Run Condominium Association (50% ownership)
- Big Run Urgent Care Ltd
- Central Ohio Sleep Medicine
- Highfield MRI Ltd (50% ownership)
- Concord Radiation Therapy LLC
- Taylor Station Surgical Center Ltd (40% ownership)
- Columbus Cyberknife LLC (35% ownership)
- Green Street Surgery Center LLC (20% ownership)
- Canal Winchester MOB LLC (22% ownership)
- Eye Center of Columbus LLC (2.952% ownership)
- Health Innovations Ohio LLC (25% ownership)
- New Albany Surgery Center LLC (40% ownership)
- MCE MOB IV Limited Partnership (49.6% ownership)
- St Ann's Medical Office Building II Limited Partnership (46.75% ownership)
- Mount Carmel East Professional Office Building III Limited Partnership (27.5% ownership)
- Medilucent MOB I Limited Partnership (25% ownership)

Holy Cross Health Inc [Maryland]

- Holy Cross Health Network
- Maryland Care Group, Inc
- Surgery Center of Maryland LLC (12.5% ownership)
- Holy Cross Private Home Services Corporation
- Holy Cross Health Foundation, Inc
- Chesapeake Potomac Regional Cancer Center LLC (20% ownership)
- Doctors' Regional Cancer Center LLC (20% ownership)

Mercy Health Network, Inc. (50% ownership) [Iowa/Nebraska]

Mercy Health Services - Iowa Corp [Iowa/Nebraska]

- Mercy Medical Center - Clinton Inc.
  - Mercy-Clinton Anesthesia Group, LLC
  - Clinton Imaging Services LLC (65% ownership)
  - Stereotactic Biopsy Services LC (11.1% ownership)
- Hospice of North Iowa
- Mercy Care Connections
- United Clinical Laboratories Inc (33.3% ownership)
- Preferred Health Choices LLC (50% ownership)

Health Management Services LLC (50% ownership)

Forest Park Imaging LLC (52.89% ownership)

Surgical Center Building Associates LLC (35% ownership)

YMCA and Rehabilitation Center MMC North Iowa (50% ownership)

Magnetic Resonance Services LLC (49% ownership)

Mason City Ambulatory Surgery Center LLC dba Mason City Surgery Center (51% ownership)

Mercy Heart Center Outpatient Services LLC (51% ownership)

Iowa Falls Clinic MMC North Iowa (50% ownership)

Mercy Medical Center Foundation - North Iowa

North Iowa Community Healthcare LLC MMC - North Iowa (19.25% ownership)

Hawarden Regional Healthcare Clinic, LLC (50% ownership)

Mercy Medical Services, Inc.

Mercy Medical Center - Sioux City Foundation

Health Incorporated (50% ownership)

Siouxland Paramedics Inc.

Siouxland PACE, Inc.

Siouxland Regional Cancer Center dba June E. Nylan Cancer Center

Hospice of Siouxland

Mercy/USP Health Ventures (55.71% ownership)

Siouxland Surgery Center LLP (55.54% ownership)

Oakland Mercy Hospital

Baum Harmon Mercy Hospital

Saint Joseph Regional Medical Center, Inc. [Indiana]

The Foundation of Saint Joseph Regional Medical Center Inc

Saint Joseph Regional Medical Center Mishawaka Auxiliary Inc.

Saint Joseph Regional Medical Center Plymouth Auxiliary Inc.

Alick's Home Medical Equipment Inc (15% ownership)

Saint Joseph Regional Medical Center - Health Insurance Services LLC

Northern Indiana Magnetic Resonance Center, LLP (25% ownership)

Select Health Network Inc (50% ownership)

Michiana Heath Information Network LLC (53% ownership)

Edison Lakes Inc (23.84% ownership)

Advantage Heath Solutions, Inc (15.5% ownership)

Community Health Partners of South Bend, Inc (50% ownership)

Edison Lakes Imaging LLC (75% ownership)

Edison Lakes ROC LLC (30% ownership)

Saint Joseph Regional Medical Center - South Bend Campus Inc

Saint Joseph Regional Medical Center - Plymouth Campus Inc.

Saint Alphonsus Health System, Inc. [Idaho/Oregon]

Saint Alphonsus Medical Center - Nampa Inc.

MedNow Inc.

MedNow Infusion LLC (49% ownership)

Treasure Valley Healthnet, Inc (50% ownership)

Saint Alphonsus Medical Center Nampa Health Foundation, Inc.

Saint Alphonsus Regional Medical Center, Inc.

Saint Alphonsus Diversifid Care Inc.

Southern Idaho Regional Laboratory LLC dba Treasure Valley Lab (50% ownership)

Idaho Cytogenetics Diagnostic Laboratory LLC (50% ownership)

Intermountain Medical Imaging LLC (50% ownership)

Saint Alphonsus Caldwell Cancer Treatment Center LLC (80% ownership)

Eagle ED Real Estate LLC (50% ownership)

Life Flight Network LLC (32% ownership)

MRI LP Interest MRI Center LP (14.175% ownership)

Saint Alphonsus Home Health & Hospice LLC (26.4% ownership)

Saint Alphonsus Health Alliance Inc

Saint Alphonsus Professional Medical Services LLC

Saint Alphonsus Building Company Inc.

Saint Alphonsus Specialty Services Inc.

Idaho ASC Holding, LLC (51% ownership)

Saint Alphonsus Medical Center - Ontario Inc

Saint Alphonsus Medical Center - Baker City Inc.

Saint Alphonsus Foundation, Baker City, Inc.

Trinity Health - Michigan [Michigan]

Mercy Health Partners

Westshore Health Network dba Lakeshore Health Network dba Lakeshore Health Network

MRI Mobile Services of West Michigan

Muskegon Community Heath Project

Muskegon SC LLC (35.7% ownership)

West Shore Professional Building Condominium Association (70% ownership)

HPC Co-Owners Association

Professional Med Team

Mobile Health Resources LLC (14.3% ownership)

Hackley Life Counseling dba Mercy Health Partners - Life Counseling and dba Mercy Health Partners Work Life Services

HPCN

PACE Program dba Life Circles (25.5% ownership)

Mercy Health Clinically Integrated Network LLC

Western Michigan Associates JV

Western Michigan Shared Hospital Laundry (9.82% ownership)

Hackley Health Ventures Inc

H.E.F. Inc

Hackley Health Management Inc. dba Mercy Health Partners-Health Management Inc

Hackley Healthcare Equipment Corp dba Mercy Healthcare Equipment Corp

Hackley Healthcare Equipment and Pharmacy dba Mercy Health Partners-Healthcare Equipment and Pharma

Hackley Healthcare Equipment Corp dba Axiom Health (Grand Rapids)

Hackley Professional Center Inc.

Hackley Professional Pharmacy Inc dba Mercy Health Partners-Pharmacy Inc.

Workplace Health of Grand Haven Inc.

Together Health (50% owned)

Catherine McAuley Health Services

Center for Digestive Care, LLC (51% ownership)

Huron Arbor Corporation

IHA Health Services Corporation

Midwest Medflight

SJ-UM Eldercare LLC (50% ownership)

Washtenaw Livingston Medical Control Authority (52% ownership)

Woodland Imaging Center, LLC (51% ownership)

CLR Investments, LLC

Northern Michigan Supply Alliance (50% ownership)

Advantage Health St. Mary's Care Network (50% ownership)

Advantage Health St. Mary's Medical Group

Health Park Central Limited Partnership (10.55% ownership)

Tri Hospital EMC (33% ownership)

Tri Hospital MRI (55% ownership)

Michigan Athletic Club (90% ownership)

Pennant Health Alliance (27% ownership)

Advent Rehabilitation (50% ownership)

Saint Mary's Foundation

Saint Mary's Health Management

- Sixty Fourth Street LLC (51% ownership)
- West Michigan Shared Laundry (25% ownership)
- Advanced MRI (50% ownership)
- Mercy Physician Community PHO (50% ownership)
- Partners at Heart (50% ownership)
- Port Huron Family Care
- Lakeshore Surgery Center (50% ownership)
- Mission Health Corporation (50% ownership)

<u>Loyola University Health System [Illinois]</u>

- Loyola Ambulatory Centers LLC
- Loyola Physicians Partners ACO, LLC
- Gottlieb Memorial Hospital
  - Gottlieb/west Towns PHO Inc (50% ownership)
  - Gottlieb Community Health Services Corporation
  - Gottlieb Management Services Inc.
- Loyola University Medical Center
  - Loyola Ambulatory Centers LLC
    - Loyola Ambulatory Surgery Center at Oakbrook LP (45% ownership)
  - RMLHP Corporation (50% ownership)
  - RML Health Providers Limited Partnership (49.5% ownership)

<u>Mercy Health System of Chicago [Illinois]</u>

- Mercy Hospital and Medical Center
  - Mercy Advanced MRI LLC (65% ownership)
- Mercy Foundation Inc.
- Mercy Services Corporation

<u>St Agnes Medical Center [California]</u>

- Greater Central Valley Healthcare LLC
- St Agnes Health Partners LLC (50% ownership)
- Professional Office Corporation
  - BSV Medical Office Building LLC (50% ownership)

<u>Priority Plus of California dba Priority Heath Services SAMC (63.6% ownership) [California]</u>

<u>Pittsburgh Mercy Health System, Inc. [Pennsylvania]</u>

- Mercy Life Center Corporation Inc.
- McAuley Ministries
- LIFE Pittsburgh JV (50% ownership)

<u>Trinity Continuing Care Services (multistate operation - incorporated in Michigan)</u>

- Catholic Health East Senior Services Management, Incorporated
- Holy Cross CareNet Inc.
- Marycrest Heights
- Mary Free Bed Sub-Acute Rehabilitation (50% ownership)
- Mercy Services for Aging Corporation
- Trinity Continuing Care Services - Indiana
  - Saint Joseph's Tower Inc.

<u>Trinity Home Heath Services (multistate operation - incorporated in Michigan)</u>

- Amicare Hospice Services Inc.
- Cranbrook Hospice Care
- Mercy Amicare Home Healthcare, Oakland
- Mercy Amicare Home Healthcare, Port Huron
- Mercy General Health Partners, Amicare Homecare
- Mercy Homecare and Hospice
- Mount Carmel Home Care LLC (50% ownership)
- Hospice of Washtenaw
- Saint Mary's Amicare Home Healthcare

<u>Trinity Health PACE (multistate operation - incorporated in Michigan)</u>

St Joseph PACE

Mercy Health System of Southeastern Pennsylvania [Pennsylvania]

- Mercy Health Foundation of Southeastern Pennsylvania
- Mercy Catholic Medical Center of Southeastern Pennsylvania
- Nazareth Hospital
  - Nazareth Health Care Foundation
  - Nazareth Medical Office Building Associates LP
- Mercy Suburban Hospital
  - East Norriton Medical Associates, Ltd.
- St. Agnes Continuing Care Center
  - St Agnes Continuing Care Foundation
  - Mercy Accountable Care, LLC
- Mercy Health Plan
  - Gateway Health Plan, LP (50% ownership)
    - Gateway Health Plan, Inc
    - Gateway of Ohio, Inc.
- Mercy Home Health Services
  - Mercy Home Health
  - Mercy Family Support
- Mercy Physician Network
  - Nazareth Physician Services, Inc.
  - NE Physician Services, Inc.
  - East Norriton Physicians Services, Inc.
  - Mercy Management of Southeastern Pennsylvania
    - Mercy/Manor Partnership (50% ownership)
- Mercy Eastwick, Inc.
  - Mercy Fitzgerald Medical Office Building Condominium Association JV

St. Mary Medical Center [Pennsylvania]

- Langhorne Physician Services
- St. Mary Medical Center Foundation
- LIFE St Mary
- St. Mary Emergency Medical Services
- St. Mary Building and Development
- Langhorne Services, Inc.
- Langhorne Services II, Inc.
- Langhorne MRI, Inc.
- Langhorne MOB Partners, LP
- The Ambulatory Sugery Center at St. Mary LLC
- St. Mary Medical Center MOB II, LP
- Endoscopy Center at St. Mary

St. Mary's Health Care System, Inc. [Georgia]

- St. Mary's Foundation, Inc.
- Good Samaritan Hospital, Inc.
- St. Mary's Highland Hills Village, Inc.
- St. Mary's Medical Group, Inc.
- St. Mary's Highland Hills, Inc.

