



QUARTERLY STATEMENT

AS OF MARCH 31 , 2016

OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc

NAIC Group Code 2838 , 2838 NAIC Company Code 95655 Employer's ID Number 31-1471229

(Current Period) (Prior Period)

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, US 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)
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OFFICERS

Roger Spoelman# (Chair) Cynthia Dellecker# (Interim President & CEO)
Keith Coleman (Treasurer) Sister Barbara Hahl (Secretary)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Keith Coleman
Thomas Davis#
Cynthia Dellecker#
Sister Barbara Hahl
Noah Jones, MD#
Roger Spoelman#
Daniel Wendorff, MD#

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.

Roger Spoelman# Cynthia Dellecker# Sister Barbara Hahl
Chair Interim President & CEO Secretary

Subscribed and sworn to before me this 13th day of May, 2016

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	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Col. 1 minus Col. 2)	Prior Year Net Admitted Assets
1. Bonds	118,727,670		118,727,670	116,727,416
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	49,727,667		49,727,667	49,805,490
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 (\$ 1,617,316), cash equivalents (\$ 56,472,821) and short-term investments (\$ 32,029,388)	90,119,525		90,119,525	85,930,404
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				
12. Subtotals, cash and invested assets (Line 1 through Line 11)	258,574,862		258,574,862	252,463,310
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	859,013		859,013	850,428
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	616,136		616,136	583,342
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 (\$) and contracts subject to redetermination (\$)	17,841,000		17,841,000	10,591,000
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	498,640		498,640	176,460
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	136,256		136,256	276,406
17. Amounts receivable relating to uninsured plans	3,488,883		3,488,883	3,488,883
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 (\$)	40,578	40,578		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$ 2,661,232) and other amounts receivable	15,395,068	12,733,836	2,661,232	5,350,028
25. Aggregate write-ins for other-than-invested assets	5,687,355	4,217,071	1,470,284	1,470,321
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	303,137,791	16,991,485	286,146,306	275,250,178
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Totals (Line 26 and Line 27)	303,137,791	16,991,485	286,146,306	275,250,178
DETAILS OF WRITE-INS				
1101.				
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)				
2501. Miscellaneous receivable related to Coverage Gap Discount Program	1,470,284		1,470,284	1,470,321
2502. Prepaid expenses	4,217,071	4,217,071		
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)	5,687,355	4,217,071	1,470,284	1,470,321

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1	2	3	4
	Covered	Uncovered	Total	Total
1. Claims unpaid (less \$ reinsurance ceded)	51,953,102		51,953,102	41,674,715
2. Accrued medical incentive pool and bonus amounts	1,358,063		1,358,063	1,568,478
3. Unpaid claims adjustment expenses	1,090,212		1,090,212	602,578
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	296,404		296,404	
9. General expenses due or accrued	7,139,300		7,139,300	8,557,238
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				58,533
14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current)				
15. Amounts due to parent, subsidiaries and affiliates	7,308,452		7,308,452	4,335,535
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	3,737,959		3,737,959	3,737,959
23. Aggregate write-ins for other liabilities (including \$ current)	59,286,938		59,286,938	59,639,347
24. Total liabilities (Line 1 to Line 23)	132,170,430		132,170,430	120,174,383
25. Aggregate write-ins for special surplus funds	X X X	X X X		
26. Common capital stock	X X X	X X X		
27. Preferred capital stock	X X X	X X X		
28. Gross paid in and contributed surplus	X X X	X X X	42,422,534	42,422,534
29. Surplus notes	X X X	X X X		
30. Aggregate write-ins for other-than-special surplus funds	X X X	X X X		
31. Unassigned funds (surplus)	X X X	X X X	111,553,342	112,653,261
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$)	X X X	X X X		
32.2 shares preferred (value included in Line 27 \$)	X X X	X X X		
33. Total capital and surplus (Line 25 to Line 31 minus Line 32)	X X X	X X X	153,975,876	155,075,795
34. Total Liabilities, capital and surplus (Line 24 and Line 33)	X X X	X X X	286,146,306	275,250,178
DETAILS OF WRITE-INS				
2301. Due to Centers for Medicare & Medicaid Services	59,286,937		59,286,937	59,181,608
2302. Retroactivity due to Centers for Medicare & Medicaid Services				457,739
2303. Rounding	1		1	
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)	59,286,938		59,286,938	59,639,347
2501.	X X X	X X X		
2502.	X X X	X X X		
2503.	X X X	X X X		
2598. Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X		
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	X X X	X X X		
3001.	X X X	X X X		
3002.	X X X	X X X		
3003.	X X X	X X X		
3098. Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X		
3099. Totals (Line 3001 through Line 3003 plus Line 3098) (Line 30 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year to Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	X X X	163,236	147,296	588,716
2. Net premium income (including \$ non-health premium income)	X X X	147,252,074	131,528,940	508,027,377
3. Change in unearned premium reserves and reserve for rate credits	X X X	296,404	148,155	(108,429)
4. Fee-for-service (net of \$ medical expenses)	X X X			
5. Risk revenue	X X X			
6. Aggregate write-ins for other health care related revenues	X X X	569,955	395,405	1,901,639
7. Aggregate write-ins for other non-health revenues	X X X			
8. Total revenues (Line 2 to Line 7)	X X X	148,118,433	132,072,500	509,820,587
Hospital and Medical:				
9. Hospital/medical benefits		77,042,012	59,118,712	255,821,987
10. Other professional services		41,423,073	38,955,355	148,498,575
11. Outside referrals				
12. Emergency room and out-of-area				
13. Prescription drugs		14,621,326	15,234,221	53,956,710
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts				1,568,478
16. Subtotal (Line 9 to Line 15)		133,086,411	113,308,288	459,845,750
Less:				
17. Net reinsurance recoveries		(125,563)	72,246	514,478
18. Total hospital and medical (Line 16 minus Line 17)		133,211,974	113,236,042	459,331,272
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ 718,388 cost containment expenses		2,315,760	2,568,961	9,934,521
21. General administrative expenses		11,123,526	9,121,121	47,719,499
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)		146,651,260	124,926,124	516,985,292
24. Net underwriting gain or (loss) (Line 8 minus Line 23)	X X X	1,467,173	7,146,376	(7,164,705)
25. Net investment income earned		868,046	434,648	3,207,884
26. Net realized capital gains (losses) less capital gains tax of \$		(196,952)	882,676	2,771,721
27. Net investment gains (losses) (Line 25 plus Line 26)		671,094	1,317,324	5,979,605
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				
30. Net income or (loss) after capital gains tax and before all other federal income taxes	X X X	2,138,267	8,463,700	(1,185,100)
(Line 24 plus Line 27 plus Line 28 plus Line 29)				
31. Federal and foreign income taxes incurred	X X X			
32. Net income (loss) (Line 30 minus Line 31)	X X X	2,138,267	8,463,700	(1,185,100)
DETAILS OF WRITE-INS				
0601. Population management fees	X X X		85,001	352,376
0602. Intercompany management fees	X X X	569,955	310,404	1,549,263
0603.	X X X			
0698. Summary of remaining write-ins for Line 6 from overflow page	X X X			
0699. Totals (Line 0601 through Line 0603 plus Line 0698) (Line 6 above)	X X X	569,955	395,405	1,901,639
0701.	X X X			
0702.	X X X			
0703.	X X X			
0798. Summary of remaining write-ins for Line 7 from overflow page	X X X			
0799. Totals (Line 0701 through Line 0703 plus Line 0798) (Line 7 above)	X X X			
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				
2902. Other income				
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)				

STATEMENT OF REVENUE AND EXPENSES (continued)

CAPITAL AND SURPLUS ACCOUNT	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
33. Capital and surplus prior reporting year	155,075,795	210,575,923	210,575,923
34. Net income or (loss) from Line 32	2,138,267	8,463,700	(1,185,100)
35. Change in valuation basis of aggregate policy and claims reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$	(33,009)	994,527	(2,087,234)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	(3,205,177)	(1,047,800)	(2,324,965)
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			
47. Aggregate write-ins for gains or (losses) in surplus			(49,902,829)
48. Net change in capital and surplus (Line 34 to Line 47)	(1,099,919)	8,410,427	(55,500,128)
49. Capital and surplus end of reporting period (Line 33 plus Line 48)	153,975,876	218,986,350	155,075,795
DETAILS OF WRITE-INS			
4701. SSAP No. 3 - Adjustment for prior years' Centers for Medicare & Medicaid Services overpayments			(49,902,830)
4702. Rounding			1
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)			(49,902,829)

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	140,562,088	123,743,401	507,901,181
2. Net investment income	1,247,047	4,767,064	5,987,801
3. Miscellaneous income	569,955	395,405	1,901,639
4. Total (Line 1 through Line 3)	142,379,090	128,905,870	515,790,621
5. Benefit and loss related payments	122,072,917	97,480,249	460,922,445
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	13,162,821	12,854,013	(21,278,223)
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)	135,235,738	110,334,262	439,644,222
11. Net cash from operations (Line 4 minus Line 10)	7,143,352	18,571,608	76,146,399
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,276,836	5,641,768	31,803,644
12.2 Stocks	3,906,180	3,759,842	16,952,577
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	9,183,016	9,401,610	48,756,221
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,696,425	6,467,561	32,053,442
13.2 Stocks	3,993,560	3,833,796	18,146,735
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)	11,689,985	10,301,357	50,200,177
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)	(2,506,969)	(899,747)	(1,443,956)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(447,262)	(6,189,208)	(52,911,858)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(447,262)	(6,189,208)	(52,911,858)
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)	4,189,121	11,482,653	21,790,585
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	85,930,404	64,139,819	64,139,819
19.2 End of period (Line 18 plus Line 19.1)	90,119,525	75,622,472	85,930,404

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 Total	Comprehensive (Hospital and Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	49,042							49,042		
2. First Quarter	54,363							54,363		
3. Second Quarter										
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	163,236							163,236		
Total Member Ambulatory Encounters for Period:										
7. Physician	119,779							119,779		
8. Non-Physician	25,287							25,287		
9. Total	145,066							145,066		
10. Hospital Patient Days Incurred	30,226							30,226		
11. Number of Inpatient Admissions	2,668							2,668		
12. Health Premiums Written (a)	147,844,882							147,844,882		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	147,422,915							147,422,915		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	133,750,708							133,750,708		
18. Amount Incurred for Provision of Health Care Services	133,086,412							133,086,412		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 147,844,882

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						51,953,102
0799999 - Total claims unpaid						51,953,102
0899999 - Accrued medical incentive pool and bonus amounts						1,358,063

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 plus 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	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		
1. Comprehensive (hospital and medical)						
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare	39,198,947	83,408,418	4,703,950	47,249,152	43,902,897	41,674,715
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Line 1 to Line 8)	39,198,947	83,408,418	4,703,950	47,249,152	43,902,897	41,674,715
10. Health care receivables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts				1,358,063		1,568,478
13. Totals (Line 9 minus Line 10 plus Line 11 plus Line 12)	39,198,947	83,408,418	4,703,950	48,607,215	43,902,897	43,243,193

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

STATEMENT AS OF MARCH 31, 2016 OF THE Mount Carmel Health Plan, Inc

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

No change.

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 & 4)	OH	2,138,267	(1,185,100)
01A04 - Net Income, NAIC SAP (1 - 2 - 3 = 4)	OH	2,138,267	(1,185,100)
01A05 - Surplus, state basis (Page 3, Line 33, Columns 3 & 4)	OH	153,975,876	155,075,795
01A08 - Surplus, NAIC SAP (5 - 6 - 7 = 8)	OH	153,975,876	155,075,795

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

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

No change.

E. Repurchase Agreements and/or Securities Lending Transactions

No change.

F. Real Estate

No change.

G. Low-Income Housing Tax Credits (LIHTC)

No change.

H. Restricted Assets

No change.

I. Working Capital Finance

No change.

J. Offsetting and Netting of Assets and Liabilities

No change.

K. Structured Notes

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

7. Investment Income

No change.

STATEMENT AS OF MARCH 31, 2016 OF THE Mount Carmel Health Plan, Inc

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments
- No change.
9. Income Taxes
- No change.
10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
- No change.
11. Debt
- A. Debt Including Capital Notes
- No change.
- B. Federal Home Loan Bank (FHLB) Agreements
- 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
- (1) - (9) No change.
- (10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$17,636,908 and \$17,669,916 as of March 31, 2016 and December 31, 2015, respectively.
- (11) - (13) No change.
14. Liabilities, Contingencies and Assessments
- No change.
15. Leases
- A. Lessee Operating Lease
- (1) No change.
- (2)
- a. At January 1, of said year, the minimum aggregate rental commitments are as follows:
- | Reporting Period Ending | Operating Leases |
|-------------------------|------------------|
| 1..... 2017 | \$ 14,823 |
| 2..... 2018 | \$ 3,582 |
| 3..... 2019 | \$ |
| 4..... 2020 | \$ |
| 5..... 2021 | \$ |
| 6. Total | \$ 18,405 |
- (3) No change.
- B. Lessor Leases
- Not Applicable.
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

Name and Address of Managing General Agent or Third Party Administrator	FEIN Number	Exclusive Contract	Types of Business Written	Type of Authority Granted	Total Direct Premiums Written/Produced By
---	-------------	--------------------	---------------------------	---------------------------	---

Direct Premiums Written / Produced by Managing General Agents / Third Party Administrators
Extend Health, Inc. - 10975 Sterling View Drive, Suite A1, South Jordan, UT 84095..... 26-0775680 ... No ... Medicare..... B..... 329,576
1999999 - TOTAL - Direct Premiums Written / Produced by Managing General Agents / Third Party Administrators 329,576

STATEMENT AS OF MARCH 31, 2016 OF THE Mount Carmel Health Plan, Inc

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurement

A. (1) The fair value of financial assets at December 31, 2015 were as follows:

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
Assets at fair value				
Common stocks	49,727,667			49,727,667
Money market funds	7,844,639			7,844,639
20A1A99 - Assets at fair value	57,572,306			57,572,306

(2) Rollforward of Level 3 Items

Not Applicable.

(3) There were no fair value measurements using significant unobservable inputs. The Company reports transfers between fair value hierarchy levels at the end of the reporting period.

(4) Fair value of actively traded debt securities are based on quoted market prices. Fair value of other debt securities are based on quoted market prices of identical or similar securities or based on observable inputs like interest rates generally using a market valuation approach, or, less frequently, an income valuation approach and are generally classified as Level 2. The Company generally obtains one quoted price for each security from a third party pricing service. These prices are generally derived from recently reported trades for identical or similar securities, including adjustments through the reporting date based upon observable market information. When quoted prices are not available, the third party pricing service may use quoted market prices of comparable securities or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include benchmark yields, reported trades, credit spreads, broker quotes, default rates, and prepayment speeds.

The Company is responsible for the determination of fair value and as such, the Company performs a review of the prices received from the third party pricing service to determine whether the prices are reasonable estimates of fair value. There were no material adjustments to the prices obtained from the third party pricing service during the quarter ended March 31, 2016.

(5) Derivative Fair Values

Not Applicable.

B. Other Fair Value Disclosures

Not Applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2, and 3

C. Practicable to Estimate Fair Value

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Aggregate fair value for all financial instruments						
U.S. Treasury and agency securities	39,398,400	38,848,224	38,926,025	472,375		
U.S. Special revenue obligations	27,467,562	26,677,702	7,597,652	19,869,910		
Industrial & Miscellaneous bonds	68,344,374	66,290,919		68,344,374		
Common stock	49,727,667	49,727,667	49,727,667			
Cash, cash equivalents, and short-term securities	76,414,836	77,030,350	76,414,836			
20C9999 - Aggregate fair value for all financial instruments						

D. Financial Instruments for which Not Practicable to Estimate Fair Values

Not Applicable.

21. Other Items

No change.

22. Events Subsequent

Type I - Recognized Subsequent Events:

Subsequent events have been considered through May 13, 2016 for the statutory statement issued on May 16, 2016.

The Company is not aware of any events or transactions that provide additional evidence with respect to conditions that existed at March 31, 2016, which would have a material effect on its financial condition.

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through May 13, 2016 for the statutory statement issued on May 16, 2016.

The Company is not aware of any events or transactions that provide evidence with respect to conditions that did not exist at March 31, 2016 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

Reserves as of December 31, 2015 were \$42,277,293. As of March 31, 2016, \$39,198,947 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$4,703,950 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$1,625,604 unfavorable prior-year development since December

STATEMENT AS OF MARCH 31, 2016 OF THE Mount Carmel Health Plan, Inc

NOTES TO FINANCIAL STATEMENTS

31, 2015 to March 31, 2016. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

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.