St. Francis Hospital, Inc. [Delaware]

- St. Francis Foundation
- LIFE at St. Francis Healthcare, Inc.
- Franciscan Eldercare Corporation

St. Francis Medical Center, a New Jersey Nonprofit Corporation [New Jersey]

- St. Francis Medical Center Foundation, Inc.
- LIFE St Francis, a New Jersey Nonprofit Corporation (PACE)
- Life Care Physicians LLC

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

- St Francis Community Health Services LLC
- Renal Center of Trenton, LLC
- Central New Jersey Heart Services, LLC

Mercy Community Health, Inc. - [Connecticut]

- Saint Mary Home, Incorporated
- Saint Mary Home II, Incorporated
- Mercy Services, Incorporated
- Mercy Community Home Care Services, Inc.
- Mercyknoll, Incorporated
- McAuley Center, Incorporated

Our Lady of Lourdes Health Care Services, Inc. [New Jersey]

- Our Lady of Lourdes Health Foundation, Inc.
  - Our Lady of Lourdes Hospital Auxiliary
  - Combined Auxiliaries of Lourdes Medical Center of Burlington County
- Lourdes Medical Center of Burlington County, a New Jersey Nonprofit Corporation
- Our Lady of Lourdes Medical Center, Inc.
  - The Osborn Family Health Center, Our Lady of Lourdes Medical Center
  - Our Lady of Lourdes School of Nursing, Inc.
  - Lourdes Cardiac Surgery, LLC
  - Lourdes Cardiology Services, PC
- Lourdes Ancillary Services, Inc.
  - Health Management Services Organization, Inc.
    - Lourdes Cardiology Services, PC
    - Lourdes Medical Associates, PA
- LIFE at Lourdes, Inc.
- Lourdes Urgent Care Services, PC
- LHS Health Network, LLC
- Lourdes Health Services, Inc.
- Renal Center of Sewell, LLC JV (49% ownership)
- South Jersey Vascular Management, LLC JV (50% ownership)
- Lourdes Specialty Hospital of Southern New Jersey LLC JV (20% ownership)
- Tyler Dialysis, LLC JV (19% ownership)
- Centennial Surgical Unit, LLC JV (51% ownership)

Saint Michael's Medical Center, Inc. [New Jersey]

- Saint James Care, Inc. a New Jersey Nonprofit Corporation, Inc.
- Columbus Acquisition Corp
- LIFE at Saint Michael's, Inc.
- Saint Michael's Physician Services, PC
- Saint Michael's Foundation, Inc.
- University Heights Property Company, Inc., a NJ Nonprofit Corp.
- Chestnut Risk Services Ltd

St. Peter's Health Partners [New York]

- St. Peter's Health Partners Medical Associates, PC
- St. Peter's Health Care Services
  - St. Peter's Hospital Foundation, Inc.
  - St. Peter's Auxiliary
  - St. Peter's Hospital of the City of Albany dba St. Peter's Hospital
    - Villa Mary Immaculate d/b/a St Peter's Nursing & Rehabilitation Center
  - St. Peter's Ambulatory Surgery Center LLC
  - Our Lady of Mercy Life Center
  - The Community Hospice, Inc.
    - The Community Hospice Foundation, Inc.
- Northeast Health, Inc.

Samaritan Hospital of Troy, New York dba Samaritan Hospital

Samaritan Medical Office Building, Inc.

Memorial Hospital, Albany, NY dba Albany Memorial Hospital

The Northeast Health Foundation, Inc.

Samaritan Child Care Center, Inc.

Sunnyview Hospital and Rehabilitation Center, Inc.

Sunnyview Hospital and Rehabilitation Foundation, Inc.

LTC (Eddy), Inc dba The Eddy

The James A. Eddy Memorial Geriatric Center, Inc. dba Eddy Memorial Geriatric Center

The Capital Region Geriatric Center Inc dba Eddy Village Green at Cohoes

Heritage House Nursing Center, Inc. dba Eddy Heritage House

Senior Care Connection, Inc. dba Eddy Senior Care

Home Aide Service of Eastern New York, Inc. dba Eddy Visiting Nurse Association

Beverwyck, Inc. dba Eddy Village Green at Beverwyck

Glen Eddy, Inc.

Hawthorne Ridge, Inc. dba Eddy Hawthorne Ridge

The Marjorie Doyle Rockwell Center, Inc.

Beechwood, Inc. dba Eddy Property Services

Eddy Licensed Home Care Agency, Inc.

Empire Home Infusion Services, Inc. dba Northeast Home Medical Equipment

Seton Health System, Inc. dba St. Mary's Hospital

Affiliated Management Services, Corp.

Seton Health at Schuyler Ridge Residential Healthcare dba Schuyler Ridge Nursing Home

Seton Health Foundation, Inc.

Seton Auxiliary, Inc.

Seton IPA, LLC

St. James Mercy Health System, Inc. (New York)

SJM Properties, Inc.

Catholic Health System, Inc. (33.3% ownership) [New York]

Sisters of Charity Hospital of Buffalo NY

Sisters Hospital Foundation

Kenmore Mercy Hospital

KMH Homes Inc

Catholic Health System Continuing Care Foundation

Mercy Hospital of Buffalo

Orchard Park Mercy Corp.

Alsace Abbott Corporation

Aurora Mercy Corp.

Mercy Hospital Foundation, Inc.

Nazareth, Inc.

Father Baker Manor

Niagara Homemaker Services

McAuley-Seton Home Care Corporation

St Francis Buffalo

St Clare Apartments (50% ownership)

Catholic Health System Program of All-Inclusive Care for the Elderly, Inc.

Catholic Health System Infusion Pharmacy, Inc.

Catholic Health Infusion Pharmacy LLC (50% ownership)

Our Lady of Victory Renaissance Corporation

Our Lady of Victory Community Housing Development Organization Inc.

Our Lady of Victory Housing Development Fund Corp

Smithtown GP, LLC

Victory Ridge Apartments, LP

McAuley Mercy Corporation

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

- Baycare Health System (50.4% ownership in the JOA, not all facilities owned) [Florida]
  - Baycare Physician Partners
  - Community Health Alliance, Inc.
    - St Joseph's Baptist Hospital
      - St. Joseph's Hospital, Inc.
        - St. Joseph's Hospital of Tampa Foundation, Inc.
      - St. Joseph's Health Care Center, Inc.
      - St. Joseph's Children's Hospital
      - St. Joseph's Womens Hospital
      - St. Joseph's North Hospital
      - St. Joseph's Behavioral Health Center
      - South Florida Baptist Hospital
      - HealthPoint Management Group & MSO
      - John Knox Village
    - Morton Plan Mease
      - Morton Plant Hospital
      - Mease Countryside Hospital
      - Mease Dunedin Hospital
      - Morton Plant North Bay Hospital
      - Morton Plant North Bay Recovery Center
      - Morton Plant Mease Primary Care
      - Morton Plant Rehab Center
    - St. Anthony's Hospital, Inc.
      - St. Anthony's Health Care Foundation, Inc.
      - St. Anthony's Primary Care, Inc.
      - St. Anthony's Specialists, LLC
      - St. Anthony's Physician Services
- Allegany Franciscan Ministries, Inc. (Florida)
- Sisters of Providence Health System, Inc. [Massachusetts]
  - Acone LLC
  - Brightside, Inc.
  - The Mercy Hospital, Inc.
    - Providence HomeCare, Inc.
      - System Coordinated Services, Inc. dba Life Laboratories
        - Mercy Inpatient Medical Associates, Inc.
        - MRI - PT/CT JV
        - Catherine Horan Building Corporation
  - Sisters of Providence Care Centers, Inc.
    - Mercy Life, Inc.
  - Pioneer Valley Cardiology Associates, Inc.
  - Mercy Specialist Physicians, Inc.
  - Mercy Medical Group, Inc.
  - Farren Care Center, Inc.
  - Mercy Oncology Services, Inc.
  - MercyCare Alliance, LLC
  - Physician Practice Partners, LLC
  - The Life Path Partners, LLC
  - Physicians Medical Office Building Condominium Trust
- Saint Joseph's Health System, Inc. [Georgia]
  - Saint Joseph's Mercy Care Services, Inc.
  - Mercy Senior Care, Inc.
  - Saint Joseph's Mercy Foundation, Inc.
  - Mercy Services Downtown, Inc.

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

SJHS/JOC Holdings, Inc.

Emory/Saint Joseph's Inc. (JOC - 49% owned by SJHS/JOC Holdings, Inc.)

Saint Joseph of the Pines, Inc. [North Carolina]

LIFE St. Joseph of the Pines, Inc.

Holy Cross Hospital, Inc. [Florida]

Nursing Network, Inc.

Holy Cross Medical Properties, Inc.

Holy Cross Outpatient Services, Inc.

Holy Cross Physician Partners, LLC

Mercy Medical, A Corporation [Alabama]

Mercy LIFE of Alabama

Mercy LIFE of Birmingham

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 *
2838	Mount Carmel Health System	13123	25-1912781				Mount Carmel Health Insurance Company	OH	IA	Mount Carmel Health System	Ownership	100.000	Trinity Health Corporation	
2838	Mount Carmel Health System	95655	31-1471229				Mount Carmel Health Plan, Inc.	OH	RE	Mount Carmel Health System	Ownership	100.000	Trinity Health Corporation	

Asterisk	Explanation

NONE

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 EXPLANATIONS and provide an explanation following the interrogatory questions.

	RESPONSE
1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

EXPLANATIONS:

N/A

BAR CODE:

Document Identifier 365:

9 5 6 5 5 2 0 1 5 3 6 5 0 0 0 0 2

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding		
2. Cost of acquired:		
2.1. Actual cost at time of acquisition		
2.2. Additional investment made after a		
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 mort		
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 (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 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

NONE

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

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	164,668,355	197,311,517
2. Cost of bonds and stocks acquired	21,371,082	39,599,987
3. Accrual of discount	42,194	83,504
4. Unrealized valuation increase (decrease)	(30,588)	(3,044,701)
5. Total gain (loss) on disposals	1,624,121	8,684,221
6. Deduct consideration for bonds and stocks disposed of	19,038,130	75,305,601
7. Deduct amortization of premium	175,841	401,114
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		2,259,458
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)	168,461,193	164,668,355
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	168,461,193	164,668,355

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)	181,565,438	139,656,588	147,014,849	(44,668)	181,565,438	174,162,509		170,568,599
2. NAIC 2 (a)	18,079,366	723,826	115,432	(17,841)	18,079,366	18,669,919		15,847,108
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	199,644,804	140,380,414	147,130,281	(62,509)	199,644,804	192,832,428		186,415,707
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	199,644,804	140,380,414	147,130,281	(62,509)	199,644,804	192,832,428		186,415,707

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 52,233,606 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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	33,503,938	X X X	33,504,584	2,942	3,029

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	26,460,724	50,229,856
2. Cost of short-term investments acquired	46,013,548	130,816,395
3. Accrual of discount	210	123
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		234
6. Deduct consideration received on disposals	38,969,673	154,446,534
7. Deduct amortization of premium	869	139,350
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 (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	33,503,940	26,460,724
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	33,503,940	26,460,724

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)
2. Cost Paid/(Consideration Received) on additions
3. Unrealized Valuation increase/(decrease)
4. Total gain (loss) on termination recognized
5. Considerations received/(paid) on terminations
6. Amortization
7. Adjustment to the Book/Adjusted Carrying Valu
8. Total foreign exchange change in Book/Adjusted Carrying Value
9. Book/Adjusted Carrying Value at End of Current Period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 plus Line 7 plus Line 8)
10. Deduct nonadmitted assets
11. Statement value at end of current period (Line 9 minus Line 10)

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged i

3.21 Section 1, Column 17, current year to c

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3.3 minus Line 4.3 minus Line 5.1 minus Line 5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

Page SI05
Schedule DB, Pt. C, Section 1, Replicated (Synthetic Assets) Open
NONE

Page SI06
Sch DB, Pt C, Sn 2, Replication (Syn Assets) Transactions Open
NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1		
3.	Total (Line 1 plus Line 2)		
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		

NONE

			Fair Value Check
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	43,425,380	50,836,492
2. Cost of cash equivalents acquired	310,702,030	659,120,965
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(67)
6. Deduct consideration received on disposals	312,965,536	666,530,868
7. Deduct amortization of premium		1,142
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 (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	41,161,874	43,425,380
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	41,161,874	43,425,380

Page E01

Sch. A, Pt. 2, Real Estate Acquired

NONE

Sch. A, Pt. 3, Real Estate Disposed

NONE

Page E02

Schedule B, Part 2, Mortgage Loans Acquired

NONE

Schedule B, Part 3, Mortgage Loans Disposed

NONE

Page E03

Sch. BA, Pt. 2, Other Long-Term Invested Assets Acquired

NONE

Sch. BA, Pt. 3, Other Long-Term Invested Assets Disposed

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous (Unaffiliated)									
05522R-CU-0	BA CREDIT CARD TR 2015-2A		04/22/2015	Bank/America Sec Llc Montgomery		1,099,868	1,100,000.00		1FE
17275R-AX-0	CISCO SYS INC		06/10/2015	Morgan Stanley		923,751	925,000.00		1FE
34530T-AA-2	FORD CREDIT AUTO LEASE 2015-A 144A		04/21/2015	CitiGroup Global Markets Inc		700,000	700,000.00		1FE
44107T-AV-8	HOST HOTELS & RESORTS LP		05/06/2015	Bank/America Sec Llc Montgomery		723,826	725,000.00		2FE
44614U-AA-7	HUNTINGTON AUTO TR 2015-1		06/03/2015	Chase Securities		1,000,000	1,000,000.00		1FE
44890Y-AA-4	HYUNDAI AUTO RECV TR 2015-B		04/15/2015	Chase Securities		600,000	600,000.00		1FE
58768L-AA-1	MERC-BENZ AUTO LEASE TR 2015-A		06/16/2015	MITSUBISHI UFJ SECURITIES (USA)		229,815	229,850.71	6	1FE
65477U-AC-4	NISSAN AUTO RECV 2015-A		04/07/2015	Bank/America Sec Llc Montgomery		449,905	450,000.00		1FE
89236T-CM-5	TOYOTA MOTOR CRED		06/04/2015	PERSHING		500,000	500,000.00		1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,227,165	6,229,850.71	6	
8399997 - Subtotal - Bonds - Part 3						6,227,165	6,229,850.71	6	
8399999 - Subtotal - Bonds						6,227,165	6,229,850.71	6	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
88579Y-10-1	3M COMPANY		05/27/2015	J.P. Morgan Securities	20.000	3,221			L
002824-10-0	ABBOTT LABORATORIES		05/27/2015	J.P. Morgan Securities	49.000	2,402			L
00287Y-10-9	ABBVIE INC COM		05/27/2015	J.P. Morgan Securities	343.000	23,115			L
00508Y-10-2	ACUITY BRANDS INC		06/02/2015	BNY Convergex	802.000	142,245			L
00724F-10-1	ADOBE SYS INC		05/27/2015	J.P. Morgan Securities	16.000	1,283			L
00817Y-10-8	AETNA INC NEW		05/27/2015	J.P. Morgan Securities	12.000	1,383			L
001055-10-2	AFLAC INC		05/27/2015	J.P. Morgan Securities	15.000	937			L
009158-10-6	AIR PRODS & CHEMS INC		05/27/2015	J.P. Morgan Securities	6.000	885			L
013817-10-1	ALCOA INC		05/27/2015	J.P. Morgan Securities	41.000	525			L
015351-10-9	ALEXION PHARMACEUTICALS INC		05/27/2015	J.P. Morgan Securities	6.000	1,009			L
018581-10-8	ALLIANCE DATA SYSTEM CORP COM		05/27/2015	J.P. Morgan Securities	2.000	605			L
020002-10-1	ALLSTATE CORP		05/27/2015	J.P. Morgan Securities	14.000	947			L
02209S-10-3	ALTRIA GROUP INC		05/27/2015	J.P. Morgan Securities	66.000	3,421			L
023135-10-6	AMAZON COM INC		05/27/2015	J.P. Morgan Securities	12.000	5,177			L
02376R-10-2	AMERICAN AIRLS GROUP INC		05/27/2015	J.P. Morgan Securities	23.000	972			L
025537-10-1	AMERICAN ELEC PWR INC		05/27/2015	J.P. Morgan Securities	15.000	841			L
025816-10-9	AMERICAN EXPRESS CO		05/27/2015	J.P. Morgan Securities	29.000	2,323			L
026874-78-4	AMERICAN INTL GROUP INC		05/27/2015	J.P. Morgan Securities	47.000	2,792			L
03027X-10-0	AMERICAN TOWER CORP NEW		05/27/2015	J.P. Morgan Securities	14.000	1,332			L
03076C-10-6	AMERIPRISE FINANCIAL INC		05/27/2015	J.P. Morgan Securities	6.000	761			L
03073E-10-5	AMERISOURCEBERGEN CORP		05/27/2015	J.P. Morgan Securities	6.000	682			L
031162-10-0	AMGEN INC		06/19/2015	J.P. Morgan Securities	44.000	7,065			L
032095-10-1	AMPHENOL CORP CL A		05/27/2015	J.P. Morgan Securities	10.000	577			L
032511-10-7	ANADARKO PETROLEUM CORP		05/27/2015	J.P. Morgan Securities	16.000	1,347			L
032654-10-5	ANALOG DEVICES INC		05/27/2015	J.P. Morgan Securities	10.000	683			L
036752-10-3	ANTHEM INC		05/27/2015	J.P. Morgan Securities	9.000	1,471			L
037411-10-5	APACHE CORP		05/27/2015	J.P. Morgan Securities	13.000	790			L
037833-10-0	APPLE INC		05/27/2015	J.P. Morgan Securities	195.000	25,751			L
038222-10-5	APPLIED MATLS INC		05/27/2015	J.P. Morgan Securities	39.000	794			L
039483-10-2	ARCHER DANIELS MIDLAND CO		05/27/2015	J.P. Morgan Securities	21.000	1,117			L
045327-10-3	ASPEN TECHNOLOGY INC		04/28/2015	MKM Partners LLC	5,994.000	243,184			L
00206R-10-2	AT&T INC		05/27/2015	J.P. Morgan Securities	173.000	6,048			L
053015-10-3	AUTOMATIC DATA PROCESSING INC		05/27/2015	J.P. Morgan Securities	16.000	1,375			L

(continues)

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

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
05329W-10-2	AUTONATION INC		06/02/2015	BNY Convergex	2,261.000	142,411			L
053332-10-2	AUTOZONE INC		05/27/2015	J.P. Morgan Securities	2.000	1,361			L
053484-10-1	AVALONBAY CMNTYS INC		05/27/2015	J.P. Morgan Securities	3.000	502			L
057224-10-7	BAKER HUGHES INC		05/27/2015	J.P. Morgan Securities	14.000	909			L
064058-10-0	BANK NEW YORK MELLON CORP		05/27/2015	J.P. Morgan Securities	37.000	1,624			L
060505-10-4	BANK OF AMERICA CORP		05/27/2015	J.P. Morgan Securities	366.000	6,131			L
068463-10-8	BARRETT BUSINESS SERVICES INC		06/15/2015	Credit Suisse First Boston	6,170.000	257,390			L
071813-10-9	BAXTER INTERNATIONAL INC		05/27/2015	J.P. Morgan Securities	18.000	1,207			L
054937-10-7	BB&T CORP		05/27/2015	J.P. Morgan Securities	23.000	918			L
075887-10-9	BECTON DICKISON & CO		05/27/2015	J.P. Morgan Securities	6.000	849			L
084670-70-2	BERKSHIRE HATHAWAY INC DEL		05/27/2015	J.P. Morgan Securities	61.000	8,830			L
09062X-10-3	BIOGEN IDEC INC		05/27/2015	J.P. Morgan Securities	8.000	3,223			L
097023-10-5	BOEING CO		05/27/2015	J.P. Morgan Securities	21.000	3,003			L
101121-10-1	BOSTON PROPERTIES INC		05/27/2015	J.P. Morgan Securities	4.000	527			L
101137-10-7	BOSTON SCIENTIFIC CORP		05/27/2015	J.P. Morgan Securities	44.000	792			L
110122-10-8	BRISTOL MYERS SQUIBB CO		05/27/2015	J.P. Morgan Securities	55.000	3,763			L
111320-10-7	BROADCOM CORP CL A		05/27/2015	J.P. Morgan Securities	18.000	1,029			L
115637-20-9	BROWN FORMAN CORP		05/27/2015	J.P. Morgan Securities	5.000	470			L
14040H-10-5	CAPITAL ONE FINL CORP		05/27/2015	J.P. Morgan Securities	18.000	1,524			L
14149F-10-9	CARDINAL FINL CORP		05/12/2015	Sanford Bernstein	8,798.000	181,053			L
14149Y-10-8	CARDINAL HEALTH INC		05/27/2015	J.P. Morgan Securities	11.000	976			L
143130-10-2	CARMAX INC		05/27/2015	J.P. Morgan Securities	7.000	510			L
149123-10-1	CATERPILLAR INC		05/27/2015	J.P. Morgan Securities	20.000	1,759			L
124857-20-2	CBS CORP		05/27/2015	J.P. Morgan Securities	14.000	877			L
151020-10-4	CELGENE CORP		05/27/2015	J.P. Morgan Securities	26.000	3,017			L
156700-10-6	CENTURYTEL INC		05/27/2015	J.P. Morgan Securities	20.000	679			L
156782-10-4	CERNER CORP		05/27/2015	J.P. Morgan Securities	11.000	753			L
166764-10-0	CHEVRON CORP		06/19/2015	J.P. Morgan Securities	101.000	10,273			L
169656-10-5	CHIPOTLE MEXICAN GRILL INC		05/27/2015	J.P. Morgan Securities	1.000	613			L
171232-10-1	CHUBB CORP		05/27/2015	J.P. Morgan Securities	8.000	785			L
125509-10-9	CIGNA CORPORATION		05/27/2015	J.P. Morgan Securities	9.000	1,215			L
17275R-10-2	CISCO SYSTEMS INC		05/27/2015	J.P. Morgan Securities	169.000	4,955			L
172967-42-4	CITIGROUP INC		05/27/2015	J.P. Morgan Securities	104.000	5,708			L
12572Q-10-5	CME GROUP INC		05/27/2015	J.P. Morgan Securities	10.000	939			L
191216-10-0	COCA-COLA CO		05/27/2015	J.P. Morgan Securities	134.000	5,511			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		05/27/2015	J.P. Morgan Securities	20.000	1,294			L
194162-10-3	COLGATE-PALMOLIVE CO		05/27/2015	J.P. Morgan Securities	29.000	1,959			L
20030N-10-1	COMCAST CORP NEW CL A		05/27/2015	J.P. Morgan Securities	86.000	5,104			L
20341J-10-4	COMMUNICATIONS SALES&LEAS INC COM		04/27/2015	VARIOUS	150.000	4,245			L
205887-10-2	CONAGRA FOODS INC		05/27/2015	J.P. Morgan Securities	13.000	503			L
20825C-10-4	CONOCOPHILLIPS		06/19/2015	J.P. Morgan Securities	117.000	7,355			L
209115-10-4	CONSOLIDATED EDISON INC		05/27/2015	J.P. Morgan Securities	11.000	675			L
21036P-10-8	CONSTELLATION BRANDS INC CL A		05/27/2015	J.P. Morgan Securities	5.000	591			L
21870Q-10-5	CORESITE RLTY CORP COM		06/02/2015	BNY Convergex	4,715.000	223,721			L
219350-10-5	CORNING INC		05/27/2015	J.P. Morgan Securities	43.000	909			L
22160K-10-5	COSTCO WHSL CORP NEW		05/27/2015	J.P. Morgan Securities	14.000	2,036			L
22822V-10-1	CROWN CASTLE INTL CORP NEW COM		05/27/2015	J.P. Morgan Securities	11.000	902			L
126408-10-3	CSX CORP		05/27/2015	J.P. Morgan Securities	33.000	1,159			L
231021-10-6	CUMMINS INC		05/27/2015	J.P. Morgan Securities	5.000	702			L
126650-10-0	CVS CAREMARK CORP		05/27/2015	J.P. Morgan Securities	37.000	3,829			L
235851-10-2	DANAHER CORP DEL COM		05/27/2015	J.P. Morgan Securities	20.000	1,749			L