STATEMENT AS OF MARCH 31, 2016 OF THE Mount Carmel Health Plan, Inc

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?
(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.

Yes (X) No ()
- 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, NA..... 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 Investment Analysis Office been followed?
- Yes (X) No ()

- 18.2 If no, list exceptions:
-

STATEMENT AS OF MARCH 31, 2016 OF THE Mount Carmel Health Plan, Inc

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

1. Operating Percentages:
- 1.1 A&H loss percent

90.8 %
- 1.2 A&H cost containment percent

0.5 %
- 1.3 A&H expense percent excluding cost containment expenses

8.6 %
- 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
Accident & Health - Non-Affiliates 11835	04-1590940	01/01/2016	PARTNERRE AMER INS CO	DE	SSL/A/I	Authorized		
0499998 - Accident & Health - Non-Affiliates								

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only Year to Date							
			2	3	4	5	6	7	8	9
States, Etc.		Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Column 2 Through Column 7	Deposit-Type Contracts
1.	Alabama	AL N								
2.	Alaska	AK N								
3.	Arizona	AZ N								
4.	Arkansas	AR N								
5.	California	CA N								
6.	Colorado	CO N								
7.	Connecticut	CT N								
8.	Delaware	DE N								
9.	District of Columbia	DC N								
10.	Florida	FL N								
11.	Georgia	GA N								
12.	Hawaii	HI N								
13.	Idaho	ID N								
14.	Illinois	IL N								
15.	Indiana	IN N								
16.	Iowa	IA N								
17.	Kansas	KS N								
18.	Kentucky	KY N								
19.	Louisiana	LA N								
20.	Maine	ME N								
21.	Maryland	MD N								
22.	Massachusetts	MA N								
23.	Michigan	MI N								
24.	Minnesota	MN N								
25.	Mississippi	MS N								
26.	Missouri	MO N								
27.	Montana	MT N								
28.	Nebraska	NE N								
29.	Nevada	NV N								
30.	New Hampshire	NH N								
31.	New Jersey	NJ N								
32.	New Mexico	NM N								
33.	New York	NY N								
34.	North Carolina	NC N								
35.	North Dakota	ND N								
36.	Ohio	OH L		147,252,044					147,252,044	
37.	Oklahoma	OK N								
38.	Oregon	OR N								
39.	Pennsylvania	PA N								
40.	Rhode Island	RI N								
41.	South Carolina	SC N								
42.	South Dakota	SD N								
43.	Tennessee	TN N								
44.	Texas	TX N								
45.	Utah	UT N								
46.	Vermont	VT N								
47.	Virginia	VA N								
48.	Washington	WA N								
49.	West Virginia	WV N								
50.	Wisconsin	WI N								
51.	Wyoming	WY N								
52.	American Samoa	AS N								
53.	Guam	GU N								
54.	Puerto Rico	PR N								
55.	U.S. Virgin Islands	VI N								
56.	Northern Mariana Islands	MP N								
57.	Canada	CAN N								
58.	Aggregate Other Alien	OT X X X								
59.	Subtotal	X X X		147,252,044					147,252,044	
60.	Reporting entity contributions for Employee Benefit Plans	X X X								
61.	Total (Direct Business)	(a) 1		147,252,044					147,252,044	
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.

STATEMENT AS OF MARCH 31, 2016 OF THE Mount Carmel Health Plan, Inc
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Trinity Health Corporation (an Indiana nonprofit); FEIN: 35-1443425 (PARENT CORPORATION)

Mount Carmel Health System (Ohio); FEIN: 31-1439334 (100% Ownership by Trinity Health Corporation)

- Mount Carmel Health System Foundation; FEIN: 31-1113966 (100% Ownership by Immediate Parent)
- Mount Carmel Health Plan Inc. (HMO); FEIN: 31-1471229 (100% Ownership by Immediate Parent)
- Mount Carmel Health Insurance Company (PPO); FEIN: 25-1912781 (100% Ownership by Immediate Parent)
- Mount Carmel College of Nursing; FEIN: 31-1308555 (100% Ownership by Immediate Parent)
- Patient Transport Services of Columbus LLC; FEIN: 26-4601285 (50% Ownership by Immediate Parent)
- Cornerstone Medical Services of Columbus LLC; FEIN: 26-3869158 (50% Ownership by Immediate Parent)
- OSU/Mount Carmel Health Alliance; FEIN: 31-1654603 (50% Ownership by Immediate Parent)
- Madison County Community Hospital; FEIN: 31-1657206 (40% Ownership by Immediate Parent)
- Diley Ridge Medical Center; FEIN: 34-2032340 (70% Ownership by Immediate Parent)
- Mount Carmel Health Partners Inc.; FEIN: 31-1411721 (50% Ownership by Immediate Parent)
- Central Ohio Medical Textiles Inc.; FEIN: 38-3643188 (50% Ownership by Immediate Parent)
- Surgery Center Financing Corp; FEIN: 31-1531102 (100% Ownership by Immediate Parent)
- St Ann's Medical Office Building III, LLC; FEIN: 20-1218559 (38.5% Ownership by Immediate Parent)
- Mount Carmel HealthProviders Inc.; FEIN: 31-1382442 (100% Ownership by Immediate Parent)
- Mount Carmel HealthProviders Two, LLC; FEIN: 20-1983271 (100% Ownership by Immediate Parent)
- Mount Carmel HealthProviders III, LLC; FEIN: 20-4145781 (100% Ownership by Immediate Parent)
- Big Run Medical Office Building Limited Partnership; FEIN: 31-1608125 (50% Ownership by Immediate Parent) (50% ownership)
- MCHS Big Run Condominium Association; FEIN: 31-1571567 (50% Ownership by Immediate Parent)
- Big Run Urgent Care Ltd ; FEIN: 31-1581575 (40% Ownership by Immediate Parent)
- Central Ohio Sleep Medicine; FEIN: 31-1701029 (60% Ownership by Immediate Parent)
- Highfield MRI Ltd ; FEIN: 65-1183045 (50% Ownership by Immediate Parent)
- Concord Radiation Therapy LLC; FEIN: 20-8596889 (50% Ownership by Immediate Parent)
- Taylor Station Surgical Center Ltd; FEIN: 31-1459910 (40% Ownership by Immediate Parent)
- Columbus Cyberknife LLC; FEIN: 27-0865251 (35% Ownership by Immediate Parent)
- Green Street Surgery Center LLC; FEIN: 02-0614846 (20% Ownership by Immediate Parent)
- Canal Winchester MOB LLC; FEIN: 26-4825933 (22% Ownership by Immediate Parent)
- Eye Center of Columbus LLC; FEIN: 01-0702725 (3.18% Ownership by Immediate Parent)
- Health Innovations Ohio LLC; FEIN: 46-0902510 (25% Ownership by Immediate Parent)
- New Albany Surgery Center LLC; FEIN: 45-1617821 (40% Ownership by Immediate Parent)
- MCE MOB IV Limited Partnership; FEIN: 42-1544707 (49.60% Ownership by Immediate Parent)
- St Ann's Medical Office Building II Limited Partnership; FEIN: 31-1603660 (46.75% Ownership by Immediate Parent)
- Mount Carmel East Professional Office Building III Limited Partnership; FEIN: 31-1369473 (27.5% Ownership by Immediate Parent)
- Medilucant MOB I Limited Partnership; FEIN: 20-4913370 (25% Ownership by Immediate Parent)
- Mount Carmel Home Care, LLC; FEIN: 26-2729300 (50% Ownership by Immediate Parent)
- Westar Medical Office Building Limited Partnership; FEIN: 31-1784409 (44.33% Ownership by Immediate Parent)
- MCMC POB III Limited Partnership; FEIN: 31-1392994 (25.17% Ownership by Immediate Parent)
- Canal Med I Limited Partnership; FEIN: 31-1512328 (18.88% Ownership by Immediate Parent)

Holy Cross Health Inc. (Maryland); FEIN: 52-0738041 (100% ownership by Trinity Health Corporation)

- Holy Cross Health Network (Division of Holy Cross Health, Inc.); FEIN: 52-0738041 (100% ownership by Immediate Parent)
- Maryland Care Group, Inc.; FEIN: 52-1815313 (100% ownership by Immediate Parent)
- Holy Cross Private Home Services Corporation; FEIN: 52-1986562 (100% ownership by Immediate Parent)
- Holy Cross Health Foundation, Inc.; FEIN: 20-8428450 (100% ownership by Immediate Parent)
- Chesapeake Potomac Regional Cancer Center LLC; FEIN: 20-3762277 (20% ownership by Immediate Parent)
- Doctors' Regional Cancer Center LLC; FEIN: 20-8889327 (20% ownership by Immediate Parent)
- Maryland Care, Inc. d/b/a Maryland Physician Care; FEIN: 22-3476498 (20% Ownership by Immediate Parent)
- Maryland Care - Medicare, Inc.; FEIN: 20-4771530 (20% Ownership by Immediate Parent)
- The Blue Door Pharmacy, LLC; FEIN: 47-3638756 (25% Ownership by Immediate Parent)

Mercy Health Network, Inc. FEIN: 42-1478417 (50% ownership by Immediate Parent) (Iowa/Nebraska)

Mercy Health Services - Iowa Corp (Iowa/Nebraska); FEIN: 31-1373080 (100% ownership by Trinity Health Corporation)

- Mercy Medical Center - Clinton Inc.; FEIN: 42-1336618 (100% ownership by Immediate Parent)
- Mercy-Clinton Anesthesia Group, LLC; FEIN: 46-1906752 (100% ownership by Immediate Parent)
- Clinton Imaging Services LLC; FEIN: 41-2044739 (65% ownership by Immediate Parent)
- Stereotactic Biopsy Services LC; FEIN: 42-1448735 (11.1% ownership by Immediate Parent)
- Mercy Healthcare Foundation Clinton; FEIN: 42-1316126 (100% Ownership by Immediate Parent)
- Hospice of North Iowa; FEIN: 42-1173708 (100% ownership by Immediate Parent)
- Mercy Care Connections; FEIN: 35-2473948 (100% ownership by Immediate Parent)
- United Clinical Laboratories Inc.; FEIN: 42-1268486 (33.3% ownership by Immediate Parent)
- Preferred Health Choices LLC; FEIN: 90-0139311 (50% ownership by Immediate Parent)
- Health Management Services LLC; FEIN: 46-1861361 (50% ownership by Immediate Parent)
- Tri-State Surgery Center, LLC; FEIN: 91-1900559 (100% Ownership by Immediate Parent)
- Medical Associates/Mercy Family Care Network, LLC; FEIN: 42-1478444 (100% Ownership by Immediate Parent)
- Tri-State Occupational Health, LLC; FEIN: 90-1039315 (100% Ownership by Immediate Parent)

STATEMENT AS OF MARCH 31, 2016 OF THE Mount Carmel Health Plan, Inc
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Forest Park Imaging LLC; FEIN: 13-4365966 (52.89% ownership by Immediate Parent)

Surgical Center Building Associates LLC; FEIN: 311373080 (35% ownership by Immediate Parent)

YMCA and Rehabilitation Center MMC North Iowa; FEIN: 42-1491491 (50% ownership by Immediate Parent)

Magnetic Resonance Services LLC; FEIN: 42-1328388 (49% ownership by Immediate Parent) (49% ownership)

Mason City Ambulatory Surgery Center LLC dba Mason City Surgery Center; FEIN: 20-1960348 (51% ownership by Immediate Parent)

Mercy Heart Center Outpatient Services LLC; FEIN: 13-4237594 (51% ownership by Immediate Parent)

Iowa Falls Clinic MMC North Iowa; FEIN: 42-1467712 (50% ownership by Immediate Parent)

Mercy Medical Center Foundation - North Iowa; FEIN: 42-1229151 (100% ownership by Immediate Parent)

North Iowa Community Healthcare LLC MMC - North Iowa; FEIN: 45-2878353 (19.25% ownership by Immediate Parent)

Hawarden Regional Healthcare Clinic, LLC; FEIN: 42-6005851 (50% ownership by Immediate Parent)

Mercy Medical Services, Inc.; FEIN: 42-1283849 (100% ownership by Immediate Parent)

Mercy Medical Center - Sioux City Foundation; FEIN: 14-1880022 (100% ownership by Immediate Parent)

Health Incorporated; FEIN: 31-1712115 (50% ownership by Immediate Parent)

Siouxland Paramedics Inc.; FEIN: 42-1185707 (100% ownership by Immediate Parent)

Siouxland PACE, Inc.; FEIN: 26-1120134 (100% ownership by Immediate Parent)

Siouxland Regional Cancer Center dba June E. Nyilan Cancer Center; FEIN: 42-1411233 (100% ownership by Immediate Parent)

Hospice of Siouxland; FEIN: 38-3320710 (100% ownership by Immediate Parent)

Mercy/USP Health Ventures ; FEIN: 47-1290300 (55.71% ownership by Immediate Parent)

Siouxland Surgery Center LLP; FEIN: 46-0423353 (55.54% ownership by Immediate Parent) (55.54% ownership)

Oakland Mercy Hospital; FEIN: 20-8072234 (100% ownership by Immediate Parent)

Oakland Mercy Hospital Foundation; FEIN: 31-1678345 (100% ownership by Immediate Parent)

Baum Harmon Mercy Hospital; FEIN: 42-1500277 (100% ownership by Immediate Parent)

Baum Harmon Mercy Hospital & Clinics Foundation; FEIN: 26-2973307 (100% ownership by Immediate Parent)

Dubuque Mercy Health Foundation, Inc.; FEIN: 26-2227841 (100% ownership by Immediate Parent)

Saint Joseph Regional Medical Center, Inc. (Indiana); FEIN: 35-1568821 (100% owned by Trinity Health)

The Foundation of Saint Joseph Regional Medical Center Inc.; FEIN: 35-1654543 (100% owned by Immediate Parent)

Saint Joseph Regional Medical Center Mishawaka Auxiliary Inc.; FEIN: 35-6033285 (100% owned by Immediate Parent)

Saint Joseph Regional Medical Center Plymouth Auxiliary Inc.; FEIN: 35-6043563 (100% owned by Immediate Parent)

Alick's Home Medical Equipment Inc.; FEIN: 35-1548294(15% ownership by Immediate Parent)

Saint Joseph Regional Medical Center - Health Insurance Services LLC; FEIN: 46-2814097 (100% ownership by Immediate Parent)

Northern Indiana Magnetic Resonance Center, LLP; FEIN: 35-1832912 (25% ownership by Immediate Parent)

Select Health Network Inc.; FEIN: 35-1932210 (50% ownership by Immediate Parent)

Michiana Heath Information Network LLC; FEIN: 35-2050128 (33.33% ownership by Immediate Parent)

Edison Lakes Inc.; FEIN: 35-1783309 (23.84% ownership by Immediate Parent)

Advantage Heath Solutions, Inc.; FEIN: 35-2093565 (15.5% ownership by Immediate Parent)

Community Health Partners of South Bend, Inc.; FEIN: 26-3051440 (50% ownership by Immediate Parent)

Edison Lakes ROC LLC ; FEIN: 27-1778694 (30% ownership by Immediate Parent)

Saint Joseph Regional Medical Center - South Bend Campus Inc.; FEIN: 35-0868157 (100% owned by Immediate Parent)

Saint Joseph Regional Medical Center - Plymouth Campus Inc.; FEIN: 35-1142669 (100% owned by Immediate Parent)

SJRMC Holding, Inc.; FEIN: 47-4763735 (100% ownership by Immediate Parent)

Michiana Urgent Care Management, LLC; FEIN: 47-427986 (40% ownership by Immediate Parent)

Saint Alphonsus Health System, Inc. (Idaho/Oregon); FEIN: 27-1929502 (100% ownership by Trinity Health)

Saint Alphonsus Medical Center - Nampa Inc.; FEIN: 82-0200896 (100% ownership by Immediate Parent)

MedNow Inc.; FEIN: 82-0389927 (100% ownership by Immediate Parent)

Treasure Valley Healthnet, Inc.; FEIN: 84-1375309 (50% ownership by Immediate Parent)

Saint Alphonsus Medical Center Nampa Health Foundation, Inc.; FEIN: 26-1737256 (100% ownership by Immediate Parent)

Saint Alphonsus Regional Medical Center, Inc.; FEIN: 82-0200895 (100% ownership by Immediate Parent)