(continues)

SCHEDULE D - PART 3

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

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
244199-10-5	DEERE & CO		05/27/2015	J.P. Morgan Securities	12.000	1,132			L
247361-70-2	DELTA AIR LINES INC DEL		05/27/2015	J.P. Morgan Securities	28.000	1,191			L
25179M-10-3	DEVON ENERGY CORP NEW		05/27/2015	J.P. Morgan Securities	13.000	859			L
25490A-30-9	DIRECTV		05/27/2015	J.P. Morgan Securities	16.000	1,467			L
254709-10-8	DISCOVER FINANCIAL SERVICES		05/27/2015	J.P. Morgan Securities	14.000	831			L
254687-10-6	DISNEY WALT CO		05/27/2015	J.P. Morgan Securities	51.000	5,629			L
256677-10-5	DOLLAR GEN CORP NEW		05/27/2015	J.P. Morgan Securities	11.000	802			L
256746-10-8	DOLLAR TREE INC		05/27/2015	J.P. Morgan Securities	6.000	458			L
25746U-10-9	DOMINION RES INC VA NEW		05/27/2015	J.P. Morgan Securities	18.000	1,275			L
260543-10-3	DOW CHEM CO		05/27/2015	J.P. Morgan Securities	37.000	1,895			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		05/27/2015	J.P. Morgan Securities	6.000	464			L
263534-10-9	DU PONT E I DE NEMOURS & CO		05/27/2015	J.P. Morgan Securities	30.000	2,124			L
26441C-20-4	DUKE ENERGY CORP NEW		05/27/2015	J.P. Morgan Securities	25.000	1,906			L
278642-10-3	EBAY INC		05/27/2015	J.P. Morgan Securities	37.000	2,197			L
278865-10-0	ECOLAB INC		05/27/2015	J.P. Morgan Securities	9.000	1,030			L
281020-10-7	EDISON INTL COM		05/27/2015	J.P. Morgan Securities	11.000	669			L
285512-10-9	ELECTRONIC ARTS INC		05/27/2015	J.P. Morgan Securities	11.000	703			L
532457-10-8	ELI LILLY & CO		06/19/2015	J.P. Morgan Securities	115.000	9,272			L
268648-10-2	EMC CORP		05/27/2015	J.P. Morgan Securities	66.000	1,762			L
291011-10-4	EMERSON ELECTRIC CO		05/27/2015	J.P. Morgan Securities	21.000	1,280			L
26875P-10-1	EOG RESOURCES INC		06/19/2015	J.P. Morgan Securities	48.000	4,251			L
26885B-10-0	EQT MIDSTREAM PARTNER LP		06/02/2015	BNY Convergex	1,684.000	141,759			L
29444U-70-0	EQUINIX INC		05/27/2015	J.P. Morgan Securities	2.000	540			L
29476L-10-7	EQUITY RESIDENTIAL		05/27/2015	J.P. Morgan Securities	13.000	976			L
518439-10-4	ESTEE LAUDER COMPANIES CL A		05/27/2015	J.P. Morgan Securities	7.000	621			L
30161N-10-1	EXELON CORP		05/27/2015	J.P. Morgan Securities	28.000	951			L
30219G-10-8	EXPRESS SCRIPTS HLDG CO		05/27/2015	J.P. Morgan Securities	25.000	2,244			L
30231G-10-2	EXXON MOBIL CORP		05/27/2015	J.P. Morgan Securities	140.000	11,917			L
30303M-10-2	FACEBOOK INC		06/19/2015	J.P. Morgan Securities	162.000	13,235			L
313855-10-8	FEDERAL SIGNAL CORP		05/12/2015	Sanford Bernstein	11,780.000	178,585			L
31428X-10-6	FEDEX CORPORATION		06/19/2015	J.P. Morgan Securities	30.000	5,285			L
31620M-10-6	FIDELITY NATL INFORMATION SVCS		05/27/2015	J.P. Morgan Securities	11.000	699			L
316773-10-0	FIFTH THIRD BANCORP		05/27/2015	J.P. Morgan Securities	29.000	598			L
337738-10-8	FISERV INC		05/27/2015	J.P. Morgan Securities	9.000	727			L
345370-86-0	FORD MOTOR CO		05/27/2015	J.P. Morgan Securities	134.000	2,054			L
354613-10-1	FRANKLIN RESOURCES INC		05/27/2015	J.P. Morgan Securities	13.000	670			L
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD INC		05/27/2015	J.P. Morgan Securities	34.000	685			L
36473H-10-4	GANNETT CO INC COM		06/29/2015	VARIOUS	2,736.500	34,050			L
369550-10-8	GENERAL DYNAMICS CORP		05/27/2015	J.P. Morgan Securities	10.000	1,406			L
369604-10-3	GENERAL ELECTRIC CO		06/19/2015	J.P. Morgan Securities	459.000	12,602			L
370023-10-3	GENERAL GROWTH PPTYS INC NEW		05/27/2015	J.P. Morgan Securities	21.000	601			L
370334-10-4	GENERAL MILLS INC		05/27/2015	J.P. Morgan Securities	20.000	1,130			L
37045V-10-0	GENERAL MTRS CO		05/27/2015	J.P. Morgan Securities	45.000	1,612			L
372460-10-5	GENUINE PARTS CO		05/27/2015	J.P. Morgan Securities	5.000	464			L
375558-10-3	GILEAD SCIENCES INC		05/27/2015	J.P. Morgan Securities	49.000	5,511			L
38141G-10-4	GOLDMAN SACHS GROUP INC		05/27/2015	J.P. Morgan Securities	13.000	2,718			L
38259P-50-8	GOOGLE INC		05/27/2015	J.P. Morgan Securities	10.000	5,543			L
38259P-70-6	GOOGLE INC CL C		06/19/2015	J.P. Morgan Securities	15.000	8,082			L
384802-10-4	GRAINGER W W INC		05/27/2015	J.P. Morgan Securities	2.000	491			L
406216-10-1	HALLIBURTON CO		06/19/2015	J.P. Morgan Securities	87.000	3,865			L
416515-10-4	HARTFORD FINL SVCS GROUP INC		05/27/2015	J.P. Morgan Securities	14.000	581			L

(continues)

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
40412C-10-1	HCA HOLDINGS INC		05/27/2015	J.P. Morgan Securities	11.000	902			L
40414L-10-9	HCP INC COM		05/27/2015	J.P. Morgan Securities	14.000	552			L
42217K-10-6	HEALTH CARE REIT INC		05/27/2015	J.P. Morgan Securities	11.000	782			L
42809H-10-7	HESS CORP		05/27/2015	J.P. Morgan Securities	9.000	605			L
428236-10-3	HEWLETT PACKARD CO		05/27/2015	J.P. Morgan Securities	62.000	2,095			L
437076-10-2	HOME DEPOT INC		05/27/2015	J.P. Morgan Securities	45.000	5,048			L
438516-10-6	HONEYWELL INTL INC		05/27/2015	J.P. Morgan Securities	26.000	2,740			L
444859-10-2	HUMANA INC		05/27/2015	J.P. Morgan Securities	4.000	714			L
452308-10-9	ILLINOIS TOOL WKS INC		05/27/2015	J.P. Morgan Securities	13.000	1,250			L
458140-10-0	INTEL CORP		05/27/2015	J.P. Morgan Securities	158.000	5,328			L
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP COM		05/27/2015	J.P. Morgan Securities	4.000	939			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES		06/19/2015	J.P. Morgan Securities	46.000	7,832			L
460146-10-3	INTERNATIONAL PAPER CO		05/27/2015	J.P. Morgan Securities	14.000	741			L
461202-10-3	INTUIT		05/27/2015	J.P. Morgan Securities	11.000	1,157			L
46120E-60-2	INTUITIVE SURGICAL INC		05/27/2015	J.P. Morgan Securities	2.000	987			L
478160-10-4	JOHNSON & JOHNSON		05/27/2015	J.P. Morgan Securities	93.000	9,406			L
478366-10-7	JOHNSON CTLS INC		05/27/2015	J.P. Morgan Securities	21.000	1,081			L
46625H-10-0	JPMORGAN CHASE & CO		05/27/2015	J.P. Morgan Securities	126.000	8,376			L
487836-10-8	KELLOGG CO		05/27/2015	J.P. Morgan Securities	9.000	569			L
494368-10-3	KIMBERLY-CLARK CORP		05/27/2015	J.P. Morgan Securities	12.000	1,324			L
49456B-10-1	KINDER MORGAN INC DEL		05/27/2015	J.P. Morgan Securities	57.000	2,394			L
50076Q-10-6	KRAFT FOODS GROUP INC		05/27/2015	J.P. Morgan Securities	19.000	1,602			L
501044-10-1	KROGER CO		05/27/2015	J.P. Morgan Securities	15.000	1,113			L
501797-10-4	L BRANDS INC		05/27/2015	J.P. Morgan Securities	8.000	698			L
50420D-10-8	LA QUINTA HLDGS INC		04/28/2015	MKM Partners LLC	9,219.000	222,674			L
512816-10-9	LAMAR ADVERTISING CO NEW		05/12/2015	Sanford Bernstein	3,044.000	180,426			L
534187-10-9	LINCOLN NATL CORP IND COM		05/27/2015	J.P. Morgan Securities	9.000	520			L
539830-10-9	LOCKHEED MARTIN CORP		05/27/2015	J.P. Morgan Securities	9.000	1,722			L
544147-10-1	LORILLARD INC		05/27/2015	J.P. Morgan Securities	13.000	947			L
548661-10-7	LOWE'S COS INC		05/27/2015	J.P. Morgan Securities	32.000	2,263			L
55261F-10-4	M & T BK CORP		05/27/2015	J.P. Morgan Securities	4.000	489			L
55616P-10-4	MACYS INC		05/27/2015	J.P. Morgan Securities	12.000	814			L
565849-10-6	MARATHON OIL CORP		05/27/2015	J.P. Morgan Securities	23.000	635			L
56585A-10-2	MARATHON PETE CORP		05/27/2015	J.P. Morgan Securities	9.000	909			L
571903-20-2	MARRIOTT INTL INC NEW		05/27/2015	J.P. Morgan Securities	7.000	554			L
571748-10-2	MARSH & MCLENNAN COS INC		05/27/2015	J.P. Morgan Securities	18.000	1,060			L
57636Q-10-4	MASTERCARD INC CL A		05/27/2015	J.P. Morgan Securities	31.000	2,871			L
580135-10-1	MCDONALD'S CORP		05/27/2015	J.P. Morgan Securities	33.000	3,256			L
580645-10-9	MCGRAW HILL FINL INC		05/27/2015	J.P. Morgan Securities	9.000	950			L
58155Q-10-3	MCKESSON CORP		05/27/2015	J.P. Morgan Securities	8.000	1,914			L
582839-10-6	MEAD JOHNSON NUTRITION CO		05/27/2015	J.P. Morgan Securities	6.000	586			L
58501N-10-1	MEDIVATION INC		06/02/2015	BNY Convergex	633.000	79,500			L
58933Y-10-5	MERCK & CO INC NEW		06/19/2015	J.P. Morgan Securities	166.000	9,767			L
59156R-10-8	METLIFE INC		05/27/2015	J.P. Morgan Securities	39.000	2,058			L
595112-10-3	MICRON TECHNOLOGY INC		05/27/2015	J.P. Morgan Securities	37.000	1,041			L
594918-10-4	MICROSOFT CORP		05/27/2015	J.P. Morgan Securities	272.000	12,953			L
603158-10-6	MINERALS TECHNOLOGIES INC		04/28/2015	MKM Partners LLC	2,870.000	206,598			L
609207-10-5	MONDELEZ INTL INC		05/27/2015	J.P. Morgan Securities	56.000	2,248			L
61166W-10-1	MONSANTO CO		05/27/2015	J.P. Morgan Securities	15.000	1,779			L
61174X-10-9	MONSTER BEVERAGE CORP		05/27/2015	J.P. Morgan Securities	4.000	520			L
615369-10-5	MOODYS CORP		05/27/2015	J.P. Morgan Securities	6.000	655			L