Saint Alphonsus Diversified Care, Inc.; FEIN: 94-3028978 (100% ownership by Immediate Parent)

Southern Idaho Regional Laboratory LLC dba Treasure Valley Lab; FEIN: 82-0511819 (50% ownership by Immediate Parent)

Idaho Cytogenetics Diagnostic Laboratory LLC; FEIN: 33-1012210 (50% ownership by Immediate Parent)

Intermountain Medical Imaging LLC; FEIN: 82-0514422 (50% ownership by Immediate Parent)

Saint Alphonsus Caldwell Cancer Treatment Center, LLC; FEIN: 82-0526861 (80% ownership by Immediate Parent)

Eagle ED Real Estate LLC ; FEIN: 20-8836798 (50% ownership by Immediate Parent)

Life Flight Network LLC; FEIN: 20-5016802 (32% ownership by Immediate Parent) (32% ownership)

MRI LP Interest MRI Center LP; FEIN: 82-0423387 (14.175% ownership by Immediate Parent)

Health Alliance Integrated Care, LLC (100% ownership by Immediate Parent)

Saint Alphonsus Home Health & Hospice LLC; FEIN: 20-3942050 (50% ownership by Immediate Parent)

Saint Alphonsus Health Alliance Inc.; FEIN: 82-0524649(100% ownership by Immediate Parent)

Saint Alphonsus Professional Medical Services LLC; FEIN: 46-0500210 (100% ownership by Immediate Parent)

Saint Alphonsus Building Company Inc.; FEIN: 82-0401011 (100% ownership by Immediate Parent)

Saint Alphonsus Specialty Services Inc.; FEIN: 26-0553931 (100% ownership by Immediate Parent)

Idaho ASC Holding, LLC; FEIN: 36-4729605 (51% ownership by Immediate Parent)

Saint Alphonsus Medical Center - Ontario Inc.; FEIN: 27-1789847 (100% ownership by Immediate Parent)

Saint Alphonsus Medical Center - Baker City Inc.; FEIN: 27-1790052 (100% ownership by Immediate Parent)

Saint Alphonsus Foundation, Baker City, Inc.; FEIN: 94-3164869 (100% ownership by Immediate Parent)

STATEMENT AS OF MARCH 31, 2016 OF THE Mount Carmel Health Plan, Inc

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

<u>Trinity Health - Michigan [Michigan]; FEIN: 38-2113393 (100% owned by Trinity Health Corporation)</u>	
<u>Saint Joseph Mercy Health System (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% ownership by Immediate Parent)</u>	
Chelsea Community Hospital (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% ownership by Immediate Parent)	
St. Joseph Mercy Hospital, Ann Arbor; (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% ownership by Immediate Parent)	
Saint Joseph Mercy Livingston Hospital (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% ownership by Immediate Parent)	
The Saint Joseph Mercy Health Partners Clinically Integrated Network, LLC; FEIN: 47-1340852 (100% ownership by Immediate Parent)	
Washtenaw/Livingston Medical Control Corporation ; FEIN: 38-2843970 (52.5% ownership by Immediate Parent)	
Mission Health Corporation ; FEIN: 38-3181557 (50% ownership by Immediate Parent)	
Center for Digestive Care, LLC; FEIN: 03-0447062 (51% ownership by Immediate Parent)	
Huron Arbor Corporation; FEIN: 38-2475644 (100% ownership by Immediate Parent)	
Probability Therapy Services; FEIN: 20-2020239 (100% ownership by Immediate Parent)	
SJ-UM LLC; FEIN: 46-2847401 (100% ownership by Immediate Parent)	
Woodland Imaging Center, LLC dba Avant Imaging ; FEIN: 76-0820959 (51% ownership by Immediate Parent);	
IHA Health Services Corporation ; FEIN: 38-3316559 (100% ownership by Immediate Parent)	
Catherine McAuley Health Services Corporation; FEIN: 38-2507173 (100% ownership by Immediate Parent)	
St. Mary Mercy Hospital (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% ownership by Immediate Parent)	
The Care Alliance, LLC; FEIN: 46-5648536 (100% Ownership by Immediate Parent)	
Western Care Alliance, LLC; FEIN: 46-5620128 (100% ownership by Immediate Parent)	
St. Joseph Mercy Oakland (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% ownership by Immediate Parent)	
Oakland Health Partners; FEIN: 47-2105093 (100% Ownership by Immediate Parent)	
Oakland Accountable Care, LLC; FEIN: 45-5589234 (100% Ownership by Immediate Parent)	
The Waterford Surgical Center, LLC; FEIN: 27-1110813 (100% ownership by Immediate Parent)	
Tri-Hospital Emergency Medical Services; FEIN: 38-2485700 (33.33% ownership by Immediate Parent)	
Tri-Hospital MRI Center d/b/a Advanced MRI; FEIN: 38-2884297 (55% ownership by Immediate Parent)	
<u>Mercy Health Partners; FEIN: 38-2589966 (100% ownership by Immediate Parent)</u>	
Westshore Health Network dba Lakeshore Health Network dba Lakeshore Health Network; FEIN: 38-3280200 (100% ownership by Immediate Parent)	
MRI Mobile Services of West Michigan; FEIN: 38-3073745 (100% ownership by Immediate Parent)	
Muskegon Community Heath Project; FEIN: 91-1932918 (100% ownership by Immediate Parent)	
Muskegon SC LLC; FEIN: 20-3244346 (35.7% ownership by Immediate Parent)	
West Shore Professional Building Condominium Association; FEIN: 38-2700166 (70% ownership by Immediate Parent)	
HPC Co-Owners Association; FEIN: 27-0734448 (100% ownership by Immediate Parent)	
Professional Med Team; FEIN: 38-2638284 (100% ownership by Immediate Parent)	
Mobile Health Resources LLC; FEIN: 38-3285823 (14.3% ownership by Immediate Parent)	
Hackley Life Counseling dba Mercy Health Partners - Life Counseling and dba Mercy Health Partners Work Life Services; FEIN: 38-1386362 (100% ownership by Immediate Parent)	
HPCN; FEIN: 30-0207909 (100% ownership by Immediate Parent)	
PACE Program dba Life Circles; FEIN: 26-0170498 (25.5% ownership by Immediate Parent)	
Mercy Health Clinically Integrated Network LLC; FEIN: 47-2070753 (100% ownership by Immediate Parent)	
Western Michigan Associates JV; FEIN: 38-2960292 (9.82% ownership by Immediate Parent)	
Western Michigan Shared Hospital Laundry; FEIN: 38-2026913 (9.82% ownership by Immediate Parent)	
Hackley Health Ventures Inc.; FEIN: 38-2589959 (100% ownership by Immediate Parent)	
H.E.F. Inc.; FEIN: 38-3086401 (100% ownership by Immediate Parent)	
Hackley Health Management Inc. dba Mercy Health Partners-Health Management Inc.; FEIN: 38-2961814 (100% ownership by Immediate Parent)	
Hackley Healthcare Equipment Corp dba Mercy Healthcare Equipment Corp; FEIN: 38-2578569 (100% ownership by Immediate Parent)	
Hackley Healthcare Equipment Corp. dba Mercy Health Partners-Healthcare Equipment and Pharmacy; FEIN: 38-2578569 (100% ownership by Immediate Parent)	
Hackley Healthcare Equipment Corp dba Axiom Health (Grand Rapids); FEIN: 38-2578569 (100% ownership by Immediate Parent)	
Hackley Professional Pharmacy Inc. dba Mercy Health Partners-Pharmacy Inc.; FEIN: 38-244870 (100% ownership by Immediate Parent)	
Workplace Health of Grand Haven Inc.; FEIN: 38-3112035 (100% ownership by Immediate Parent)	
Together Health Network, LLC; FEIN: 47-1573173 (50% ownership by Immediate Parent)	
Midwest Medflight; FEIN: 38-2684671 (100% ownership by Immediate Parent)	
CLR Investments, LLC; FEIN: 32-0008631 (100% ownership by Immediate Parent)	
Northern Michigan Supply Alliance; FEIN: 38-3453378 (50% ownership by Immediate Parent)	
Advantage Health St. Mary's Care Network; FEIN: 38-3845167 (50% ownership by Immediate Parent)	
Advantage Health St. Mary's Medical Group; 27-2491974	
Health Park Central Limited Partnership; FEIN: 38-3006501 (10.55% ownership by Immediate Parent)	
Michigan Athletic Club; FEIN: 38-2647304 (90% ownership by Immediate Parent)	
Pennant Health Alliance; FEIN: 27-3618927 (27% ownership by Immediate Parent)	
Advent Rehabilitation; FEIN:38-3306673 (50% ownership by Immediate Parent)	
Saint Mary's Foundation; FEIN: 38-1779602 (100% ownership by Immediate Parent)	
Saint Mary's Health Management; FEIN: 38-3450733 (100% ownership by Immediate Parent)	
Sixty Fourth Street LLC; FEIN: 20-2443646 (51% ownership by Immediate Parent)	
Mercy Physician Community PHO; FEIN: 38-3406127 (50% ownership by Immediate Parent)	
<u>Loyola University Health System [Illinois]; FEIN: 36-3342448 (100% Ownership by Trinity Health Corporation)</u>	
Loyola Ambulatory Centers LLC; FEIN: 36-4321058 (100% Ownership by Immediate Parent)	
Loyola Physicians Partners ACO, LLC; FEIN: 38-3930598 (100% Ownership by Immediate Parent)	PL
Gottlieb Memorial Hospital; FEIN: 36-2379649 (100% Ownership by Immediate Parent)	
Gottlieb/West Towns PHO, Inc.; FEIN: 36-4006263 (50% Ownership by Immediate Parent)	
Gottlieb Community Health Services Corporation; FEIN: 36-3332852 (100% Ownership by Immediate Parent)	
Gottlieb Management Services, Inc.; FEIN: 36-3330529 (100% Ownership by Immediate Parent)	

STATEMENT AS OF MARCH 31, 2016 OF THE Mount Carmel Health Plan, Inc
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Loyola University Medical Center; FEIN: 36-4015560 (100% Ownership by Immediate Parent)

Loyola Ambulatory Centers LLC; FEIN: 36-4321058 (100% Ownership by Immediate Parent)

Loyola Ambulatory Surgery Center at Oakbrook LP; FEIN: 36-4119522 (49% Ownership by Immediate Parent)

RMLHP Corporation; FEIN: 36-4160869 (50% Ownership by Immediate Parent)

RML Health Providers Limited Partnership; FEIN: 36-4113692 (49.5% Ownership by Immediate Parent; 1% Ownership by RMLHP)

Loyola Medicine Transport, LLC; FEIN 47-4147171 (51% Ownership by Immediate Parent)

Loyola Physician Partners, LLC; FEIN: 37-1756257; (100% Ownership by Immediate Parent)

Mercy Health System of Chicago (Illinois); FEIN: 36-3163327 (100% Ownership by Trinity Health)

Mercy Hospital and Medical Center; FEIN: 36-2170152 (100% Ownership by Immediate Parent)

Mercy Advanced MRI LLC; FEIN:26-2116721 (100% Ownership by Immediate Parent)

Mercy Foundation Inc. ; FEIN:36-3227350 (100% Ownership by Immediate Parent)

Mercy Services Corporation; FEIN: 36-3227348 (100% owned by Immediate Parent)

Mercy Quality Health Partners ACO, LLC, an Illinois limited liability company; FEIN: 38-3971072 (100% ownership by Immediate Parent)

Mercy Quality Health Partners, LLC, an Illinois limited liability company; FEIN: 36-4798692 (100% ownership by Immediate Parent)

Saint Agnes Medical Center (California); FEIN: 94-1437713 (100% ownership by Trinity Health)

Greater Central Valley Healthcare LLC; FEIN: 46-5551144 (100% ownership by Immediate Parent)

Saint Agnes Health Partners LLC; FEIN: 38-3880220 (50% ownership by Immediate Parent) (50% ownership)

Professional Office Corporation; FEIN: 94-2839324 (100% ownership by Immediate Parent)

BSV Medical Office Building LLC; FEIN:74-3059017 (50% ownership by Immediate Parent)

Priority Plus of California dba Priority Heath Services; FEIN: 77-0395267 (63.6% ownership by Immediate Parent)

Saint Agnes Medical Providers, Inc.; FEIN: 46-1465093 (Sole Shareholder is CMO of SAMC - No Ownership by SAMC)

TRINITY ASSURANCE, LTD (CAYMAN ISLAND) (100% Ownership by Trinity Health)

Mercy Medical

Mercy LIFE of Birmingham (100% Ownership)

Pittsburgh Mercy Health System, Inc. (Pennsylvania); FEIN: 25-1464211 (100% owned by Trinity Health)

Mercy Life Center Corporation; FEIN: 25-1604115 (100% Ownership by Immediate Parent)

McAuley Ministries; FEIN: 94-3436142 (100% Ownership by Immediate Parent)

LIFE Pittsburgh (50% Ownership)

Trinity Continuing Care Services (multistate operation - incorporated in Michigan); FEIN: 38-2559656 (100 % ownership by Trinity Health Corporation)

Catholic Health East Senior Services Management, Incorporated; FEIN:37-1572595 (100% owned by Trinity Continuing Care Services/Trinity Health)

Holy Cross CareNet Inc.; FEIN: 52-1945054 (100% ownership by Immediate Parent)

Marycrest Heights; FEIN: 27-0291722 (100% ownership by Immediate Parent)

Mary Free Bed Sub-Acute Rehabilitation; FEIN: 46-3971740 (50% ownership by Immediate Parent)

Mercy Services for Aging Corporation; FEIN: 38-2719605(100% ownership by Immediate Parent)

Trinity Continuing Care Services - Indiana; FEIN: 93-09070475 (100% ownership by Immediate Parent)

Saint Joseph's Tower Inc.; FEIN: 31-1040468 (100% ownership by Immediate Parent)

Trinity Home Heath Services (multistate operation - incorporated in Michigan); FEIN: 38-2621935 (100% ownership by Trinity Health Corporation)

Amicare Hospice Services Inc.; FEIN: 38-2949053 (100% ownership by Immediate Parent)

Cranbrook Hospice Care; FEIN: 38-3320699 (100% ownership by Immediate Parent)

Mercy Amicare Home Healthcare, Oakland; FEIN: 38-3320698 (100% ownership by Immediate Parent)

Mercy Amicare Home Healthcare, Port Huron; FEIN: 38-3320701 (100% ownership by Immediate Parent)

Mercy General Health Partners, Amicare Homecare; FEIN: 38-3.321856 (100% ownership by Immediate Parent)

Mercy North Homecare and Hospice; FEIN: 38-3313897 (100% ownership by Immediate Parent)

Mount Carmel Home Care LLC; FEIN: 26-2729300 (50% ownership by Immediate Parent)

Hospice of Washtenaw; FEIN: 38-3320707 (100% ownership by Immediate Parent)

Saint Mary's Amicare Home Healthcare; FEIN: 38-3320700 (100% ownership by Immediate Parent)

Trinity Health PACE; FEIN: 47-3073124 (100% ownership by Immediate Parent) (multistate operation - incorporated in Michigan)

Saint Joseph PACE; FEIN: Applied For, But Not Yet Received (100% ownership by Immediate Parent)

Trinity Health LIFE Pennsylvania, Inc. (100% Ownership)

Mercy Health System of Southeastern Pennsylvania (Pennsylvania); FEIN: 23-2212638 (100% owned by Trinity Health)

Mercy Health Foundation of Southeastern Pennsylvania; FEIN: 23-2829864 (100% Ownership by Immediate Parent)

Mercy Catholic Medical Center of Southeastern Pennsylvania; FEIN: 23-1352191 (100% Ownership by Immediate Parent)

Nazareth Hospital; FEIN: 23-2794121 (100% Ownership by Immediate Parent)

Nazareth Health Care Foundation; FEIN: 23-2300951 (100% Ownership by Immediate Parent)

Nazareth Medical Office Building Associates LP; FEIN: 23-2388040 (56.49% Ownership by Immediate Parent)

St. Agnes Continuing Care Center; FEIN: 23-2840137 (100% Ownership by Immediate Parent)

St Agnes Continuing Care Foundation; FEIN: 23-2415137(100% Ownership by Immediate Parent)

Mercy Accountable Care Network, LLC; FEIN: 46-2774097 (100% Ownership by Immediate Parent)

Mercy Health Plan; FEIN: 22-2483605 (100% Ownership by Immediate Parent)

Gateway Health Plan, LP (50% ownership by Immediate Parent); FEIN: 25-1691945

Gateway Health Plan, Inc.; FEIN: 25-1505506 (100% Ownership by Immediate Parent)

Gateway Health Plan of Ohio, Inc.; FEIN: 30-0282076 (100% Ownership by Immediate Parent)

Mercy Home Health Services; FEIN: 23-2325058 (100% Ownership by Immediate Parent)

Mercy Home Health; FEIN: 23-1352099 (100% Ownership by Immediate Parent)

Mercy Family Support; FEIN: 23-2325059 (100% Ownership by Immediate Parent)

STATEMENT AS OF MARCH 31, 2016 OF THE Mount Carmel Health Plan, Inc
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Mercy Physician Network; FEIN: 46-1187365 (100% Ownership by Immediate Parent)

Nazareth Physician Services, Inc.; FEIN: 20-3261266 (100% Ownership by Immediate Parent)

N.E. Physician Services, Inc.; FEIN: 23-2497355 (100% Ownership by Immediate Parent)

East Norriton Physicians Services, Inc.; FEIN: 23-2515999 (100% Ownership by Immediate Parent)

Mercy Management of Southeastern Pennsylvania; FEIN: 23-2627944 (100% Ownership by Immediate Parent)

Mercy/Manor Partnership (50% ownership by Immediate Parent); FEIN: 52-1931012

Mercy Eastwick, Inc.; FEIN: 23-2184261 (100% Ownership by Immediate Parent)

St. Mary Medical Center (Pennsylvania); FEIN: 23-1913910 (100% owned by Trinity Health)

Langhorne Physician Services; FEIN: 23-2571699 (100% Ownership by Immediate Parent)

St. Mary Medical Center Foundation; FEIN: 23-2567468 (100% Ownership by Immediate Parent)

LIFE St Mary; FEIN: 26-2976184 (100% Ownership by Immediate Parent)

St. Mary Emergency Medical Services; FEIN: 46-5354512 (100% Ownership by Immediate Parent)

St. Mary Building and Development; FEIN: 46-1827502 (100% Ownership by Immediate Parent)

Langhorne Services, Inc.; FEIN: 23-2625981 (100% Ownership by Immediate Parent)

Langhorne Services II, Inc.; FEIN: 23-3795549 (100% Ownership by Immediate Parent)

Langhorne MRI, Inc.; FEIN: 23-2519529 (100% Ownership by Immediate Parent)

Langhorne MOB Partners, LP; FEIN: 23-2622772 (39.08% Ownership by Immediate Parent)

The Ambulatory Surgery Center at St. Mary LLC; FEIN: 23-2871206 (51% Ownership by Immediate Parent)

SMMC MOB II, Limited Partnership; FEIN: 36-4559869 (65.75% Ownership by Immediate Parent)

Quality Health Alliance, LLC; FEIN: 46-5686622 (100% Ownership by Immediate Parent)

Quality Health Alliance - ACO, LLC; FEIN: 46-5675954 (100% Ownership by Immediate Parent)

Endoscopy Center at St. Mary; FEIN: 20-5253361 (16.349% Ownership by Immediate Parent)

St. Mary's Health Care System, Inc. (Georgia); FEIN: 58-0566223 (100% owned by Trinity Health)

St. Mary's Foundation, Inc.; FEIN: 58-2544232 (100% Ownership by Immediate Parent)

St. Mary's Sacred Heart Hospital; FEIN: 47-3752176 (100% Ownership by Immediate Parent)

Sacred Heart Enterprises, LLC; FEIN: 35-2534772 (100% Ownership by Immediate Parent)

Cobb Enterprises, LLC; FEIN: 20-8356011 (100% Ownership by Immediate Parent)

Good Samaritan Hospital, Inc.; FEIN: 26-1720984 (100% Ownership by Immediate Parent)

St. Mary's Highland Hills Village, Inc.; FEIN: 58-2276801 (100% Ownership by Immediate Parent)

St. Mary's Medical Group, Inc.; FEIN: 26-1858563 (100% Ownership by Immediate Parent)

St. Mary's Highland Hills, Inc.; FEIN: 02-0576648 (100% Ownership by Immediate Parent)

Athens Residential Properties, LLC; FEIN: Not Issued (100% Ownership by Immediate Parent)

St. Francis Hospital, Inc. (Delaware); FEIN: 51-0064326 (100% owned by Trinity Health)

St. Francis Foundation; FEIN: 51-0374158 (100% Ownership by Immediate Parent)

LIFE at St. Francis Healthcare, Inc.; FEIN: 45-2569214 (100% Ownership by Immediate Parent)

Franciscan Eldercare Corporation; FEIN: 22-3008680 (100% Ownership by Immediate Parent)

Delaware Care Collaboration; FEIN: 47-4069475 (100% Ownership by Immediate Parent)

Mercy Community Health, Inc. - (Connecticut); FEIN: 06-1492707 (100% owned by Trinity Continuing Care Services/Trinity Health)

Saint Mary Home, Incorporated; FEIN: 06-0646843 (100% Ownership by Immediate Parent)

McAuley Center, Incorporated; FEIN: 06-1058086 (100% Ownership by Immediate Parent)

Maxis Health System (Pennsylvania); FEIN: 91-1940902 (100% Ownership by Trinity Health)

St. Francis Medical Center, a New Jersey Nonprofit Corporation (New Jersey); FEIN: 22-3431049 (100% owned by Maxis Health System (PA) which is 100% owned by Trinity Health)

St. Francis Medical Center Foundation, Inc.; FEIN: 52-1025476 (100% Ownership by Immediate Parent)

LIFE St Francis, a New Jersey Nonprofit Corporation (PACE); FEIN: 22-2797282 (100% Ownership by Immediate Parent)

Life Care Physicians LLC (Managed and Controlled but not Owned by St. Francis Medical Center); FEIN: 26-1649038

St. Francis Community Health Services, LLC; FEIN: 46-1801229 (100% Ownership by Immediate Parent)

Central New Jersey Heart Services, LLC; FEIN: 20-8525458 (59.76% Ownership by St. Francis Medical Center)

Our Lady of Lourdes Health Care Services, Inc. (New Jersey); FEIN: 22-2568528 (100% owned by Maxis Health System (PA) which is 100% owned by Trinity Health)

Our Lady of Lourdes Health Foundation, Inc.; FEIN: 22-2351960 (100% Ownership by Immediate Parent)

Our Lady of Lourdes Hospital Auxiliary; FEIN: 21-0635001 (100% Ownership by Immediate Parent)

Lourdes Medical Center of Burlington County, a New Jersey Nonprofit Corporation; FEIN: 22-3612265 (100% Ownership by Immediate Parent)

Our Lady of Lourdes Medical Center, Inc.; FEIN: 21-0635001 (100% Ownership by Immediate Parent)

Centennial Surgical Unit, LLC JV (51% ownership by Immediate Parent); FEIN: 22-3580847

Our Lady of Lourdes School of Nursing, Inc.; FEIN: 21-0635001 (100% Ownership by Immediate Parent)

Lourdes Cardiac Surgery, LLC; FEIN: 27-4357794 (100% Ownership by Immediate Parent)

Lourdes Cardiology Services, PC; FEIN: 27-4357794 (100% Ownership by Immediate Parent)

Lourdes Ancillary Services, Inc.; FEIN: 22-2568525 (100% Ownership by Immediate Parent)

Health Management Services Organization, Inc.; FEIN: 22-3366580 (100% Ownership by Immediate Parent)

South Jersey Vascular Management, LLC JV (50% ownership by Immediate Parent); 20-2273476

Lourdes Specialty Hospital of Southern New Jersey LLC JV (20% ownership by Immediate Parent); FEIN: 86-1139477

Tyler Dialysis, LLC JV (19% ownership by Immediate Parent); FEIN: 45-4079716

Lourdes Medical Associates, PA; FEIN: 22-3361862 (100% Ownership by Immediate Parent)

Lourdes Dialysis at Innova, Inc. (Inactive); FEIN: 26-3237625 (100% Ownership by Immediate Parent)

LIFE at Lourdes, Inc.; FEIN: 26-1854750 (100% Ownership by Immediate Parent)

Lourdes Urgent Care Services, PC; FEIN: 46-4188202 (100% Ownership by Immediate Parent)

LHS Health Network, LLC; FEIN: 46-2820519 (100% Ownership by Immediate Parent)

STATEMENT AS OF MARCH 31, 2016 OF THE Mount Carmel Health Plan, Inc
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Saint Michael's Medical Center, Inc. [New Jersey]; FEIN: 26-2616046 (100% owned by Maxis Health System which is 100% owned by Trinity Health)

- Saint James Care, Inc., a New Jersey Nonprofit Corporation; FEIN: 26-2616230 (100% Ownership by Immediate Parent)
- Columbus Acquisition Corp; 26-2616342 (100% Ownership by Immediate Parent)
- LIFE at Saint Michael's, Inc. (100% Ownership by Immediate Parent); FEIN: Not yet issued - PACE Program has not yet opened
- Saint Michael's Physician Services, PC; FEIN: 45-2648607 (100% Ownership by Immediate Parent)
- Saint Michael's Foundation, Inc.; 22-3311976 (100% Ownership by Immediate Parent)
- University Heights Property Company, Inc., a NJ Nonprofit Corp.; FEIN: 22-3100162 (100% Ownership by Immediate Parent)
- Chestnut Risk Services Ltd; FEIN: 26-2616046 (100% Ownership by Immediate Parent)

St. Peter's Health Partners [New York]; FEIN: 45-3570715 (100% owned by Trinity Health)

- Innovative Health Alliance of New York, LLC (SPHP owns 50%; Ellis Hospital owns 50%); FEIN: 46-5676066
- Manning Medical , PLLC (Nominally owned by SPHP Physician in accordance with NY law; SPHP exercises control through an Agreement and Reserve Powers); FEIN: 46-4331512
 - Albany Advanced Imaging, PLLC dba St. Peter's Health Partners Imaging (Manning Medical PLLC owns 46%; Albany Radiology Partners, PLLC owns 54%); FEIN: 14-1813068
- St. Peter's Health Partners Medical Associates, PC; FEIN: 46-1177336 (100% Ownership by Immediate Parent)
- St. Peter's Hospital Foundation, Inc.; FEIN: 22-2262982 (100% Ownership by Immediate Parent)
- St. Peter's Hospital of the City of Albany dba St. Peter's Hospital; FEIN: 14-1348692 (100% Ownership by Immediate Parent)
 - Villa Mary Immaculate d/b/a St Peter's Nursing & Rehabilitation Center; FEIN: 14-1438749 (100% Ownership by Immediate Parent)
 - St. Peter's Ambulatory Surgery Center LLC (St. Peter's Hospital: 50%; AGC Associates, Inc. 50%); FEIN: 46-0463892
- Our Lady of Mercy Life Center; FEIN: 14-1743506 (100% Ownership by Immediate Parent)
- The Community Hospice, Inc.; FEIN: 14-1608921 (100% Ownership by Immediate Parent)
 - The Community Hospice Foundation, Inc.; FEIN: 22-2692940 (100% Ownership by Immediate Parent)
- Samaritan Hospital of Troy, New York dba Samaritan Hospital; FEIN: 14-1338544 (100% Ownership by Immediate Parent)
 - Alliance for Better Care, LLC (JV Samaritan Hospital 20%; Ellis Hospital 20%; Hometown Health 20%; St. Mary Hospital of Amsterdam 20%; Whitney M. Young Health Center 20%); FEIN: 47-2920659
 - Samaritan Medical Office Building, Inc.; FEIN: 14-1607244 (100% Ownership by Immediate Parent)
- Memorial Hospital, Albany, NY dba Albany Memorial Hospital; FEIN: 14-1338457 (100% Ownership by Immediate Parent)
- The Northeast Health Foundation, Inc.; 22-2743478 (100% Ownership by Immediate Parent)
- Samaritan Child Care Center, Inc.; FEIN: 14-1710225 (100% Ownership by Immediate Parent)
- Sunnyview Hospital and Rehabilitation Center, Inc.; FEIN: 14-1338386 (100% Ownership by Immediate Parent)
 - Sunnyview Hospital and Rehabilitation Foundation, Inc.; FEIN: 22-2505127 (100% Ownership by Immediate Parent)
- LTC (Eddy), Inc. dba The Eddy; FEIN: 22-2564710 (100% Ownership by Immediate Parent)
 - The James A. Eddy Memorial Geriatric Center, Inc. dba Eddy Memorial Geriatric Center; FEIN: 22-2570478 (100% Ownership by Immediate Parent)
 - The Capital Region Geriatric Center, Inc. dba Eddy Village Green at Cohoes; FEIN: 14-1701597 (100% Ownership by Immediate Parent)
 - Heritage House Nursing Center, Inc. dba Eddy Heritage House; FEIN: 14-1725101(100% Ownership by Immediate Parent)
 - Senior Care Connection, Inc. dba Eddy Senior Care; FEIN: 14-1708754 (100% Ownership by Immediate Parent)
 - Home Aide Service of Eastern New York, Inc. dba Eddy Visiting Nurse Association; FEIN: 14-1514867 (100% Ownership by Immediate Parent)
 - Beverwyck, Inc. dba Eddy Village Green at Beverwyck; FEIN: 14-1717028 (100% Ownership by Immediate Parent)
 - Glen Eddy, Inc.; FEIN: 14-1794150 (100% Ownership by Immediate Parent)
 - The Glen at Hiland Meadows, Inc.; FEIN: 16-1529639 (50% Ownership by Immediate Parent)
 - Hawthorne Ridge, Inc. dba Eddy Hawthorne Ridge; FEIN: 80-0102840 (100% Ownership by Immediate Parent)
 - The Marjorie Doyle Rockwell Center, Inc.; FEIN: 14-1793885(100% Ownership by Immediate Parent)
 - Beechwood, Inc. dba Eddy Property Services; FEIN: 14-1651563 (100% Ownership by Immediate Parent)
 - Eddy Licensed Home Care Agency, Inc.; FEIN: 14-1818568 (100% Ownership by Immediate Parent)
 - Empire Home Infusion Services, Inc. dba Northeast Home Medical Equipment; FEIN: 14-1795732 (100% Ownership by Immediate Parent)
- Seton Health System, Inc. dba St. Mary's Hospital; FEIN: 14-1776186 (100% Ownership by Immediate Parent)
 - Affiliated Management Services, Corp.; FEIN: 14-1668024 (100% Ownership by Immediate Parent)
 - Seton Health at Schuyler Ridge Residential Healthcare dba Schuyler Ridge Nursing Home; FEIN: 14-1756230 (100% Ownership by Immediate Parent)
 - Seton Health Foundation, Inc.; FEIN: 22-02345416 (100% Ownership by Immediate Parent)
 - Seton Auxiliary, Inc.; FEIN: 14-1505031 (100% Ownership by Immediate Parent)
 - Seton IPA, LLC (100% Ownership by Immediate Parent); FEIN: 14-1776186

St. James Mercy Health System (New York); FEIN: 22-3127184 (100% owned by Trinity Health)

- SJM Properties, Inc.; FEIN: 16-1294991 (100% Ownership by Immediate Parent)

Catholic Health System, Inc. (JOA - One Third ownership by Trinity Health) [New York]; FEIN: 22-2565278

- Sisters of Charity Hospital of Buffalo NY; FEIN: 16-0743187 (100% Ownership by Immediate Parent)
 - Sisters Hospital Foundation; FEIN: 22-2283077 (100% Ownership by Immediate Parent)
- Kenmore Mercy Hospital; FEIN: 16-0762843 (100% Ownership by Immediate Parent)
 - Kenmore Mercy Foundation; FEIN: 16-1162971 (100% Ownership by Immediate Parent)
 - KMH Homes, Inc.; FEIN: 16-1387890 (100% Ownership by Immediate Parent)
- Catholic Health System Continuing Care Foundation; FEIN: 20-0947831 (100% Ownership by Immediate Parent)
- Mercy Hospital of Buffalo; FEIN: 16-0756336 (100% Ownership by Immediate Parent)
 - Orchard Park Mercy Corp.; FEIN: 16-1470350 (100% Ownership by Immediate Parent)
 - Alsace Abbott Corporation; FEIN: 16-1355092 (100% Ownership by Immediate Parent)
 - Aurora Mercy Corp.; FEIN: 16-1354302 (100% Ownership by Immediate Parent)
 - Mercy Hospital Foundation, Inc.; FEIN: 22-2209721 (100% Ownership by Immediate Parent)
- Mount St. Mary's Hospital of Niagara Falls; FEIN: 16-1523353 (100% Ownership by Immediate Parent)
 - Mount St. Mary's Hospital Foundation; FEIN: 16-1360884 (100% Ownership by Immediate Parent)
 - Mount St. Mary's Hospital Child Care Center; FEIN: 16-1523352 (100% Ownership by Immediate Parent)
 - The Board of Associates of Mount St. Mary's Hospital of Niagara Falls, Inc.; FEIN: 16-1582926 (100% Ownership by Immediate Parent)
 - The St. Francis Guild of Mount St. Mary's Hospital of Niagara Falls, Inc.; FEIN: 51-0217790 (100% Ownership by Immediate Parent)