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
617446-44-8	MORGAN STANLEY		05/27/2015	J.P. Morgan Securities	52.000	2,009			L
61945C-10-3	MOSAIC CO		05/27/2015	J.P. Morgan Securities	11.000	513			L
637071-10-1	NATIONAL OILWELL VARCO INC		05/27/2015	J.P. Morgan Securities	14.000	704			L
64110L-10-6	NETFLIX INC		05/27/2015	J.P. Morgan Securities	2.000	1,258			L
65339F-10-1	NEXTERA ENERGY INC COM		05/27/2015	J.P. Morgan Securities	14.000	1,412			L
654106-10-3	NIKE INC		05/27/2015	J.P. Morgan Securities	23.000	2,366			L
655044-10-5	NOBLE ENERGY INC		06/19/2015	J.P. Morgan Securities	83.000	3,611			L
655844-10-8	NORFOLK SOUTHERN CORP		05/27/2015	J.P. Morgan Securities	10.000	948			L
665859-10-4	NORTHERN TRUST CORP		05/27/2015	J.P. Morgan Securities	7.000	529			L
666807-10-2	NORTHROP GRUMMAN CORP		05/27/2015	J.P. Morgan Securities	6.000	956			L
67103H-10-7	O'REILLY AUTOMOTIVE INC		05/27/2015	J.P. Morgan Securities	4.000	890			L
674599-10-5	OCCIDENTAL PETE CORP DEL		05/27/2015	J.P. Morgan Securities	26.000	1,998			L
681919-10-6	OMNICOM GROUP INC		05/27/2015	J.P. Morgan Securities	9.000	681			L
68389X-10-5	ORACLE CORP		06/19/2015	J.P. Morgan Securities	404.000	17,077			L
693718-10-8	PACCAR INC		05/27/2015	J.P. Morgan Securities	12.000	795			L
701094-10-4	PARKER HANNIFIN CORP		05/27/2015	J.P. Morgan Securities	4.000	493			L
704326-10-7	PAYCHEX INC		05/27/2015	J.P. Morgan Securities	11.000	547			L
713448-10-8	PEPSICO INC		05/27/2015	J.P. Morgan Securities	50.000	4,820			L
717081-10-3	PFIZER INC		05/27/2015	J.P. Morgan Securities	205.000	7,034			L
69331C-10-8	PG&E CORP		05/27/2015	J.P. Morgan Securities	16.000	852			L
718172-10-9	PHILIP MORRIS INTL INC		05/27/2015	J.P. Morgan Securities	51.000	4,296			L
718546-10-4	PHILLIPS 66 COM		05/27/2015	J.P. Morgan Securities	18.000	1,426			L
72348P-10-4	PINNACLE FOODS INC DEL		06/02/2015	BNY Convergex	3,355.000	141,894			L
723787-10-7	PIONEER NAT RES CO		05/27/2015	J.P. Morgan Securities	3.000	455			L
693506-10-7	PPG INDS INC		05/27/2015	J.P. Morgan Securities	3.000	687			L
69351T-10-6	PPL CORP		05/27/2015	J.P. Morgan Securities	20.000	694			L
74005P-10-4	PRAXAIR INC		05/27/2015	J.P. Morgan Securities	11.000	1,337			L
740189-10-5	PRECISION CASTPARTS CORP		05/27/2015	J.P. Morgan Securities	3.000	650			L
74144T-10-8	PRICE T ROWE GROUP INC		05/27/2015	J.P. Morgan Securities	9.000	732			L
741503-40-3	PRICELINE.COM INC		05/27/2015	J.P. Morgan Securities	2.000	2,396			L
742718-10-9	PROCTER & GAMBLE CO		05/27/2015	J.P. Morgan Securities	90.000	7,146			L
74340W-10-3	PROLOGIS INC		05/27/2015	J.P. Morgan Securities	16.000	646			L
744320-10-2	PRUDENTIAL FINL INC		05/27/2015	J.P. Morgan Securities	15.000	1,278			L
74460D-10-9	PUBLIC STORAGE COM		05/27/2015	J.P. Morgan Securities	3.000	589			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		05/27/2015	J.P. Morgan Securities	16.000	692			L
74736K-10-1	QORVO INC		06/19/2015	J.P. Morgan Securities	196.000	16,711			L
747525-10-3	QUALCOMM INC		05/27/2015	J.P. Morgan Securities	55.000	3,907			L
750469-20-7	RADIUS HEALTH INC		05/12/2015	Sanford Bernstein	2,416.000	103,832			L
755111-50-7	RAYTHEON CO		05/27/2015	J.P. Morgan Securities	10.000	1,052			L
756109-10-4	REALTY INCOME CORP		06/19/2015	J.P. Morgan Securities	301.000	13,870			L
756577-10-2	RED HAT INC		05/27/2015	J.P. Morgan Securities	6.000	471			L
75886F-10-7	REGENERON PHARMACEUTICALS		05/27/2015	J.P. Morgan Securities	2.000	1,031			L
759351-60-4	REINSURANCE GROUP AMER INC COM		06/15/2015	Credit Suisse First Boston	1,919.000	184,208			L
761713-10-6	REYNOLDS AMERICAN INC		06/12/2015	VARIOUS	151.377	10,929			L
773903-10-9	ROCKWELL AUTOMATION INC		05/27/2015	J.P. Morgan Securities	4.000	499			L
776696-10-6	ROPER INDUSTRIES INC		05/27/2015	J.P. Morgan Securities	4.000	711			L
778296-10-3	ROSS STORES INC		05/27/2015	J.P. Morgan Securities	6.000	579			L
790849-10-3	SAINT JUDE MEDICAL INC		05/27/2015	J.P. Morgan Securities	10.000	743			L
79466L-30-2	SALESFORCE COM INC		05/27/2015	J.P. Morgan Securities	20.000	1,479			L
80004C-10-1	SANDISK CORP		05/27/2015	J.P. Morgan Securities	7.000	483			L
80283M-10-1	SANTANDER CONSUMER USA HDG INC		06/02/2015	BNY Convergex	8,364.000	205,362			L

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
806857-10-8	SCHLUMBERGER LTD		06/19/2015	J.P. Morgan Securities	85.000	7,552			L
808513-10-5	SCHWAB CHARLES CORP NEW		05/27/2015	J.P. Morgan Securities	41.000	1,303			L
816851-10-9	SEMPRA ENERGY		05/27/2015	J.P. Morgan Securities	7.000	752			L
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS		04/28/2015	MKM Partners LLC	5,699.000	211,717			L
824348-10-6	SHERWIN WILLIAMS CO		05/27/2015	J.P. Morgan Securities	3.000	869			L
826552-10-1	SIGMA ALDRICH CORP		05/27/2015	J.P. Morgan Securities	5.000	696			L
828806-10-9	SIMON PROPERTY GROUP INC		05/27/2015	J.P. Morgan Securities	10.000	1,842			L
83088M-10-2	SKYWORKS SOLUTIONS INC		05/27/2015	J.P. Morgan Securities	6.000	652			L
833034-10-1	SNAP ON INC COM		04/28/2015	MKM Partners LLC	1,317.000	200,601			L
842587-10-7	SOUTHERN CO		05/27/2015	J.P. Morgan Securities	30.000	1,312			L
844741-10-8	SOUTHWEST AIRLS CO		05/27/2015	J.P. Morgan Securities	23.000	851			L
78469C-10-3	SP PLUS CORP		06/15/2015	Credit Suisse First Boston	10,196.000	260,371			L
847560-10-9	SPECTRA ENERGY CORP		05/27/2015	J.P. Morgan Securities	21.000	746			L
854502-10-1	STANLEY BLACK & DECKER INC		05/27/2015	J.P. Morgan Securities	5.000	517			L
855244-10-9	STARBUCKS CORP		05/27/2015	J.P. Morgan Securities	48.000	2,477			L
857477-10-3	STATE STREET CORP		05/27/2015	J.P. Morgan Securities	13.000	1,020			L
863667-10-1	STRYKER CORP		05/27/2015	J.P. Morgan Securities	11.000	1,063			L
867914-10-3	SUNTRUST BANKS INC		05/27/2015	J.P. Morgan Securities	18.000	774			L
871503-10-8	SYMANTEC CORP		05/27/2015	J.P. Morgan Securities	22.000	545			L
871829-10-7	SYSCO CORP		05/27/2015	J.P. Morgan Securities	18.000	676			L
87422J-10-5	TALEN ENERGY CORP COM		06/01/2015	VARIOUS	102.170	1,653			L
87612E-10-6	TARGET CORP		05/27/2015	J.P. Morgan Securities	20.000	1,606			L
882508-10-4	TEXAS INSTRS INC		05/27/2015	J.P. Morgan Securities	35.000	1,959			L
89417E-10-9	THE TRAVELERS COS INC		05/27/2015	J.P. Morgan Securities	11.000	1,126			L
883556-10-2	THERMO FISHER SCIENTIFIC INC		05/27/2015	J.P. Morgan Securities	13.000	1,703			L
88732J-20-7	TIME WARNER CABLE INC		05/27/2015	J.P. Morgan Securities	10.000	1,836			L
887317-30-3	TIME WARNER INC		05/27/2015	J.P. Morgan Securities	27.000	2,301			L
872540-10-9	TJX COS INC NEW		05/27/2015	J.P. Morgan Securities	23.000	1,530			L
90130A-10-1	TWENTY FIRST CENTY FOX INC		05/27/2015	J.P. Morgan Securities	60.000	2,050			L
907818-10-8	UNION PAC CORP		05/27/2015	J.P. Morgan Securities	28.000	2,874			L
91324P-10-2	UNITED HEALTH GROUP INC CORP		05/27/2015	J.P. Morgan Securities	30.000	3,584			L
911312-10-6	UNITED PARCEL SERVICE INC CL B		05/27/2015	J.P. Morgan Securities	21.000	2,120			L
913017-10-9	UNITED TECHNOLOGIES CORP		06/19/2015	J.P. Morgan Securities	62.000	7,198			L
902973-30-4	US BANCORP		05/27/2015	J.P. Morgan Securities	60.000	2,632			L
918204-10-8	V F CORP		05/27/2015	J.P. Morgan Securities	12.000	833			L
91913Y-10-0	VALERO ENERGY CORP		05/27/2015	J.P. Morgan Securities	18.000	1,065			L
92276F-10-0	VENTAS INC		05/27/2015	J.P. Morgan Securities	11.000	746			L
92343V-10-4	VERIZON COMMUNICATIONS INC		05/27/2015	J.P. Morgan Securities	137.000	6,792			L
92532F-10-0	VERTEX PHARMACEUTICALS INC		05/27/2015	J.P. Morgan Securities	8.000	1,022			L
92553P-20-1	VIACOM INC CL B		05/27/2015	J.P. Morgan Securities	12.000	820			L
92826C-83-9	VISA INC CL A		05/27/2015	J.P. Morgan Securities	65.000	4,518			L
929042-10-9	VORNADO RLTY TR		05/27/2015	J.P. Morgan Securities	5.000	510			L
931142-10-3	WAL-MART STORES INC		05/27/2015	J.P. Morgan Securities	55.000	4,136			L
931427-10-8	WALGREENS BOOTS ALLIANCE INC COM		05/27/2015	J.P. Morgan Securities	28.000	2,413			L
94106L-10-9	WASTE MGMT INC DEL		05/27/2015	J.P. Morgan Securities	14.000	698			L
92939U-10-6	WEC ENERGY GROUP INC		06/29/2015	VARIOUS	113.928	5,159			L
949746-10-1	WELLS FARGO & CO		05/27/2015	J.P. Morgan Securities	158.000	8,861			L
958102-10-5	WESTERN DIGITAL CORP		05/27/2015	J.P. Morgan Securities	6.000	566			L
962166-10-4	WEYERHAEUSER CO		05/27/2015	J.P. Morgan Securities	16.000	528			L
966837-10-6	WHOLE FOODS MARKET INC		05/27/2015	J.P. Morgan Securities	13.000	556			L
969457-10-0	WILLIAMS COS INC DEL		05/27/2015	J.P. Morgan Securities	21.000	1,090			L

(continues)

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
97186T-10-8	WILSHIRE BANCORP INC		04/28/2015	MKM Partners LLC	21,442.000	225,662			L
97650W-10-8	WINTRUST FINL CORP		05/12/2015	Sanford Bernstein	3,649.000	181,009			L
981419-10-4	WORLD ACCEP CORP DEL		06/15/2015	Credit Suisse First Boston	2,357.000	185,037			L
98389B-10-0	XCEL ENERGY INC		05/27/2015	J.P. Morgan Securities	16.000	546			L
984332-10-6	YAHOO! INC		05/27/2015	J.P. Morgan Securities	28.000	1,215			L
988498-10-1	YUM BRANDS INC		05/27/2015	J.P. Morgan Securities	14.000	1,288			L
98956P-10-2	ZIMMER HOLDINGS INC		05/27/2015	J.P. Morgan Securities	5.000	571			L
98978V-10-3	ZOETIS INC		05/27/2015	J.P. Morgan Securities	16.000	791			L
G1151C-10-1	ACCENTURE PLC CLASS A	R	05/27/2015	J.P. Morgan Securities	20.000	1,936			L
H0023R-10-5	ACE LTD	R	05/27/2015	J.P. Morgan Securities	11.000	1,181			L
G0177J-10-8	ALLERGAN PLC	R	06/19/2015	J.P. Morgan Securities	24.000	7,310			L
G0408V-10-2	AON PLC	R	05/27/2015	J.P. Morgan Securities	10.000	1,030			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	05/27/2015	J.P. Morgan Securities	8.000	1,132			L
143658-30-0	CARNIVAL CORP	R	05/27/2015	J.P. Morgan Securities	14.000	666			L
G27823-10-6	DELPHI AUTOMOTIVE PLC	R	05/27/2015	J.P. Morgan Securities	11.000	959			L
G29183-10-3	EATON CORP PLC	R	05/27/2015	J.P. Morgan Securities	16.000	1,168			L
G30401-10-6	ENDO INTL PLC	R	06/19/2015	J.P. Morgan Securities	34.000	2,857			L
G47791-10-1	INGERSOLL-RAND PLC	R	05/27/2015	J.P. Morgan Securities	9.000	626			L
G491BT-10-8	INVESCO LTD	R	05/27/2015	J.P. Morgan Securities	14.000	566			L
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	R	05/27/2015	J.P. Morgan Securities	12.000	1,216			L
G5960L-10-3	MEDTRONIC INC	R	05/27/2015	J.P. Morgan Securities	47.000	3,635			L
N59465-10-9	MYLAN N V SHS EURO	R	06/19/2015	J.P. Morgan Securities	74.000	5,306			L
N63218-10-6	NIELSEN HOLDINGS N V	R	06/19/2015	J.P. Morgan Securities	87.000	3,963			L
G97822-10-3	PERRIGO CO PLC	R	05/27/2015	J.P. Morgan Securities	3.000	584			L
G7945M-10-7	SEAGATE TECHNOLOGY PLC	R	05/27/2015	J.P. Morgan Securities	10.000	554			L
H84989-10-4	TE CONNECTIVITY LTD	R	05/27/2015	J.P. Morgan Securities	13.000	910			L
G91442-10-6	TYCO INTL PLC SHS	R	05/27/2015	J.P. Morgan Securities	13.000	530			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,842,560			
9799997 - Subtotal - Common Stocks - Part 3						4,842,560			
9799999 - Subtotal - Common Stocks						4,842,560			
9899999 - Subtotal - Preferred and Common Stocks						4,842,560			
9999999 - TOTALS						11,069,725		6	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
3620AA-TY-4	GNMA 30YR POOL #724267		06/15/2015	PRINCIPAL RECEIPT		34,600	34,600.31	35,984	35,948		(1,348)		(1,348)		34,600				692	09/15/2039	1
912828-MP-2	UNITED STATES TREASURY NOTE		05/07/2015	Goldman Sachs Co		273,682	250,000.00	260,519	256,015		(382)		(382)		255,633		18,049	18,049	6,684	02/15/2020	1
912828-NP-1	UNITED STATES TREASURY NOTE		04/22/2015	CitiGroup Global Markets Inc		903,938	900,000.00	935,347	906,421		(3,370)		(3,370)		903,051		887	887	11,704	07/31/2015	1
912828-VS-6	UNITED STATES TREASURY NOTE		05/07/2015	Greenwich Capital Markets Inc		514,902	500,000.00	490,664	491,777		292		292		492,068		22,834	22,834	9,220	08/15/2023	1
0599999 - Subtotal - Bonds - U.S. Governments						1,727,122	1,684,600.31	1,722,515	1,690,160		(4,808)		(4,808)		1,685,352		41,770	41,770	28,299		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
312935-M2-2	FHLMC 30YR (GOLD) POOL #A8847		06/15/2015	PRINCIPAL RECEIPT		29,786	29,786.40	31,071	31,053		(1,266)		(1,266)		29,786				608	09/01/2039	1
3128PL-A2-8	FHLMC PC GOLD 15 YR		06/15/2015	PRINCIPAL RECEIPT		6,630	6,630.29	6,686	6,674		(43)		(43)		6,630				123	06/01/2023	1
31416N-3J-9	FNMA 15YR POOL #AA5300		06/25/2015	PRINCIPAL RECEIPT		6,236	6,236.07	6,579	6,436		(200)		(200)		6,236				108	09/01/2020	1
31371L-6G-9	FNMA 30YR POOL #255671		06/25/2015	PRINCIPAL RECEIPT		13,802	13,801.50	13,782	13,782						13,782		19	19	298	04/01/2035	1
31402Q-WA-5	FNMA 30YR POOL #735141		06/25/2015	PRINCIPAL RECEIPT		17,241	17,240.52	16,874	16,885		355		355		17,241				391	01/01/2035	1
31408F-6B-0	FNMA 30YR POOL #850566		06/25/2015	PRINCIPAL RECEIPT		7,328	7,328.16	6,949	6,961		367		367		7,328				155	01/01/2036	1
31413V-UA-3	FNMA 30YR POOL #956977		06/25/2015	PRINCIPAL RECEIPT		9,424	9,423.74	9,440	9,439		(15)		(15)		9,424				277	12/01/2037	1
31416T-L5-6	FNMA 30YR POOL #AA9347		06/25/2015	PRINCIPAL RECEIPT		30,272	30,271.79	31,260	31,233		(961)		(961)		30,272				627	08/01/2039	1
3138AB-YR-4	FNMA PASS-THRU LONG 30 YEAR		06/25/2015	PRINCIPAL RECEIPT		23,780	23,779.77	24,593	24,578		(798)		(798)		23,780				460	04/01/2041	1
3138AK-QW-2	FNMA PASS-THRU LONG 30 YEAR		06/25/2015	PRINCIPAL RECEIPT		26,908	26,908.03	27,993	28,053		(1,145)		(1,145)		26,908				506	07/01/2041	1
3138E2-GH-2	FNMA PASS-THRU LONG 30 YEAR		06/25/2015	PRINCIPAL RECEIPT		64,306	64,306.08	68,978	68,897		(4,590)		(4,590)		64,306				1,045	01/01/2042	1
3138EG-HX-5	FNMA PASS-THRU LONG 30 YEAR		06/25/2015	PRINCIPAL RECEIPT		29,977	29,976.87	30,267	30,349		(372)		(372)		29,977				504	04/01/2041	1
31403C-6L-0	FNMA PASS-THRU LONG 30 YEAR		06/25/2015	PRINCIPAL RECEIPT		13,064	13,064.01	13,531	13,514		(450)		(450)		13,064				270	02/01/2036	1
31403D-WU-9	FNMA PASS-THRU LONG 30 YEAR		06/25/2015	PRINCIPAL RECEIPT		17,194	17,194.12	18,220	18,215		(1,021)		(1,021)		17,194				397	11/01/2036	1
31409W-LB-5	FNMA PASS-THRU LONG 30 YEAR		06/25/2015	PRINCIPAL RECEIPT		24,453	24,453.27	23,685	23,709		745		745		24,453				532	04/01/2036	1
31411E-2C-0	FNMA PASS-THRU LONG 30 YEAR		06/25/2015	PRINCIPAL RECEIPT		22,367	22,367.05	22,087	22,087						22,087		280	280	496	01/01/2037	1
31411E-YD-3	FNMA PASS-THRU LONG 30 YEAR		06/25/2015	PRINCIPAL RECEIPT		19,836	19,836.39	19,578	19,578						19,578		259	259	537	01/01/2037	1
31412P-6K-2	FNMA PASS-THRU LONG 30 YEAR		06/25/2015	PRINCIPAL RECEIPT		18,280	18,280.06	18,680	18,667		(387)		(387)		18,280				384	02/01/2035	1
31412W-N2-8	FNMA PASS-THRU LONG 30 YEAR		06/25/2015	PRINCIPAL RECEIPT		56,141	56,140.85	55,930	55,930		211		211		56,141				1,349	06/01/2037	1
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						437,025	437,024.97	446,186	446,039		(9,572)		(9,572)		436,467		558	558	9,067		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
14313U-AA-4	CARMAX AUTO OWNER TR 2014-4		06/15/2015	PRINCIPAL RECEIPT		252,310	252,310.16	252,310	252,310						252,310				200	11/16/2015	1FE
14313W-AA-0	CARMAX AUTO OWNER TR 2015-1		06/15/2015	PRINCIPAL RECEIPT		161,010	161,009.87	161,010							161,010				83	03/15/2016	1FE
161571-FJ-8	CHASE ISSUANCE TRUST		06/15/2015	PRINCIPAL RECEIPT		500,000	500,000.00	499,916	499,999		1		1		500,000				1,975	06/15/2017	1FE
31679M-AA-4	FIFTH THIRD AUTO TR 2014-3		05/15/2015	PRINCIPAL RECEIPT		139,734	139,733.49	139,733	139,733						139,734				105	11/16/2015	1FE
34530T-AA-2	FORD CREDIT AUTO LEASE 2015-A 144A		06/15/2015	PRINCIPAL RECEIPT		181,529	181,529.47	181,529							181,529				53	05/15/2016	1FE
44890X-AA-6	HYUNDAI AUTO LEASE TR 2015-A 144A		06/15/2015	PRINCIPAL RECEIPT		302,068	302,067.79	302,068							302,068				144	03/15/2016	1FE
44890W-AA-8	HYUNDAI AUTO RECV TR 2015-A		06/15/2015	PRINCIPAL RECEIPT		123,266	123,265.58	123,266							123,266				93	01/15/2016	1FE
44890Y-AA-4	HYUNDAI AUTO RECV TR 2015-B		06/15/2015	PRINCIPAL RECEIPT		229,137	229,137.01	229,137							229,137				75	04/15/2016	1FE
460146-CG-6	INTL PAPER CO		06/12/2015	Goldman Sachs Co		117,139	105,000.00	118,719	116,059		(627)		(627)		115,432		1,707	1,707	4,115	02/15/2022	2FE
58768L-AA-1	MERC-BENZ AUTO LEASE TR 2015-A		06/15/2015	PRINCIPAL RECEIPT		199,805	199,804.64	199,805							199,805				162	01/15/2016	1FE
64952W-AW-3	NEW YORK LIFE GBL FDG MTN 144A		05/04/2015	MATURITY		800,000	800,000.00	823,304	807,319		(7,319)		(7,319)		800,000				12,000	05/04/2015	1FE
98161J-AA-5	WORLD OMNI AUTO TR 2015-A		06/15/2015	PRINCIPAL RECEIPT		208,841	208,840.59	208,841							208,841				87	03/15/2016	1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,214,838	3,202,698.60	3,239,638	1,815,421		(7,945)		(7,945)		3,213,131		1,707	1,707	19,093		
8399997 - Subtotal - Bonds - Part 4						5,378,984	5,324,323.88	5,408,338	3,951,620		(22,325)		(22,325)		5,334,950		44,035	44,035	56,458		
8399999 - Subtotal - Bonds						5,378,984	5,324,323.88	5,408,338	3,951,620		(22,325)		(22,325)		5,334,950		44,035	44,035	56,458		