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PART 1 - ORGANIZATIONAL CHART

Nazareth, Inc.; FEIN: 16-0813142 (100% Ownership by Immediate Parent)

Western New York Catholic Long Term Care, Inc. d/b/a Father Baker Manor (100% Ownership by Immediate Parent); FEIN: 16-1434368

Niagara Homemaker Services; FEIN: 16-1317960 (100% Ownership by Immediate Parent)

St. Vincent's Home for the Aged; FEIN: 16-0743167 (100% Ownership by Immediate Parent)

St. Elizabeth's Home of Lancaster, New York; FEIN: 16-0743154 (100% Ownership by Immediate Parent)

McAuley-Seton Home Care Corporation; FEIN: 16-1310062 (100% Ownership by Immediate Parent)

St. Francis Buffalo; FEIN: 16-1523535 (100% Ownership by Immediate Parent)

 St. Clare Apartments (50% ownership by Immediate Parent); FEIN: 16-0782647

Catholic Health System Program of All-Inclusive Care for the Elderly, Inc.; FEIN: 26-1252884 (100% Ownership by Immediate Parent)

Catholic Health System Infusion Pharmacy, Inc.; FEIN: 20-0198518 (100% Ownership by Immediate Parent)

 Catholic Health Home Respiratory, LLC (50% ownership by Immediate Parent); FEIN: 45-4134007

Our Lady of Victory Renaissance Corporation; FEIN: 20-0167745 (100% Ownership by Immediate Parent)

Our Lady of Victory Community Housing Development Organization, Inc.; FEIN: 20-0372194 (100% Ownership by Immediate Parent)

 Our Lady of Victory Housing Development Fund Corp. (100% Ownership by Immediate Parent); FEIN: 14-1930644

 Smithtown GP, LLC (100% Ownership by Immediate Parent); FEIN: 57-3192758

 Victory Ridge Apartments, LP (80% Ownership by Immediate Parent); FEIN: 57-1219731

McAuley Mercy Corporation (Inactive as of 1/28/2015); FEIN: 16-1279834 (100% Ownership by Immediate Parent)

Trinity Medical WNY, PC; FEIN: 27-2576645 (100% Ownership by Immediate Parent)

Baycare Health System (JOA - 50.4% ownership by Trinity Health, not all facilities owned) (Florida); FEIN: 59-2796965

 Baycare Physician Partners; FEIN: 45-2908908 (100% Ownership by Immediate Parent)

 Community Health Alliance, Inc.; FEIN: 59-3631620 (100% Ownership by Immediate Parent)

 St Joseph's Hospital, Inc.; FEIN: 59-0774199 (100% Ownership by Immediate Parent)

 St. Joseph's Hospital of Tampa Foundation, Inc.; FEIN: 59-1100828 (100% Ownership by Immediate Parent)

 St. Joseph's Health Care Center, Inc.; FEIN: 59-2593686 (100% Ownership by Immediate Parent)

 St Joseph's Hospital, Inc.. d/b/a St. Joseph's Children's Hospital; FEIN: 59-0774199 (100% Ownership by Immediate Parent)

 St Joseph's Hospital, Inc. d/b/a St. Joseph's Women's Hospital; FEIN: 59-0774199 (100% Ownership by Immediate Parent)

 St Joseph's Hospital, Inc. d/b/a St. Joseph's Hospital - North; FEIN: 59-0774199 (100% Ownership by Immediate Parent)

 St Joseph's Hospital, Inc. d/b/a St. Joseph's Hospital Behavioral Health Center; FEIN: 59-0774199 (100% Ownership by Immediate Parent)

 South Florida Baptist Hospital; FEIN: 59-0594631 (100% Ownership by Immediate Parent)

 HealthPoint Management Group & MSO; FEIN: 65-0645457 (100% Ownership by Immediate Parent)

 John Knox Village; FEIN: 58-1377711 (100% Ownership by Immediate Parent)

 Morton Plant Mease Health Care, Inc.; FEIN: 59-2374556 (100% Ownership by Immediate Parent)

 Morton Plant Hospital, Inc. d/b/a Morton Plant Hospital; FEIN: 59-0624462 (100% Ownership by Immediate Parent)

 Trustees of Mease Hospital, Inc. d/b/a Mease Countryside Hospital; FEIN: 59-0855412 (100% Ownership by Immediate Parent)

 Trustees of Mease Hospital, Inc. d/b/a Mease Dunedin Hospital; FEIN: 59-0855412 (100% Ownership by Immediate Parent)

 Morton Plant Hospital Association, Inc. d/b/a Morton Plant North Bay Hospital; FEIN: 59-0624462 (100% Ownership by Immediate Parent)

 Morton Plant Hospital Association, Inc. d/b/a Morton Plant North Bay Recovery Center; FEIN: 59-0624462 (100% Ownership by Immediate Parent)

 BayCare Medical Group, Inc. (f/k/a Morton Plant Mease Primary Care, Inc.); FEIN: 59-3140335 (100% Ownership by Immediate Parent)

 Morton Plant Hospital Association, Inc. d/b/a Morton Plant Rehabilitation Center; FEIN: 59-0624462 (100% Ownership by Immediate Parent)

 St. Anthony's Hospital, Inc.; FEIN: 59-2043026 (100% Ownership by Immediate Parent)

 St. Anthony's Health Care Foundation, Inc.; FEIN: 59-2128991 (100% Ownership by Immediate Parent)

 St. Anthony's Primary Care, LLC; FEIN: 03-0575868 (100% Ownership by Immediate Parent)

 St. Anthony's Specialists, LLC; FEIN: 74-3168197 (100% Ownership by Immediate Parent)

 St. Anthony's Physicians Surgery Center, LLC; FEIN: 01-0861245 (100% Ownership by Immediate Parent)

Alleghany Franciscan Ministries, Inc. (Florida); FEIN: 58-1492325 (100% owned by Trinity Health)

Saint Joseph's Health System, Inc. (Georgia); FEIN: 58-1744848 (100% owned by Trinity Health)

 Saint Joseph's Mercy Care Services, Inc.; FEIN: 58-1752700 (100% Ownership by Immediate Parent)

 Mercy Senior Care, Inc.; FEIN: 58-1366508 (100% Ownership by Immediate Parent)

 Mercy Care Foundation (f/k/a Saint Joseph's Mercy Foundation, Inc.); FEIN: 58-1448522 (100% Ownership by Immediate Parent)

 Mercy Services Downtown, Inc.; FEIN: 27-2046353 (100% Ownership by Immediate Parent)

 SIHS/JOC Holdings, Inc.; FEIN: 47-2299757 (100% Ownership by Immediate Parent)

 Emory/Saint Joseph's, Inc. (JOC - 49% owned by SIHS/JOC Holdings, Inc.); FEIN: 45-2721833

Saint Joseph of the Pines, Inc. (North Carolina); FEIN: 56-0694200 (100% owned by Trinity Continuing Care Services/Trinity Health)

 LIFE St. Joseph of the Pines, Inc.; FEIN: 27-2159847 (100% Ownership by Immediate Parent)

Holy Cross Hospital, Inc. (Florida); FEIN: 59-0791028 (100% owned by Trinity Health)

 Nursing Network, Inc.; FEIN: 59-1145192 (100% Ownership by Immediate Parent)

 Holy Cross Medical Properties, Inc.; FEIN: 65-0666283 (100% Ownership by Immediate Parent)

 Holy Cross Outpatient Services, Inc.; FEIN: 46-5421068 (100% Ownership by Immediate Parent)

 Holy Cross Physician Partners, LLC; FEIN: 36-4712116 (100% Ownership by Immediate Parent)

 Holy Cross Physician Partners ACO, LLC; FEIN: 46-5530455 (100% Ownership by Immediate Parent)

 Physicians Outpatient Surgery Center, LLC (JV with Physician Members - HCH ownership 71%); FEIN: 35-2325646

 Atlantic Coast Health Network, Inc. (JV with Atlantic Coast Holdings, Inc. - HCH ownership 50%); FEIN: 47-4756582

Mercy Medical, A Corporation (Alabama); FEIN: 63-6002215 (100% owned by Trinity Health)

 Mercy LIFE of Alabama; FEIN: 27-3163002 (100% Ownership by Immediate Parent)

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

St. Joseph's Health, Inc. [New York]; FEIN: 47-4754987 (100% owned by Trinity Health)

- St. Joseph's Hospital Health Center; FEIN: 15-0532254 (100% Ownership by Immediate Parent)
- S.J. Management Company of Syracuse, Inc.; FEIN: 27-1763712 (100% Ownership by Immediate Parent)
- SJLS, LLC (51% SJMCS, 34% Fresenius, 15% Physicians); FEIN: 20-1796650
- St. Joseph's College of Nursing at St. Joseph's Hospital Health Center; FEIN: 20-2497520 (100% Ownership by Immediate Parent)
- SIPE Practice Management Services, Inc.; FEIN: 45-4164964 (100% Ownership by Immediate Parent)
- The Auxiliary of St. Joseph's Hospital Health Center; FEIN: 20-3018640 (100% Ownership by Immediate Parent)
- Liverpool Dialysis Center, LLC; FEIN: 26-1890615 (100% Ownership by Immediate Parent - Sale Pending to NYDS, Inc.)
- MDR MRI Technical Services, LLC (40% SJHHC, 60% Magnetic Diagnostic Resources of Central New York); FEIN: 16-1590982
- Plaza Corporation of Central New York, Inc. (50% SJHHC, 50% Crouse Hospital); FEIN: 22-2800840
- Iroquois Nursing Home; FEIN: 16-1364582 (100% Ownership by Immediate Parent)
- Plaza Nursing Home Company, Inc.; FEIN: 16-0955793 (100% Ownership by Immediate Parent)
- Mandorla Gardens Development Company (50% PNH, 50% Loretto Geriatric); FEIN: 27-3993174
- Enriched Resources for Independent Elderly, Inc.; FEIN: 16-1163209 (100% Ownership by Immediate Parent)
- Plaza Foundation of Central New York; FEIN: 22-2800835 (100% Ownership by Immediate Parent)
- Laboratory Alliance of Central New York, LLC (33.3% SJHHC, 33% State University of New York Upstate Medical University, 33.33% Crouse Health Hospital, Inc.); FEIN: 16-1536202
- Loretto Independent Living Services, Inc.; FEIN: 16-1470454 (100% Ownership by Immediate Parent)
- CNY AIM, LLC; FEIN: 81-1461678 (100% Ownership by Immediate Parent)
- St. Joseph's Health Accountable Care Organization, LLC; FEIN: 47-4081578 (100% Ownership by Immediate Parent)
- St. Joseph's Hospital Health Center Foundation, Inc.; FEIN: 22-2149775 (100% Ownership by Immediate Parent)
- St. Joseph's Health Center Properties, Inc.; FEIN: 23-7219294 (100% Ownership by Immediate Parent)
- Radisson SJH Properties, LLC (50% St. Joseph's Health Center Properties, 50% Radisson Partners, LLC); FEIN: 46-1892799
- Franciscan Associates, Inc.; FEIN: 20-2991688 (100% Ownership by Immediate Parent)
- Cedar Bay Properties, LLC (44% Franciscan Associates; 11% Cashflo, LLC; 11% FJP Properties, LLC; 34% Burdick Street Properties, LLC); FEIN: 14-1844259
- FHS Services, Inc. d/b/a Oneida Lifeline, Franciscan Lifeline; FEIN: 27-2995699 (100% Ownership by Immediate Parent)
- Franciscan Management Services, Inc.; FEIN: 16-1351193 (100% Ownership by Immediate Parent)
- St. Elizabeth Health Support Services, Inc. (60% FMS, 40% St. Elizabeth Medical Center); FEIN: 16-1540486
- Lourdes Health Support, LLC (40% FMS, 60% Lourdes Health System); FEIN: 16-1611707
- CNY Infusion Services, LLC (20% FMS, 80% Infusion Services, Inc.); FEIN: 16-1559710
- Kinney-Franciscan Pharmacy, LLC (49% FMS, 51% Kinney Drugs); FEIN: 20-4352398
- Loretto Health Support, LLC (Inactive - 100% FMS); FEIN: 16-1569460
- Franciscan Health Support, Inc.; FEIN: 16-1236354 (100% Ownership by Immediate Parent)
- Franciscan Health Support Services, LLC (d/b/a Oneida Health Support, Auburn Health Support, Mountain Lakes Health Support); FEIN: 16-1236354 (100% Ownership by Immediate Parent)
- Health Care Management Administrators, Inc.; FEIN: 16-1450960 (100% Ownership by Immediate Parent)
- Embracing Age, Inc.; FEIN: 46-1051881 (100% Ownership by Immediate Parent)
- Oswego Home Health, LLC (49% Embracing Age and 60% Oswego Health); FEIN: 47-2463736
- St. Joseph's Physician Health, PC; FEIN: 16-1516863 (100% Ownership by Immediate Parent)
- St. Joseph's Medical, PC; FEIN: 27-3899821 (100% Ownership by Immediate Parent)
- St. Joseph's Imaging, PLLC (60% Prospect Hill Radiology Group, 40% SJMPC); FEIN: 16-1104293

Trinity Health - New England, Inc. (formerly Saint Francis Care, Inc. (Connecticut); FEIN: 06-1491191 (100% owned by Trinity Health)

- St. Francis Hospital and Medical Center; FEIN: 06-0646813 (100% Ownership by Immediate Parent)
- Saint Francis Indemnity Company, LLC; FEIN: 90-0656448 (100% Ownership by Immediate Parent)
- One Thousand Corporation; FEIN: 06-0922325 (100% Ownership by Immediate Parent)
- Collaborative Laboratory Services, LLC; FEIN: 06-1520109 (100% Ownership by Immediate Parent)
- Mount Sinai Hospital Foundation, Inc.; FEIN: 22-2584082 (100% Ownership by Immediate Parent)
- Women's Auxiliary of Saint Francis Hospital and Medical Center, Inc.; FEIN: 06-0660403 (100% Ownership by Immediate Parent)
- Saint Francis GI Endoscopy, LLC (49% SFHMC); FEIN: 20-5540278
- Greater Hartford Lithotripsy, LLC (31.8% SFHMC); FEIN: 06-1578891
- Medworks, LLC (51% SFHMC); FEIN: 06-1490483
- Masonicare Partners Home Health and Hospice, Inc. (35% SFHMC); FEIN: 26-0758992
- Total Laundry Collaborative, LLC (86% SFHMC); FEIN: 20-8335788
- New Directions, Inc. of North Central Connecticut (50% SFHMC); FEIN: 06-1019039
- Saint Francis Hospital and Medical Center Foundation, Inc.; FEIN: 06-1008255 (100% Ownership by Immediate Parent)
- Saint Francis Behavioral Health Group, P.C. (Nominee Shareholder - Director of Behavioral Health); FEIN: 06-1384686 (100% Ownership by Immediate Parent)
- Saint Francis Care Medical Group, PC (Nominee Shareholder, SVP Medical Affairs); FEIN: 06-1432373 (100% Ownership by Immediate Parent)
- Collins Medical Associates, 2, P.C. (25% SFMG); FEIN: 06-1539549
- Mount Sinai Rehabilitation Hospital, Inc.; FEIN: 06-1422973 (100% Ownership by Immediate Parent)
- SFH/FF, LLC (49% MSRH); FEIN: 06-1489749
- Saint Francis Medical Group, Inc.; FEIN: 06-1450168 (100% Ownership by Immediate Parent)
- Saint Francis Emergency Medical Group, Inc.; FEIN: 45-1994612 (100% Ownership by Immediate Parent)
- Total Health Connecticut, LLC (40% SFC); FEIN: 47-4070024
- Asylum Hill Family Medicine Center, Inc.; FEIN: 06-1450170 (100% Ownership by Immediate Parent)
- Saint Francis HealthCare Partners, Inc. (50% Trinity Health -New England, Inc.); FEIN: 06-1391257
- Saint Francis Healthcare Partners ACO, Inc.; FEIN: 46-1315402 (100% Ownership by Immediate Parent)
- Saint Francis PHO Foundation, Inc.; FEIN: 20-8176133 (100% Ownership by Immediate Parent)