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

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
by the Company 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 Identifi-cation	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa-tion or Market Indi-cator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00287Y-10-9	ABBVIE INC COM		06/19/2015	J.P. Morgan Securities	114.000	7,919		5,935	6,366	(1,558)			(1,558)		5,935		1,985	1,985	97		L
014339-10-5	ALDER BIOPHARMACEUTICALS INC		04/28/2015	MKM Partners LLC	3,932.000	90,523		115,755							115,755		(25,232)	(25,232)			L
016255-10-1	ALIGN TECHNOLOGY INC		06/15/2015	Credit Suisse First Boston	798.000	50,021		37,152	44,616	(7,464)			(7,464)		37,152		12,868	12,868			L
02209S-10-3	ALTRIA GROUP INC		06/19/2015	J.P. Morgan Securities	79.000	3,895		2,761	3,659	(1,142)			(1,142)		2,761		1,134	1,134	77		L
026874-78-4	AMERICAN INTL GROUP INC		06/19/2015	J.P. Morgan Securities	84.000	5,193		4,053	4,585	(659)			(659)		4,053		1,140	1,140	10		L
03232P-40-5	AMSURG CORP		05/12/2015	Stifel Nicolaus	812.000	52,876		18,487	44,441	(25,954)			(25,954)		18,487		34,389	34,389			L
035255-10-8	ANIKA THERAPEUTICS INC		06/15/2015	VARIOUS	5,041.000	174,503		167,714	205,370	(37,656)			(37,656)		167,714		6,789	6,789			L
037833-10-0	APPLE INC		06/19/2015	J.P. Morgan Securities	50.000	6,329		3,069	5,379	(2,477)			(2,477)		3,069		3,260	3,260	48		L
060505-10-4	BANK OF AMERICA CORP		06/19/2015	J.P. Morgan Securities	274.000	4,702		4,194	4,629	(683)			(683)		4,194		508	508	13		L
084670-70-2	BERKSHIRE HATHAWAY INC DEL		06/19/2015	J.P. Morgan Securities	23.000	3,242		2,610	3,312	(839)			(839)		2,610		632	632			L
097023-10-5	BOEING CO		06/19/2015	J.P. Morgan Securities	27.000	3,918		2,385	3,275	(1,161)			(1,161)		2,385		1,533	1,533	47		L
11133T-10-3	BROADRIDGE FINL SOLUTIONS INC		06/15/2015	VARIOUS	2,841.000	149,239		105,938	131,197	(25,260)			(25,260)		105,938		43,301	43,301	3,205		L
119848-10-9	BUFFALO WILD WINGS INC COM		06/15/2015	VARIOUS	1,142.000	175,870		138,250	205,994	(67,744)			(67,744)		138,250		37,620	37,620			L
149205-10-6	CATO CORP NEW		04/28/2015	MKM Partners LLC	926.000	38,315		40,101							40,101		(1,787)	(1,787)	278		L
125509-10-9	CIGNA CORPORATION		06/19/2015	J.P. Morgan Securities	34.000	5,278		2,757	3,405	(772)			(772)		2,757		2,522	2,522	1		L
191216-10-0	COCA-COLA CO		06/19/2015	J.P. Morgan Securities	128.000	5,170		4,642	5,181	(756)			(756)		4,642		528	528	40		L
20030N-10-1	COMCAST CORP NEW CL A		06/19/2015	J.P. Morgan Securities	134.000	8,107		5,115	7,574	(2,663)			(2,663)		5,115		2,992	2,992	62		L
20341J-10-4	COMMUNICATIONS SALES&LEAS INC COM		06/19/2015	J.P. Morgan Securities	150.000	4,009		4,245							4,245		(236)	(236)			L
231561-10-1	CURTISS WRIGHT CORP		04/28/2015	MKM Partners LLC	656.000	49,398		31,840	46,307	(14,467)			(14,467)		31,840		17,558	17,558	85		L
254687-10-6	DISNEY WALT CO		06/19/2015	J.P. Morgan Securities	23.000	2,590		1,257	2,112	(918)			(918)		1,257		1,333	1,333	26		L
260543-10-3	DOW CHEM CO		06/19/2015	J.P. Morgan Securities	62.000	3,303		2,550	2,756	(286)			(286)		2,550		752	752	51		L
26441C-20-4	DUKE ENERGY CORP NEW		06/19/2015	J.P. Morgan Securities	60.000	4,391		4,109	4,881	(891)			(891)		4,109		282	282	93		L
268948-10-6	EAGLE BANCORP INC		04/28/2015	MKM Partners LLC	1,081.000	40,419		15,478	38,397	(22,919)			(22,919)		15,478		24,941	24,941			L
278642-10-3	EBAY INC		06/19/2015	J.P. Morgan Securities	41.000	2,507		1,642	2,179	(665)			(665)		1,642		866	866			L
298736-10-9	EURONET WORLDWIDE INC		06/15/2015	Credit Suisse First Boston	584.000	34,658		32,062	32,062						32,062		2,596	2,596			L
30231G-10-2	EXXON MOBIL CORP		06/19/2015	J.P. Morgan Securities	55.000	4,686		4,893	4,909	(178)			(178)		4,893		(207)	(207)	76		L
316394-10-5	FIDELITY SOUTHERN CORP NEW		04/28/2015	MKM Partners LLC	2,913.000	49,359		45,925	46,928	(1,003)			(1,003)		45,925		3,434	3,434	262		L
337738-10-8	FISERV INC		06/19/2015	J.P. Morgan Securities	32.000	2,728		1,814	2,211	(465)			(465)		1,814		914	914			L
34552U-10-4	FORESIGHT ENERGY LP		06/15/2015	Credit Suisse First Boston	3,058.000	44,885		47,063							47,063		(2,178)	(2,178)	1,131		L
370334-10-4	GENERAL MILLS INC		06/19/2015	J.P. Morgan Securities	51.000	2,862		2,459	2,654	(265)			(265)		2,459		403	403	42		L
375558-10-3	GILEAD SCIENCES INC		06/19/2015	J.P. Morgan Securities	51.000	6,109		3,710	4,686	(1,120)			(1,120)		3,710		2,399	2,399			L
38259P-70-6	GOOGLE INC CL C		05/05/2015	Fractional Shares	0.999	533		401	525	(124)			(124)		401		132	132			L
38526M-10-6	GRAND CANYON ED INC		04/28/2015	MKM Partners LLC	1,723.000	76,562		57,497	80,395	(22,899)			(22,899)		57,497		19,065	19,065			L
437076-10-2	HOME DEPOT INC		06/19/2015	J.P. Morgan Securities	38.000	4,272		1,995	3,886	(2,001)			(2,001)		1,995		2,277	2,277	44		L
447462-10-2	HURON CONSULTING GROUP INC		06/15/2015	VARIOUS	2,301.000	147,628		115,256	157,365	(42,110)			(42,110)		115,256		32,373	32,373			L
448579-10-2	HYATT HOTELS CORP		05/12/2015	VARIOUS	4,132.000	240,140		235,491	248,788	(13,297)			(13,297)		235,491		4,649	4,649			L
45167R-10-4	IDEX CORP		06/15/2015	VARIOUS	2,137.000	166,222		154,655	166,344	(11,689)			(11,689)		154,655		11,568	11,568	1,282		L
45169U-10-5	IGATE CORP COM		04/28/2015	MKM Partners LLC	1,091.000	51,663		35,395	43,073	(7,678)			(7,678)		35,395		16,268	16,268			L
45822P-10-5	INTEGRYS ENERGY GROUP INC		06/29/2015	J.P. Morgan Securities	101.000	7,036		5,367	7,863	(2,495)			(2,495)		5,367		1,668	1,668	137		L
458140-10-0	INTEL CORP		06/19/2015	J.P. Morgan Securities	124.000	3,975		2,852	4,386	(1,640)			(1,640)		2,852		1,124	1,124	58		L
46146L-10-1	INVESTORS BANCORP INC NEW		06/02/2015	BNY Convergex	9,458.000	113,010		46,845	106,166	(59,321)			(59,321)		46,845		66,165	66,165	1,419		L
450911-20-1	ITT CORP		05/12/2015	Stifel Nicolaus	2,326.000	96,714		40,938	94,110	(53,172)			(53,172)		40,938		55,776	55,776	275		L
46625H-10-0	JPMORGAN CHASE & CO		06/19/2015	J.P. Morgan Securities	53.000	3,608		2,624	3,232	(698)			(698)		2,624		984	984	41		L
48562P-10-3	KAPSTONE PAPER & PACKAGING CRP		06/15/2015	Credit Suisse First Boston	1,435.000	37,364		11,078	42,060	(30,982)			(30,982)		11,078		26,286	26,286	287		L
544147-10-1	LORILLARD INC		06/12/2015	J.P. Morgan Securities	486.000	34,700		24,152	29,771	(6,565)			(6,565)		24,152		10,548	10,548	633		L
548661-10-7	LOWE'S COS INC		06/19/2015	J.P. Morgan Securities	56.000	3,919		2,606	3,756	(1,250)			(1,250)		2,606		1,313	1,313	25		L
570535-10-4	MARKEL CORP		04/28/2015	MKM Partners LLC	113.000	85,593		57,709	77,161	(19,452)			(19,452)		57,709		27,884	27,884			L
580135-10-1	MCDONALD'S CORP		06/19/2015	J.P. Morgan Securities	35.000	3,362		3,284	3,196						3,284		78	78	59		L
58502B-10-6	MEDNAX INC COM		05/12/2015	Stifel Nicolaus	657.000	46,514		34,993	43,434	(8,441)			(8,441)		34,993		11,521	11,521			L