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

Connecticut Occupational Medicine Partners, LLC (One-Third by Immediate Parent); FEIN: 06-1586674
Johnson Memorial Medical Center; FEIN: 22-2541974 (100% Ownership by Immediate Parent)
Johnson Memorial Hospital; FEIN: 06-0646696 (100% Ownership by Immediate Parent)
 Northeast Regional Radiation Oncology Associates; FEIN: 06-1426856 (25% Ownership by Immediate Parent)
 Tolland Imaging Center, LLC; FEIN: 20-8688982 (15% Ownership by Immediate Parent)
Johnson Health Care, Inc. dba Johnson Occupational Medicine Center; FEIN: 22-2541981 (100% Ownership by Immediate Parent)
Home & Community Health Services, Inc.; FEIN: 06-0646620 (100% Ownership by Immediate Parent)
The Mercy Hospital, Inc.; FEIN: 04-3398280 (100% Ownership by Immediate Parent)
Sisters of Providence Health System, Inc. (Massachusetts); FEIN: 04-3398374 (100% owned by Immediate Parent)
 Accountable Care Organization of New England, LLC; FEIN: 45-4565187 (100% Ownership by Immediate Parent)
 Brightside, Inc.; FEIN: 04-2182395 (100% Ownership by Immediate Parent)
 The Mercy Hospital, Inc.; FEIN: 04-3398280 (100% Ownership by Immediate Parent)
 Providence HomeCare, Inc.; FEIN: 04-3317426 (100% Ownership by Immediate Parent)
 System Coordinated Services, Inc. dba Life Laboratories; FEIN: 04-2938161(100% Ownership by Immediate Parent)
 Mercy Inpatient Medical Associates, Inc.; FEIN: 04-3029929 (100% Ownership by Immediate Parent)
 MRI - PT/CT (JV with Alliance Imaging - (50% Ownership by Immediate Parent); FEIN: 04-2938161
 Physicians Medical Office Building Condominium Trust (Management Agreement); FEIN: 04-6608649
 The Life Path Partners, LLC (JV with NEPA; 50% Ownership by Immediate Parent); FEIN: 26-0021080
 Catherine Horan Building Corporation; FEIN: 04-2938160 (100% Ownership by Immediate Parent)
Sisters of Providence Care Centers, Inc.; FEIN: 22-2541103 (100% Ownership by Immediate Parent)
 Providence Place (Management Agreement); FEIN: 04-3404084
 Mary's Meadow (Management Agreement); FEIN: 26-2043754
 Mercy Life, Inc.; FEIN: 45-3086711 (100% Ownership by Immediate Parent)
Pioneer Valley Cardiology Associates, Inc.; FEIN: 45-4208896 (100% Ownership by Immediate Parent)
Mercy Specialist Physicians, Inc.; FEIN: 26-4033168 (100% Ownership by Immediate Parent)
Mercy Medical Group, Inc.; FEIN: 45-4884805 (100% Ownership by Immediate Parent)
Farren Care Center, Inc.; FEIN: 04-2501711 (100% Ownership by Immediate Parent)
MercyCare Alliance, LLC; FEIN: 47-1561725 (100% Ownership by Immediate Parent)
Physician Practice Partners, LLC (JV with Riverbend; 50% Ownership by Immediate Parent); FEIN: 04-3473929

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) /Person(s)	*
2838	Mount Carmel Health Syste	13123	25-1912781				Mount Carmel Health Insurance Company	OH	IA	Mount Carmel Health System	Ownership	100.000	Trinity Health Corporation	
2838	Mount Carmel Health Syste	95655	31-1471229				Mount Carmel Health Plan, Inc.	OH	RE	Mount Carmel Health System	Ownership	100.000	Trinity Health Corporation	

Asterisk	Explanation
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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:



SCHEDULE A - VERIFICATION

Real Estate

	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-temporal		
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

	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

	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	166,532,905	164,668,354
2. Cost of bonds and stocks acquired	11,689,985	50,200,177
3. Accrual of discount	16,552	80,196
4. Unrealized valuation increase (decrease)	(337,643)	(2,097,955)
5. Total gain (loss) on disposals	(21,539)	2,806,439
6. Deduct consideration for bonds and stocks disposed of	9,183,016	48,756,220
7. Deduct amortization of premium	81,426	333,369
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	160,480	34,717
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)	168,455,338	166,532,905
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	168,455,338	166,532,905

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)	183,950,761	192,894,829	188,760,965	(2,739,098)	185,345,527			183,950,761
2. NAIC 2 (a)	20,374,079	1,027,073	2,188,729	2,671,929	21,884,352			20,374,079
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	204,324,840	193,921,902	190,949,694	(67,169)	207,229,879			204,324,840
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	204,324,840	193,921,902	190,949,694	(67,169)	207,229,879			204,324,840

(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 \$ 47,338,749 ; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	32,029,389	X X X	32,031,068	1,011	3,688

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	24,289,646	26,460,723
2. Cost of short-term investments acquired	28,105,832	85,090,586
3. Accrual of discount	(88)	498
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	20,363,795	87,257,401
7. Deduct amortization of premium	2,207	4,760
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)	32,029,388	24,289,646
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	32,029,388	24,289,646

Page SI04

Schedule DB, Part A, Verification
NONE

Schedule DB, Part B, Verification
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

Page SI07

Schedule DB, Verification
NONE

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	63,307,778	43,425,380
2. Cost of cash equivalents acquired	158,119,646	706,877,292
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	164,954,603	686,994,894
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	56,472,821	63,307,778
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	56,472,821	63,307,778

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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U. S. Governments									
912828-B3-3	UNITED STATES TREAS NTS		02/24/2016	Morgan Stanley		508,750	500,000.00	515	1
912828-K7-4	UNITED STATES TREAS NTS		02/24/2016	HSBC Securities		2,554,981	2,500,000.00	1,374	1
912828-RE-2	UNITED STATES TREAS NTS		02/24/2016	GRIFFIN KUBIK STEPHENS THOMPSON		305,215	300,000.00	2,201	1
912828-UF-5	UNITED STATES TREAS NTS		02/24/2016	Bank/ America Sec Llc Montgomery		500,762	500,000.00	865	1
0599999	Subtotal - Bonds - U. S. Governments					3,869,707	3,800,000.00	4,955	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
037833-BS-8	APPLE INC		02/16/2016	Chase Securities		499,645	500,000.00		1FE
00206R-DB-5	AT&T INC		03/21/2016	EXCHANGE OFFER		1,027,073	1,000,000.00		2FE
05581R-AA-4	BMW VEH LEASE TR 2016-1		02/09/2016	Bank/ America Sec Llc Montgomery		500,000	500,000.00		1FE
43814N-AA-3	HONDA AUTO RECV 2016-1		02/16/2016	Chase Securities		500,000	500,000.00		1FE
44930U-AA-4	HYUNDAI AUTO RECV TR 2016-A		03/22/2016	Bank/ America Sec Llc Montgomery		800,000	800,000.00		1FE
47788M-AA-8	JOHN DEERE OWNER TR 2016		02/23/2016	Bank/ America Sec Llc Montgomery		500,000	500,000.00		1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					3,826,718	3,800,000.00		
8399997	Subtotal - Bonds - Part 3					7,696,425	7,600,000.00	4,955	
8399999	Subtotal - Bonds					7,696,425	7,600,000.00	4,955	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
88579Y-10-1	3M CO		03/30/2016	J. P. Morgan Securities	9.000	1,501			L
002824-10-0	ABBOTT LABS		03/30/2016	J. P. Morgan Securities	21.000	875			L
00287Y-10-9	ABBVIE INC		03/30/2016	J. P. Morgan Securities	24.000	1,368			L
00507V-10-9	ACTIVISION BLIZZARD INC		03/30/2016	J. P. Morgan Securities	7.000	239			L
00724F-10-1	ADOBE SYS INC		03/30/2016	J. P. Morgan Securities	7.000	657			L
00751Y-10-6	ADVANCE AUTO PARTS INC		03/30/2016	J. P. Morgan Securities	1.000	164			L
00130H-10-5	AES CORP		03/30/2016	J. P. Morgan Securities	8.000	93			L
00817Y-10-8	AETNA INC NEW		03/30/2016	J. P. Morgan Securities	5.000	571			L
008252-10-8	AFFILIATED MANAGERS GROUP		03/30/2016	J. P. Morgan Securities	1.000	163			L
001055-10-2	AFLAC INC		03/30/2016	J. P. Morgan Securities	6.000	382			L
00846U-10-1	AGILENT TECHNOLOGIES INC		03/30/2016	J. P. Morgan Securities	4.000	161			L
001204-10-6	AGL RES INC		03/30/2016	J. P. Morgan Securities	2.000	130			L
009158-10-6	AIR PRODS & CHEMS INC		03/30/2016	J. P. Morgan Securities	3.000	436			L
009363-10-2	AIRGAS INC		03/30/2016	J. P. Morgan Securities	1.000	142			L
00971T-10-1	AKAMAI TECHNOLOGIES INC		03/30/2016	J. P. Morgan Securities	2.000	110			L
011659-10-9	ALASKA AIR GROUP INC		01/19/2016	Credit Suisse First Boston	2,433.000	165,385			L
013817-10-1	ALCOA INC		03/30/2016	J. P. Morgan Securities	17.000	165			L
015351-10-9	ALEXION PHARMACEUTICALS INC		03/30/2016	J. P. Morgan Securities	3.000	404			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		03/30/2016	J. P. Morgan Securities	1.000	216			L
020002-10-1	ALLSTATE CORP		03/30/2016	J. P. Morgan Securities	6.000	406			L
02079K-10-7	ALPHABET INC		03/30/2016	J. P. Morgan Securities	4.000	3,002			L
02079K-30-5	ALPHABET INC		03/30/2016	J. P. Morgan Securities	9.000	6,851			L
02209S-10-3	ALTRIA GROUP INC		03/30/2016	J. P. Morgan Securities	28.000	1,753			L
023135-10-6	AMAZON COM INC		03/30/2016	J. P. Morgan Securities	30.000	16,842			L
023608-10-2	AMEREN CORP		03/30/2016	J. P. Morgan Securities	3.000	149			L
02376R-10-2	AMERICAN AIRLS GROUP INC		03/30/2016	J. P. Morgan Securities	9.000	373			L
025537-10-1	AMERICAN ELEC PWR INC		03/30/2016	J. P. Morgan Securities	7.000	462			L
025816-10-9	AMERICAN EXPRESS CO		03/30/2016	J. P. Morgan Securities	12.000	724			L
026874-78-4	AMERICAN INTL GROUP INC		03/30/2016	J. P. Morgan Securities	16.000	872			L
(continues)									
(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 .									

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
03027X-10-0	AMERICAN TOWER CORP NEW		03/30/2016	J.P. Morgan Securities	6.000	614			L
030420-10-3	AMERICAN WTR WKS CO INC NEW		03/30/2016	J.P. Morgan Securities	240.000	16,327			L
03076C-10-6	AMERIPRISE FINL INC		03/30/2016	J.P. Morgan Securities	2.000	191			L
03073E-10-5	AMERISOURCEBERGEN CORP		03/30/2016	J.P. Morgan Securities	3.000	261			L
031100-10-0	AMETEK INC NEW		03/30/2016	J.P. Morgan Securities	3.000	151			L
031162-10-0	AMGEN INC		03/30/2016	J.P. Morgan Securities	11.000	1,644			L
032095-10-1	AMPHENOL CORP NEW		03/30/2016	J.P. Morgan Securities	4.000	231			L
032511-10-7	ANADARKO PETE CORP		03/30/2016	J.P. Morgan Securities	7.000	325			L
032654-10-5	ANALOG DEVICES INC		03/30/2016	J.P. Morgan Securities	4.000	236			L
036752-10-3	ANTHEM INC		03/30/2016	J.P. Morgan Securities	4.000	560			L
037411-10-5	APACHE CORP		03/30/2016	J.P. Morgan Securities	5.000	243			L
03748R-10-1	APARTMENT INVT & MGMT CO		03/30/2016	J.P. Morgan Securities	2.000	83			L
037833-10-0	APPLE INC		03/30/2016	J.P. Morgan Securities	117.000	12,685			L
038222-10-5	APPLIED MATLS INC		03/30/2016	J.P. Morgan Securities	17.000	358			L
039483-10-2	ARCHER DANIELS MIDLAND CO		03/30/2016	J.P. Morgan Securities	8.000	293			L
04621X-10-8	ASSURANT INC		03/30/2016	J.P. Morgan Securities	1.000	78			L
00206R-10-2	AT&T INC		03/30/2016	J.P. Morgan Securities	88.000	3,465			L
052769-10-6	AUTODESK INC		03/30/2016	J.P. Morgan Securities	3.000	174			L
053015-10-3	AUTOMATIC DATA PROCESSING INC		03/30/2016	J.P. Morgan Securities	7.000	624			L
05329W-10-2	AUTONATION INC		03/30/2016	J.P. Morgan Securities	1.000	48			L
053484-10-1	AVALONBAY CMNTYS INC		03/30/2016	J.P. Morgan Securities	2.000	378			L
053611-10-9	AVERY DENNISON CORP		03/30/2016	J.P. Morgan Securities	1.000	72			L
057224-10-7	BAKER HUGHES INC		03/30/2016	J.P. Morgan Securities	6.000	260			L
058498-10-6	BALL CORP		03/30/2016	J.P. Morgan Securities	2.000	142			L
060505-10-4	BANK AMER CORP		03/30/2016	J.P. Morgan Securities	148.000	1,997			L
064058-10-0	BANK NEW YORK MELLON CORP		03/30/2016	J.P. Morgan Securities	16.000	594			L
067383-10-9	BARD C R INC		03/30/2016	J.P. Morgan Securities	1.000	203			L
07177M-10-3	BAXALTA INC		03/30/2016	J.P. Morgan Securities	93.000	3,642			L
071813-10-9	BAXTER INTL INC		03/30/2016	J.P. Morgan Securities	7.000	289			L
054937-10-7	BB&T CORP		03/30/2016	J.P. Morgan Securities	11.000	369			L
075887-10-9	BECTON DICKINSON & CO		03/30/2016	J.P. Morgan Securities	21.000	3,162			L
075896-10-0	BED BATH & BEYOND INC		03/30/2016	J.P. Morgan Securities	2.000	99			L
081437-10-5	BEMIS INC		03/29/2016	Investment Technology Group	4,724.000	246,855			L
084670-70-2	BERKSHIRE HATHAWAY INC DEL		03/30/2016	J.P. Morgan Securities	26.000	3,704			L
086516-10-1	BEST BUY INC		03/30/2016	J.P. Morgan Securities	4.000	126			L
09062X-10-3	BIOGEN INC		03/30/2016	J.P. Morgan Securities	3.000	763			L
09247X-10-1	BLACKROCK INC		03/30/2016	J.P. Morgan Securities	2.000	683			L
093671-10-5	BLOCK H & R INC		03/30/2016	J.P. Morgan Securities	4.000	106			L
09609G-10-0	BLUEBIRD BIO INC		02/17/2016	Stifel Nicolaus	4,062.000	208,810			L
097023-10-5	BOEING CO		03/30/2016	J.P. Morgan Securities	9.000	1,157			L
099724-10-6	BORGWARNER INC		03/30/2016	J.P. Morgan Securities	3.000	114			L
101121-10-1	BOSTON PROPERTIES INC		03/30/2016	J.P. Morgan Securities	2.000	253			L
101137-10-7	BOSTON SCIENTIFIC CORP		03/30/2016	J.P. Morgan Securities	19.000	358			L
110122-10-8	BRISTOL MYERS SQUIBB CO		03/30/2016	J.P. Morgan Securities	89.000	5,607			L
115637-20-9	BROWN FORMAN CORP		03/30/2016	J.P. Morgan Securities	2.000	197			L
12541W-20-9	C H ROBINSON WORLDWIDE INC		03/30/2016	J.P. Morgan Securities	2.000	149			L
12673P-10-5	CA INC		03/30/2016	J.P. Morgan Securities	4.000	124			L
12686C-10-9	CABLEVISION SYS CORP		03/30/2016	J.P. Morgan Securities	3.000	99			L
127097-10-3	CABOT OIL & GAS CORP		03/30/2016	J.P. Morgan Securities	6.000	136			L
13057Q-10-7	CALIFORNIA RES CORP COM		03/24/2016	VARIOUS	96.050	134			L
13342B-10-5	CAMERON INTERNATIONAL CORP		03/30/2016	J.P. Morgan Securities	3.000	203			L
(continues)									