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
59156R-10-8	METLIFE INC		06/19/2015	J.P. Morgan Securities	68.000	3,823		2,670	3,584	(1,006)			(1,006)		2,670		1,153	1,153	48		L
594918-10-4	MICROSOFT CORP		06/19/2015	J.P. Morgan Securities	104.000	4,793		3,694	4,708	(1,140)			(1,140)		3,694		1,100	1,100	63		L
666807-10-2	NORTHROP GRUMMAN CORP		06/19/2015	J.P. Morgan Securities	17.000	2,806		1,858	2,450	(652)			(652)		1,858		947	947	25		L
675232-10-2	OCEANEERING INTERNATIONAL INC		06/15/2015	Credit Suisse First Boston	1,095.000	53,597		59,818							59,818		(6,221)	(6,221)	296		L
681904-10-8	OMNICARE INC		05/12/2015	Stifel Nicolaus	544.000	48,287		15,391	39,674	(24,283)			(24,283)		15,391		32,896	32,896	138		L
69014Q-10-1	OVASCIENCE INC		06/15/2015	Credit Suisse First Boston	1,228.000	45,486		53,739							53,739		(8,253)	(8,253)			L
695156-10-9	PACKAGING CORP AMER COM		06/15/2015	Credit Suisse First Boston	1,031.000	69,042		65,798	80,470	(14,671)			(14,671)		65,798		3,244	3,244	979		L
699462-10-7	PAREXEL INTL CORP		06/02/2015	BNY Convergex	1,006.000	66,693		55,242	55,893	(652)			(652)		55,242		11,452	11,452			L
700666-10-0	PARK OHIO HLDGS CORP		04/28/2015	MKM Partners LLC	1,433.000	71,840		24,605	90,322	(65,717)			(65,717)		24,605		47,235	47,235	179		L
713448-10-8	PEPSICO INC		06/19/2015	J.P. Morgan Securities	41.000	3,889		3,310	3,779	(569)			(569)		3,310		579	579	52		L
69351T-10-6	PPL CORP		06/01/2015	COST ADJ		1,653		1,653	1,605						1,653						L
745867-10-1	PULTE GROUP INC		06/02/2015	VARIOUS	12,904.000	252,150		273,183	193,140	(7,864)			(7,864)		273,183		(21,033)	(21,033)	1,032		L
747316-10-7	QUAKER CHEM CORP COM		06/15/2015	Credit Suisse First Boston	586.000	50,408		40,498	53,935	(13,437)			(13,437)		40,498		9,910	9,910	352		L
761713-10-6	REYNOLDS AMERICAN INC		06/19/2015	Cash In Lieu of Shares	0.377	29		21	18	(4)			(4)		21		8	8			L
749685-10-3	RPM INTL INC COM		04/28/2015	MKM Partners LLC	1,144.000	55,222		43,687	58,012	(14,325)			(14,325)		43,687		11,535	11,535	297		L
800013-10-4	SANDERSON FARMS INC		05/12/2015	VARIOUS	2,060.000	163,590		139,766	173,092	(33,326)			(33,326)		139,766		23,824	23,824	682		L
824348-10-6	SHERWIN WILLIAMS CO		06/19/2015	J.P. Morgan Securities	9.000	2,538		1,644	2,305	(730)			(730)		1,644		894	894	12		L
82735Q-10-2	SILVER BAY RLTY TR CORP		05/12/2015	Stifel Nicolaus	6,233.000	95,229		103,218	103,218						103,218		(7,990)	(7,990)	935		L
83088M-10-2	SKYWORKS SOLUTIONS INC		05/12/2015	VARIOUS	1,451.000	138,292		38,074	105,502	(67,429)			(67,429)		38,074		100,218	100,218	189		L
87422J-10-5	TALEN ENERGY CORP COM		06/30/2015	VARIOUS	102.170	1,741		1,653							1,653		88	88			L
87901J-10-5	TEGNA INC		06/29/2015	COST ADJ		34,050		34,050	1,378						34,050						L
879369-10-6	TELEFLEX INC		05/12/2015	Stifel Nicolaus	377.000	47,476		38,363	43,287	(4,924)			(4,924)		38,363		9,113	9,113	128		L
88146M-10-1	TERRENO RLTY CORP		06/15/2015	VARIOUS	10,261.000	208,608		211,278	211,684	(407)			(407)		211,278		(2,670)	(2,670)	3,284		L
872540-10-9	TJX COS INC NEW		06/19/2015	J.P. Morgan Securities	41.000	2,731		2,193	2,742	(617)			(617)		2,193		539	539	15		L
917286-20-5	URSTADT BIDDLE PPTYS INC		05/12/2015	VARIOUS	7,394.000	154,666		175,209							175,209		(20,543)	(20,543)	1,885		L
91913Y-10-0	VALERO ENERGY CORP		06/19/2015	J.P. Morgan Securities	42.000	2,533		1,957	2,026	(132)			(132)		1,957		576	576	33		L
92343V-10-4	VERIZON COMMUNICATIONS INC		06/19/2015	J.P. Morgan Securities	86.000	4,081		4,029	3,853	(4)			(4)		4,029		52	52	91		L
931427-10-8	WALGREENS BOOTS ALLIANCE INC COM		06/19/2015	J.P. Morgan Securities	39.000	3,452		2,876	2,900	(105)			(105)		2,876		576	576	26		L
949746-10-1	WELLS FARGO & CO		06/19/2015	J.P. Morgan Securities	73.000	4,164		2,421	3,871	(1,584)			(1,584)		2,421		1,743	1,743	51		L
97382A-20-0	WINDSTREAM HLDGS INC		06/30/2015	VARIOUS	125.000	5,041		5,610	6,180	(570)			(570)		5,610		(568)	(568)	438		L
98401F-10-5	XENCOR INC		05/12/2015	VARIOUS	10,019.000	148,026		155,656							155,656		(7,631)	(7,631)			L
36191C-20-5	GSI GROUP INC CDA NEW	I	06/15/2015	Credit Suisse First Boston	4,133.000	64,434		47,488	60,838	(13,350)			(13,350)		47,488		16,946	16,946			L
G2110R-11-4	CHIPMOS TECH BERMUDA LTD	R	06/02/2015	BNY Convergex	9,535.000	220,314		230,921							230,921		(10,607)	(10,607)			L
G50871-10-5	JAZZ PHARMACEUTICALS PLC	R	04/28/2015	MKM Partners LLC	367.000	67,034		16,642	60,089	(43,447)			(43,447)		16,642		50,391	50,391			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,257,535		3,551,313	3,355,133	(814,726)			(814,726)		3,551,313		706,221	706,221	21,138		
9799997 - Subtotal - Common Stocks - Part 4						4,257,535		3,551,313	3,355,133	(814,726)			(814,726)		3,551,313		706,221	706,221	21,138		
9799999 - Subtotal - Common Stocks						4,257,535		3,551,313	3,355,133	(814,726)			(814,726)		3,551,313		706,221	706,221	21,138		
9899999 - Subtotal - Preferred and Common Stocks						4,257,535		3,551,313	3,355,133	(814,726)			(814,726)		3,551,313		706,221	706,221	21,138		
9999999 - TOTALS						9,636,519		8,959,652	7,306,754	(814,726)	(22,325)		(837,052)		8,886,263		750,256	750,256	77,596		

Page E06
Schedule DB, Part A, Section 1
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E07
Schedule DB, Part B, Section 1
NONE

Schedule DB, Part B, Section 1, Broker Name
NONE

Schedule DB, Part B, Description of Hedged Risk (s)
NONE

Schedule DB, Part B, Financial or Economic Impact of the Hedge
NONE

Page E08
Schedule DB, Part D, Section 1
NONE

Page E09
Schedule DB, Part D, Section 2, By Reporting Entity
NONE

Schedule DB, Part D, Section 2, To Reporting Entity
NONE

Page E10
Schedule DL, Part 1
NONE

Page E11
Schedule DL, Part 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository Name	Location and Supplemental Information	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
PNC	Columbus, OH					(4,409,232)	(8,601,659)	(6,588,320)	
SVENSKA HANDELSBANKEN NY CD	5879 Mt Carmel Short Term & Cash Equiv		0.220		55			750,000	
WELLS FARGO BANK NATL ASSN CD	5879 Mt Carmel Short Term & Cash Equiv		0.265	326	298		1,500,149	1,500,084	
0199998 - Deposits in 5 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories				798	17	2,050,000	1,050,000	249,997	
0199999 - TOTAL - Open Depositories				1,124	370	(2,359,232)	(6,051,510)	(4,088,239)	
0399999 - TOTAL Cash on Deposit				1,124	370	(2,359,232)	(6,051,510)	(4,088,239)	
0499999 - Cash in Company's Office						200	200	200	
0599999 - TOTALS				1,124	370	(2,359,032)	(6,051,310)	(4,088,039)	

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
Bonds: U.S. Government - Issuer Obligations							
REPURCHASE AGREEMENT - PNC BANK		06/30/2015	0.150	07/01/2015	17,563,172	2,165	
0199999 - Bonds: U.S. Government - Issuer Obligations					17,563,172	2,165	
0599999 - Bonds: Subtotals - U.S. Government Bonds					17,563,172	2,165	
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations							
FEDL HOME LOAN BK CONS DISC NT		05/11/2015		07/31/2015	349,929	45	
FEDL HOME LOAN BK CONS DISC NT		06/10/2015		09/04/2015	1,199,756	60	
2599999 - Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations					1,549,685	104	
3199999 - Bonds: Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					1,549,685	104	
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
ABBOTT LABORATORIES Disc C/P		05/05/2015		07/27/2015	749,792	143	
ABBOTT LABORATORIES Disc C/P		06/03/2015		08/27/2015	749,788	70	
ABBOTT LABORATORIES Disc C/P		06/24/2015		08/28/2015	249,950	5	
ALPINE SECURITIZATION Disc C/P		05/01/2015		07/01/2015	299,888	112	
ALPINE SECURITIZATION Disc C/P		05/11/2015		07/08/2015	1,449,439	499	
AMERICAN HONDA FIN CORP Disc C/P		06/15/2015		08/07/2015	749,867	40	
AUSTRALIA & NEW Z BKG Disc C/P		05/01/2015		07/30/2015	999,625	254	
BMW US CAPITAL LLC Disc C/P		06/26/2015		09/14/2015	349,891	7	
BANK OF TOKYO-MITSUBISHI Disc C/P		06/18/2015		07/09/2015	739,944	35	
CPPIB CAPITAL INC Disc C/P		06/26/2015		08/20/2015	499,901	9	
CPPIB CAPITAL INC Disc C/P		06/23/2015		09/09/2015	749,756	25	
COMMONWEALTH BANK OF AUS Disc C/P		05/26/2015		08/18/2015	599,769	99	
ERSTE ABWICKLUNGSANSTALT Disc C/P		05/27/2015		07/08/2015	749,869	109	
FAIRWAY FINANCE CORP Disc C/P		06/02/2015		07/06/2015	529,843	145	
FAIRWAY FINANCE LLC Disc C/P		06/22/2015		08/18/2015	249,925	12	
GOTHAM FNDG CORP Disc C/P		06/01/2015		07/01/2015	749,900	100	
JPMORGAN SECURITIES LLC Disc C/P		06/15/2015		07/24/2015	649,873	52	
KFW Disc C/P		06/02/2015		08/28/2015	499,795	68	
LIBERTY STREET FNDG CORP Disc C/P		06/03/2015		07/28/2015	599,862	70	
LIBERTY STREET FNDG Disc C/P		05/26/2015		08/19/2015	599,731	114	
METLIFE SHORT TERM FDG Disc C/P		05/04/2015		07/13/2015	724,774	187	
METLIFE SHORT TERM FNDG Disc C/P		05/22/2015		07/20/2015	299,926	50	
NIEUW AMSTERDAM RCVBLS Disc C/P		05/14/2015		07/14/2015	749,809	150	
NIEUW AMSTERDAM RCVBLS Disc C/P		06/17/2015		08/18/2015	999,707	66	
NIEUW AMSTERDAM RECVBL Disc C/P		06/29/2015		09/10/2015	634,695	8	
NORDEA BANK AB Disc C/P		06/29/2015		08/19/2015	399,894	4	
OVERSEA-CHINESE BKG Disc C/P		06/01/2015		08/03/2015	249,913	42	
PACCAR FINANCIAL CORP Disc C/P		06/15/2015		07/20/2015	749,920	37	
PFIZER INC Disc C/P		06/03/2015		07/30/2015	199,968	16	
REGENCY MARKETS NO LLC Disc C/P		06/29/2015		07/15/2015	1,249,860	58	
STANDARD CHARTERED BANK Disc C/P		06/29/2015		07/23/2015	1,749,844	13	
SVENSKA HANDELSBNKN Disc C/P		06/05/2015		08/24/2015	474,736	86	
UBS FINANCE (DELW) Disc C/P		05/11/2015		07/31/2015	749,561	276	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					22,049,017	2,960	

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
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					22,049,017	2,960	
7799999 - Total Bonds - Subtotals - Issuer Obligations					41,161,874	5,229	
8399999 - Total Bonds - Subtotals - Bonds					41,161,874	5,229	
8699999 - Total Cash Equivalents					41,161,874	5,229	