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
134429-10-9	CAMPBELL SOUP CO		03/30/2016	J.P. Morgan Securities	2.000	128			L
14040H-10-5	CAPITAL ONE FINL CORP		03/30/2016	J.P. Morgan Securities	8.000	553			L
14149Y-10-8	CARDINAL HEALTH INC		03/30/2016	J.P. Morgan Securities	5.000	409			L
143130-10-2	CARMAX INC		03/30/2016	J.P. Morgan Securities	3.000	152			L
149123-10-1	CATERPILLAR INC DEL		03/30/2016	J.P. Morgan Securities	8.000	612			L
12504L-10-9	CBRE GROUP INC		03/30/2016	J.P. Morgan Securities	4.000	115			L
124857-20-2	CBS CORP NEW		03/30/2016	J.P. Morgan Securities	6.000	328			L
151020-10-4	CELGENE CORP		03/30/2016	J.P. Morgan Securities	11.000	1,087			L
15135B-10-1	CENTENE CORP DEL COM		03/24/2016	J.P. Morgan Securities	1,817.484	113,783			L
15189T-10-7	CENTERPOINT ENERGY INC		03/30/2016	J.P. Morgan Securities	6.000	125			L
156700-10-6	CENTURYLINK INC		03/30/2016	J.P. Morgan Securities	8.000	255			L
156782-10-4	CERNER CORP		03/30/2016	J.P. Morgan Securities	4.000	211			L
125269-10-0	CF INDS HLDGS INC		03/30/2016	J.P. Morgan Securities	3.000	96			L
165167-10-7	CHESAPEAKE ENERGY CORP		03/30/2016	J.P. Morgan Securities	7.000	28			L
166764-10-0	CHEVRON CORP NEW		03/30/2016	J.P. Morgan Securities	27.000	2,572			L
171340-10-2	CHURCH & DWIGHT INC		03/30/2016	J.P. Morgan Securities	2.000	184			L
125509-10-9	CIGNA CORPORATION		03/30/2016	J.P. Morgan Securities	4.000	550			L
171798-10-1	CIMAREX ENERGY CO		03/30/2016	J.P. Morgan Securities	1.000	97			L
172062-10-1	CINCINNATI FINL CORP		03/30/2016	J.P. Morgan Securities	2.000	132			L
172908-10-5	CINTAS CORP		03/30/2016	J.P. Morgan Securities	1.000	90			L
17275R-10-2	CISCO SYS INC		03/30/2016	J.P. Morgan Securities	72.000	2,050			L
172967-42-4	CITIGROUP INC		03/30/2016	J.P. Morgan Securities	42.000	1,759			L
174610-10-5	CITIZENS FINL GROUP INC		03/30/2016	VARIOUS	726.000	15,435			L
177376-10-0	CITRIX SYS INC		03/30/2016	J.P. Morgan Securities	3.000	233			L
189054-10-9	CLOROX CO DEL		03/30/2016	J.P. Morgan Securities	2.000	256			L
12572Q-10-5	CME GROUP INC		03/30/2016	J.P. Morgan Securities	5.000	478			L
125896-10-0	CMS ENERGY CORP		03/30/2016	J.P. Morgan Securities	4.000	169			L
189754-10-4	COACH INC		03/30/2016	J.P. Morgan Securities	4.000	161			L
191216-10-0	COCA COLA CO		03/30/2016	J.P. Morgan Securities	55.000	2,562			L
19122T-10-9	COCA COLA ENTERPRISES INC NEW		03/30/2016	J.P. Morgan Securities	3.000	153			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		03/30/2016	J.P. Morgan Securities	9.000	562			L
194162-10-3	COLGATE PALMOLIVE CO		03/30/2016	J.P. Morgan Securities	13.000	919			L
198280-10-9	COLUMBIA PIPELINE GROUP INC		03/30/2016	J.P. Morgan Securities	6.000	151			L
20030N-10-1	COMCAST CORP NEW		03/30/2016	J.P. Morgan Securities	34.000	2,068			L
200340-10-7	COMERICA INC		03/30/2016	J.P. Morgan Securities	2.000	76			L
205887-10-2	CONAGRA FOODS INC		03/30/2016	J.P. Morgan Securities	6.000	270			L
20605P-10-1	CONCHO RES INC		03/30/2016	J.P. Morgan Securities	178.000	16,449			L
20825C-10-4	CONOCOPHILLIPS		03/30/2016	J.P. Morgan Securities	18.000	722			L
209115-10-4	CONSOLIDATED EDISON INC		03/30/2016	J.P. Morgan Securities	4.000	306			L
21036P-10-8	CONSTELLATION BRANDS INC		03/30/2016	J.P. Morgan Securities	2.000	303			L
21676P-10-3	COOPER STD HLDGS INC		03/29/2016	Investment Technology Group	3,468.000	248,283			L
219350-10-5	CORNING INC		03/30/2016	J.P. Morgan Securities	16.000	334			L
22160K-10-5	COSTCO WHSL CORP NEW		03/30/2016	J.P. Morgan Securities	6.000	946			L
22822V-10-1	CROWN CASTLE INTL CORP NEW		03/30/2016	J.P. Morgan Securities	5.000	435			L
12650T-10-4	CSRA INC		03/30/2016	J.P. Morgan Securities	2.000	54			L
126408-10-3	CSX CORP		03/30/2016	J.P. Morgan Securities	14.000	368			L
231021-10-6	CUMMINS INC		03/30/2016	J.P. Morgan Securities	2.000	219			L
126650-10-0	CVS HEALTH CORP		03/30/2016	J.P. Morgan Securities	16.000	1,665			L
23331A-10-9	D R HORTON INC		03/30/2016	J.P. Morgan Securities	5.000	151			L
235851-10-2	DANAHER CORP DEL		03/30/2016	J.P. Morgan Securities	9.000	855			L
237194-10-5	DARDEN RESTAURANTS INC		03/30/2016	J.P. Morgan Securities	2.000	133			L
(continues)									

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		03/30/2016	J.P. Morgan Securities	2.000	146			L
244199-10-5	DEERE & CO		03/30/2016	J.P. Morgan Securities	4.000	321			L
247361-70-2	DELTA AIR LINES INC DEL		03/30/2016	J.P. Morgan Securities	11.000	543			L
24906P-10-9	DENTSPLY INTL INC NEW		03/31/2016	VARIOUS	332.000	17,304			L
25179M-10-3	DEVON ENERGY CORP NEW		03/30/2016	J.P. Morgan Securities	173.000	4,757			L
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		03/30/2016	J.P. Morgan Securities	1.000	21			L
254709-10-8	DISCOVER FINL SVCS		03/30/2016	J.P. Morgan Securities	6.000	302			L
25470F-10-4	DISCOVERY COMMUNICATNS NEW		03/30/2016	J.P. Morgan Securities	2.000	56			L
25470F-30-2	DISCOVERY COMMUNICATNS NEW		03/30/2016	J.P. Morgan Securities	3.000	80			L
254687-10-6	DISNEY WALT CO		03/30/2016	J.P. Morgan Securities	21.000	2,077			L
256677-10-5	DOLLAR GEN CORP NEW		03/30/2016	J.P. Morgan Securities	4.000	345			L
256746-10-8	DOLLAR TREE INC		03/30/2016	J.P. Morgan Securities	3.000	250			L
25746U-10-9	DOMINION RES INC VA NEW		03/30/2016	J.P. Morgan Securities	8.000	598			L
260003-10-8	DOVER CORP		03/30/2016	J.P. Morgan Securities	2.000	129			L
260543-10-3	DOW CHEM CO		03/30/2016	J.P. Morgan Securities	16.000	824			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		03/30/2016	J.P. Morgan Securities	3.000	270			L
233331-10-7	DTE ENERGY CO		03/30/2016	J.P. Morgan Securities	2.000	181			L
263534-10-9	DU PONT E I DE NEMOURS & CO		03/30/2016	J.P. Morgan Securities	12.000	770			L
26441C-20-4	DUKE ENERGY CORP NEW		03/30/2016	J.P. Morgan Securities	10.000	804			L
26483E-10-0	DUN & BRADSTREET CORP DEL NEW		03/30/2016	J.P. Morgan Securities	1.000	104			L
268648-10-2	E M C CORP MASS		03/30/2016	J.P. Morgan Securities	28.000	748			L
269246-40-1	E TRADE FINANCIAL CORP		03/30/2016	J.P. Morgan Securities	4.000	99			L
277432-10-0	EASTMAN CHEM CO		03/30/2016	J.P. Morgan Securities	2.000	147			L
278642-10-3	EBAY INC		03/30/2016	J.P. Morgan Securities	15.000	361			L
278865-10-0	ECOLAB INC		03/30/2016	J.P. Morgan Securities	4.000	450			L
281020-10-7	EDISON INTL		03/30/2016	J.P. Morgan Securities	4.000	286			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		03/30/2016	J.P. Morgan Securities	3.000	267			L
285512-10-9	ELECTRONIC ARTS INC		03/30/2016	J.P. Morgan Securities	4.000	266			L
291011-10-4	EMERSON ELEC CO		03/30/2016	J.P. Morgan Securities	9.000	491			L
29364G-10-3	ENTERGY CORP NEW		03/30/2016	J.P. Morgan Securities	2.000	158			L
26875P-10-1	EOG RES INC		03/30/2016	J.P. Morgan Securities	8.000	589			L
26884L-10-9	EQT CORP		03/30/2016	J.P. Morgan Securities	2.000	133			L
294429-10-5	EQUIFAX INC		03/30/2016	J.P. Morgan Securities	2.000	228			L
29444U-70-0	EQUINIX INC		03/30/2016	J.P. Morgan Securities	18.000	5,696			L
29476L-10-7	EQUITY RESIDENTIAL		03/30/2016	J.P. Morgan Securities	5.000	374			L
297178-10-5	ESSEX PPTY TR INC		03/30/2016	J.P. Morgan Securities	1.000	232			L
30040W-10-8	EVERSOURCE ENERGY		03/30/2016	J.P. Morgan Securities	4.000	234			L
30161N-10-1	EXELON CORP		03/30/2016	J.P. Morgan Securities	13.000	461			L
30212P-30-3	EXPEDIA INC DEL		03/30/2016	J.P. Morgan Securities	2.000	216			L
302130-10-9	EXPEDITORS INTL WASH INC		03/30/2016	J.P. Morgan Securities	3.000	146			L
30219G-10-8	EXPRESS SCRIPTS HLDG CO		03/30/2016	J.P. Morgan Securities	10.000	691			L
30225T-10-2	EXTRA SPACE STORAGE INC		03/30/2016	VARIOUS	2,112.000	184,828			L
30231G-10-2	EXXON MOBIL CORP		03/30/2016	J.P. Morgan Securities	59.000	4,987			L
302491-30-3	F M C CORP		03/30/2016	J.P. Morgan Securities	2.000	83			L
315616-10-2	F5 NETWORKS INC		03/30/2016	J.P. Morgan Securities	1.000	105			L
30303M-10-2	FACEBOOK INC		03/30/2016	J.P. Morgan Securities	125.000	14,040			L
311900-10-4	FASTENAL CO		03/30/2016	J.P. Morgan Securities	4.000	196			L
313747-20-6	FEDERAL REALTY INVT TR		03/30/2016	VARIOUS	96.000	14,486			L
31428X-10-6	FEDEX CORP		03/30/2016	J.P. Morgan Securities	3.000	485			L
31620M-10-6	FIDELITY NATL INFORMATION SVCS		03/30/2016	J.P. Morgan Securities	4.000	253			L
316773-10-0	FIFTH THIRD BANCORP		03/30/2016	J.P. Morgan Securities	12.000	203			L
(continues)									

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
336433-10-7	FIRST SOLAR INC		03/30/2016	J.P. Morgan Securities	1.000	69			L
337932-10-7	FIRSTENERGY CORP		03/30/2016	J.P. Morgan Securities	6.000	215			L
337738-10-8	FISERV INC		03/30/2016	J.P. Morgan Securities	3.000	306			L
302445-10-1	FLIR SYS INC		03/30/2016	J.P. Morgan Securities	2.000	68			L
34354P-10-5	FLOWSERVE CORP		03/30/2016	J.P. Morgan Securities	2.000	88			L
343412-10-2	FLUOR CORP NEW		03/30/2016	J.P. Morgan Securities	2.000	109			L
30249U-10-1	FMC TECHNOLOGIES INC		03/30/2016	J.P. Morgan Securities	3.000	81			L
345370-86-0	FORD MTR CO DEL		03/30/2016	J.P. Morgan Securities	56.000	748			L
354613-10-1	FRANKLIN RES INC		03/30/2016	J.P. Morgan Securities	6.000	235			L
35671D-85-7	FREEPORT-MCMORAN INC		03/30/2016	J.P. Morgan Securities	261.000	2,803			L
35906A-10-8	FRONTIER COMMUNICATIONS CORP		03/30/2016	J.P. Morgan Securities	13.000	73			L
36467W-10-9	GAMESTOP CORP NEW		03/30/2016	J.P. Morgan Securities	2.000	64			L
364760-10-8	GAP INC DEL		03/30/2016	J.P. Morgan Securities	4.000	119			L
369550-10-8	GENERAL DYNAMICS CORP		03/30/2016	J.P. Morgan Securities	4.000	527			L
369604-10-3	GENERAL ELECTRIC CO		03/30/2016	J.P. Morgan Securities	131.000	4,171			L
370023-10-3	GENERAL GROWTH PPTYS INC NEW		03/30/2016	J.P. Morgan Securities	9.000	266			L
370334-10-4	GENERAL MLS INC		03/30/2016	J.P. Morgan Securities	8.000	507			L
37045V-10-0	GENERAL MTRS CO		03/30/2016	J.P. Morgan Securities	20.000	620			L
372460-10-5	GENUINE PARTS CO		03/30/2016	J.P. Morgan Securities	2.000	198			L
375558-10-3	GILEAD SCIENCES INC		03/30/2016	J.P. Morgan Securities	20.000	1,840			L
38141G-10-4	GOLDMAN SACHS GROUP INC		03/30/2016	J.P. Morgan Securities	6.000	939			L
382550-10-1	GOODYEAR TIRE & RUBR CO		03/30/2016	J.P. Morgan Securities	3.000	98			L
384802-10-4	GRAINGER W W INC		03/30/2016	J.P. Morgan Securities	1.000	234			L
406216-10-1	HALLIBURTON CO		03/30/2016	J.P. Morgan Securities	12.000	432			L
410345-10-2	HANESBRANDS INC		03/30/2016	J.P. Morgan Securities	5.000	142			L
412822-10-8	HARLEY DAVIDSON INC		03/30/2016	J.P. Morgan Securities	3.000	148			L
413086-10-9	HARMAN INTL INDS INC		03/30/2016	J.P. Morgan Securities	1.000	87			L
413875-10-5	HARRIS CORP DEL		03/30/2016	J.P. Morgan Securities	2.000	157			L
416515-10-4	HARTFORD FINL SVCS GROUP INC		03/30/2016	J.P. Morgan Securities	6.000	278			L
418056-10-7	HASBRO INC		03/30/2016	J.P. Morgan Securities	2.000	157			L
40412C-10-1	HCA HOLDINGS INC		03/30/2016	J.P. Morgan Securities	5.000	391			L
40414L-10-9	HCP INC		03/30/2016	J.P. Morgan Securities	6.000	195			L
423452-10-1	HELMERICH & PAYNE INC		03/30/2016	J.P. Morgan Securities	1.000	58			L
427866-10-8	HERSHEY CO		03/30/2016	J.P. Morgan Securities	2.000	184			L
42809H-10-7	HESS CORP		03/30/2016	J.P. Morgan Securities	4.000	204			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY		03/30/2016	J.P. Morgan Securities	26.000	465			L
437076-10-2	HOME DEPOT INC		03/30/2016	J.P. Morgan Securities	18.000	2,402			L
438516-10-6	HONEYWELL INTL INC		03/30/2016	J.P. Morgan Securities	11.000	1,234			L
440452-10-0	HORMEL FOODS CORP		03/30/2016	J.P. Morgan Securities	4.000	176			L
44107P-10-4	HOST HOTELS & RESORTS INC		03/30/2016	J.P. Morgan Securities	10.000	165			L
40434L-10-5	HP INC COM		03/30/2016	J.P. Morgan Securities	26.000	320			L
444859-10-2	HUMANA INC		03/30/2016	J.P. Morgan Securities	2.000	370			L
445658-10-7	HUNT J B TRANS SVCS INC		03/30/2016	J.P. Morgan Securities	1.000	84			L
446150-10-4	HUNTINGTON BANCSHARES INC		03/30/2016	J.P. Morgan Securities	11.000	106			L
452308-10-9	ILLINOIS TOOL WKS INC		03/30/2016	J.P. Morgan Securities	5.000	513			L
452327-10-9	ILLUMINA INC		03/30/2016	J.P. Morgan Securities	2.000	315			L
45774N-10-8	INNOPHOS HOLDINGS INC		03/29/2016	Investment Technology Group	8,429.000	259,618			L
45774W-10-8	INSTEEL INDUSTRIES INC		02/17/2016	Stifel Nicolaus	7,341.000	193,161			L
458140-10-0	INTEL CORP		03/30/2016	J.P. Morgan Securities	67.000	2,192			L
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		03/30/2016	J.P. Morgan Securities	2.000	466			L
459200-10-1	INTERNATIONAL BUSINESS MACHS		03/30/2016	J.P. Morgan Securities	13.000	1,929			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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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
459506-10-1	INTERNATIONAL FLAVORS&FRAGRANC		03/30/2016	J.P. Morgan Securities	1.000	115			L
460690-10-0	INTERPUBLIC GROUP COS INC		03/30/2016	J.P. Morgan Securities	6.000	137			L
460146-10-3	INTL PAPER CO		03/30/2016	J.P. Morgan Securities	6.000	246			L
461202-10-3	INTUIT		03/30/2016	J.P. Morgan Securities	4.000	413			L
46120E-60-2	INTUITIVE SURGICAL INC		03/30/2016	J.P. Morgan Securities	1.000	598			L
46284V-10-1	IRON MTN INC NEW		03/30/2016	J.P. Morgan Securities	3.000	101			L
469814-10-7	JACOBS ENGR GROUP INC DEL		03/30/2016	J.P. Morgan Securities	2.000	88			L
478160-10-4	JOHNSON & JOHNSON		03/30/2016	J.P. Morgan Securities	105.000	11,348			L
478366-10-7	JOHNSON CTLS INC		03/30/2016	J.P. Morgan Securities	9.000	350			L
46625H-10-0	JPMORGAN CHASE & CO		03/30/2016	J.P. Morgan Securities	97.000	5,827			L
48203R-10-4	JUNIPER NETWORKS INC		03/30/2016	J.P. Morgan Securities	6.000	153			L
485170-30-2	KANSAS CITY SOUTHERN		03/30/2016	J.P. Morgan Securities	2.000	172			L
487836-10-8	KELLOGG CO		03/30/2016	J.P. Morgan Securities	4.000	307			L
493267-10-8	KEYCORP NEW		03/30/2016	J.P. Morgan Securities	12.000	134			L
494368-10-3	KIMBERLY CLARK CORP		03/30/2016	J.P. Morgan Securities	5.000	679			L
49446R-10-9	KIMCO RLTY CORP		03/30/2016	J.P. Morgan Securities	6.000	172			L
49456B-10-1	KINDER MORGAN INC DEL		03/30/2016	J.P. Morgan Securities	25.000	447			L
500255-10-4	KOHL'S CORP		03/30/2016	J.P. Morgan Securities	3.000	138			L
500754-10-6	KRAFT HEINZ CO		03/30/2016	J.P. Morgan Securities	42.000	3,262			L
501044-10-1	KROGER CO		03/30/2016	J.P. Morgan Securities	86.000	3,310			L
501797-10-4	L BRANDS INC		03/30/2016	J.P. Morgan Securities	4.000	354			L
502424-10-4	L-3 COMMUNICATIONS HLDGS INC		03/30/2016	J.P. Morgan Securities	1.000	120			L
50540R-40-9	LABORATORY CORP AMER HLDGS		03/30/2016	J.P. Morgan Securities	1.000	118			L
512807-10-8	LAM RESEARCH CORP		03/30/2016	J.P. Morgan Securities	2.000	164			L
518439-10-4	LAUDER ESTEE COS INC		03/30/2016	J.P. Morgan Securities	3.000	283			L
521865-20-4	LEAR CORP		02/17/2016	ISI GROUP INC	1,130.000	118,774			L
524901-10-5	LEGG MASON INC		03/30/2016	J.P. Morgan Securities	1.000	35			L
524660-10-7	LEGGETT & PLATT INC		03/30/2016	J.P. Morgan Securities	2.000	96			L
526057-10-4	LENNAR CORP		03/30/2016	J.P. Morgan Securities	2.000	96			L
527288-10-4	LEUCADIA NATL CORP		03/30/2016	J.P. Morgan Securities	4.000	64			L
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		03/30/2016	J.P. Morgan Securities	4.000	211			L
532457-10-8	LILLY ELI & CO		03/30/2016	J.P. Morgan Securities	88.000	6,257			L
534187-10-9	LINCOLN NATL CORP IND		03/30/2016	J.P. Morgan Securities	4.000	160			L
535678-10-6	LINEAR TECHNOLOGY CORP		03/30/2016	J.P. Morgan Securities	3.000	134			L
539830-10-9	LOCKHEED MARTIN CORP		03/30/2016	J.P. Morgan Securities	4.000	892			L
540424-10-8	LOEWS CORP		03/30/2016	J.P. Morgan Securities	4.000	154			L
548661-10-7	LOWES COS INC		03/30/2016	J.P. Morgan Securities	13.000	988			L
55261F-10-4	M & T BK CORP		03/30/2016	J.P. Morgan Securities	2.000	224			L
554382-10-1	MACERICH CO		03/30/2016	J.P. Morgan Securities	2.000	158			L
55616P-10-4	MACYS INC		03/30/2016	J.P. Morgan Securities	5.000	221			L
565849-10-6	MARATHON OIL CORP		03/30/2016	J.P. Morgan Securities	242.000	2,804			L
56585A-10-2	MARATHON PETE CORP		03/30/2016	J.P. Morgan Securities	7.000	256			L
571903-20-2	MARRIOTT INTL INC NEW		03/30/2016	J.P. Morgan Securities	3.000	215			L
571748-10-2	MARSH & MCLENNAN COS INC		03/30/2016	J.P. Morgan Securities	8.000	486			L
573284-10-6	MARTIN MARIETTA MATLS INC		03/30/2016	J.P. Morgan Securities	1.000	155			L
574599-10-6	MASCO CORP		03/30/2016	J.P. Morgan Securities	5.000	158			L
57636Q-10-4	MASTERCARD INC		03/30/2016	J.P. Morgan Securities	14.000	1,313			L
577081-10-2	MATTEL INC		03/30/2016	J.P. Morgan Securities	5.000	168			L
579780-20-6	MCCORMICK & CO INC		03/30/2016	J.P. Morgan Securities	2.000	200			L
580135-10-1	MCDONALDS CORP		03/30/2016	J.P. Morgan Securities	13.000	1,636			L
580645-10-9	MCGRAW HILL FINL INC		03/30/2016	J.P. Morgan Securities	4.000	396			L
(continues)									

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
58155Q-10-3	MCKESSON CORP		03/30/2016	J.P. Morgan Securities	3.000	473			L
582839-10-6	MEAD JOHNSON NUTRITION CO		03/30/2016	J.P. Morgan Securities	3.000	255			L
58933Y-10-5	MERCK & CO INC NEW		03/30/2016	J.P. Morgan Securities	113.000	5,944			L
59156R-10-8	METLIFE INC		03/30/2016	J.P. Morgan Securities	16.000	716			L
595017-10-4	MICROCHIP TECHNOLOGY INC		03/30/2016	J.P. Morgan Securities	3.000	147			L
595112-10-3	MICRON TECHNOLOGY INC		03/30/2016	J.P. Morgan Securities	15.000	157			L
594918-10-4	MICROSOFT CORP		03/30/2016	J.P. Morgan Securities	113.000	6,222			L
60649T-10-7	MISTRAS GROUP INC		02/17/2016	ISI GROUP INC	8,358.000	185,148			L
608190-10-4	MOHAWK INDS INC		03/30/2016	J.P. Morgan Securities	1.000	191			L
60871R-20-9	MOLSON COORS BREWING CO		03/30/2016	J.P. Morgan Securities	50.000	4,681			L
609207-10-5	MONDELEZ INTL INC		03/30/2016	J.P. Morgan Securities	23.000	931			L
61166W-10-1	MONSANTO CO NEW		03/30/2016	J.P. Morgan Securities	6.000	547			L
61174X-10-9	MONSTER BEVERAGE CORP NEW		03/30/2016	J.P. Morgan Securities	2.000	270			L
615369-10-5	MOODYS CORP		03/30/2016	J.P. Morgan Securities	2.000	192			L
617446-44-8	MORGAN STANLEY		03/30/2016	J.P. Morgan Securities	22.000	552			L
61945C-10-3	MOSAIC CO NEW		03/30/2016	J.P. Morgan Securities	5.000	141			L
620076-30-7	MOTOROLA SOLUTIONS INC		03/30/2016	J.P. Morgan Securities	3.000	225			L
626717-10-2	MURPHY OIL CORP		03/30/2016	J.P. Morgan Securities	2.000	49			L
631103-10-8	NASDAQ INC		03/30/2016	J.P. Morgan Securities	2.000	130			L
637071-10-1	NATIONAL OILWELL VARCO INC		03/30/2016	J.P. Morgan Securities	6.000	187			L
63910B-10-2	NAUTILUS INC		02/17/2016	Credit Suisse First Boston	9,609.000	191,324			L
63938C-10-8	NAVIENT CORP		03/30/2016	J.P. Morgan Securities	6.000	72			L
64110D-10-4	NETAPP INC		03/30/2016	J.P. Morgan Securities	5.000	133			L
64110L-10-6	NETFLIX INC		03/30/2016	J.P. Morgan Securities	6.000	613			L
651229-10-6	NEWELL RUBBERMAID INC		03/30/2016	J.P. Morgan Securities	4.000	178			L
651290-10-8	NEWFIELD EXPL CO		03/30/2016	J.P. Morgan Securities	97.000	3,278			L
651639-10-6	NEWMONT MINING CORP		03/30/2016	J.P. Morgan Securities	98.000	2,716			L
65249B-10-9	NEWS CORP NEW		03/30/2016	J.P. Morgan Securities	7.000	89			L
65249B-20-8	NEWS CORP NEW		03/30/2016	J.P. Morgan Securities	2.000	27			L
65339F-10-1	NEXTERA ENERGY INC		03/30/2016	J.P. Morgan Securities	6.000	711			L
654106-10-3	NIKE INC		03/30/2016	J.P. Morgan Securities	19.000	1,179			L
65473P-10-5	NISOURCE INC		03/30/2016	J.P. Morgan Securities	4.000	94			L
655044-10-5	NOBLE ENERGY INC		03/30/2016	J.P. Morgan Securities	6.000	185			L
655664-10-0	NORDSTROM INC		03/30/2016	J.P. Morgan Securities	2.000	115			L
655844-10-8	NORFOLK SOUTHERN CORP		03/30/2016	J.P. Morgan Securities	4.000	339			L
665859-10-4	NORTHERN TR CORP		03/30/2016	J.P. Morgan Securities	3.000	196			L
666807-10-2	NORTHROP GRUMMAN CORP		03/30/2016	J.P. Morgan Securities	3.000	596			L
629377-50-8	NRG ENERGY INC		03/30/2016	J.P. Morgan Securities	4.000	52			L
670346-10-5	NUCOR CORP		03/30/2016	J.P. Morgan Securities	4.000	193			L
67066G-10-4	NVIDIA CORP		03/30/2016	J.P. Morgan Securities	8.000	286			L
67103H-10-7	O REILLY AUTOMOTIVE INC NEW		03/30/2016	J.P. Morgan Securities	1.000	277			L
674599-10-5	OCCIDENTAL PETE CORP DEL		03/30/2016	J.P. Morgan Securities	11.000	755			L
680223-10-4	OLD REP INTL CORP		02/17/2016	Conversion	10,177.000	183,403			L
681919-10-6	OMNICOM GROUP INC		03/30/2016	J.P. Morgan Securities	4.000	333			L
682680-10-3	ONEOK INC NEW		03/30/2016	J.P. Morgan Securities	3.000	87			L
68389X-10-5	ORACLE CORP		03/30/2016	J.P. Morgan Securities	45.000	1,844			L
690768-40-3	OWENS ILL INC		03/30/2016	J.P. Morgan Securities	2.000	32			L
693718-10-8	PACCAR INC		03/30/2016	J.P. Morgan Securities	5.000	273			L
701094-10-4	PARKER HANNIFIN CORP		03/30/2016	J.P. Morgan Securities	2.000	222			L
703395-10-3	PATTERSON COMPANIES INC		03/30/2016	J.P. Morgan Securities	1.000	46			L
704326-10-7	PAYCHEX INC		03/30/2016	J.P. Morgan Securities	4.000	213			L
(continues)									

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
70450Y-10-3	PAYPAL HLDGS INC		03/30/2016	J.P. Morgan Securities	15.000	586			L
712704-10-5	PEOPLES UNITED FINANCIAL INC		03/30/2016	J.P. Morgan Securities	4.000	64			L
713448-10-8	PEPSICO INC		03/30/2016	J.P. Morgan Securities	21.000	2,157			L
714046-10-9	PERKINELMER INC		03/30/2016	J.P. Morgan Securities	2.000	99			L
717081-10-3	PFIZER INC		03/30/2016	J.P. Morgan Securities	86.000	2,587			L
69331C-10-8	PG&E CORP		03/30/2016	J.P. Morgan Securities	7.000	416			L
718172-10-9	PHILIP MORRIS INTL INC		03/30/2016	J.P. Morgan Securities	22.000	2,171			L
718546-10-4	PHILLIPS 66		03/30/2016	J.P. Morgan Securities	7.000	613			L
720190-20-6	PIEDMONT OFFICE REALTY TR INC		02/17/2016	Conversion	10,441.000	185,893			L
723484-10-1	PINNACLE WEST CAP CORP		03/30/2016	J.P. Morgan Securities	2.000	149			L
723787-10-7	PIONEER NAT RES CO		03/30/2016	J.P. Morgan Securities	26.000	3,715			L
724479-10-0	PITNEY BOWES INC		03/30/2016	J.P. Morgan Securities	3.000	64			L
693475-10-5	PNC FINL SVCS GROUP INC		03/30/2016	J.P. Morgan Securities	7.000	598			L
693506-10-7	PPG INDS INC		03/30/2016	J.P. Morgan Securities	4.000	448			L
69351T-10-6	PPL CORP		03/30/2016	J.P. Morgan Securities	10.000	377			L
74005P-10-4	PRAXAIR INC		03/30/2016	J.P. Morgan Securities	4.000	460			L
74144T-10-8	PRICE T ROWE GROUP INC		03/30/2016	J.P. Morgan Securities	4.000	296			L
741503-40-3	PRICELINE GRP INC		03/30/2016	J.P. Morgan Securities	1.000	1,317			L
74251V-10-2	PRINCIPAL FINL GROUP INC		03/30/2016	J.P. Morgan Securities	4.000	159			L
742718-10-9	PROCTER & GAMBLE CO		03/30/2016	J.P. Morgan Securities	37.000	3,060			L
743315-10-3	PROGRESSIVE CORP OHIO		03/30/2016	J.P. Morgan Securities	8.000	280			L
74340W-10-3	PROLOGIS INC		03/30/2016	J.P. Morgan Securities	7.000	306			L
744320-10-2	PRUDENTIAL FINL INC		03/30/2016	J.P. Morgan Securities	6.000	438			L
74460D-10-9	PUBLIC STORAGE		03/30/2016	J.P. Morgan Securities	2.000	546			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/30/2016	J.P. Morgan Securities	7.000	326			L
745867-10-1	PULTE GROUP INC		03/30/2016	J.P. Morgan Securities	5.000	92			L
693656-10-0	PVH CORP		03/30/2016	J.P. Morgan Securities	1.000	99			L
74736K-10-1	QORVO INC		03/30/2016	J.P. Morgan Securities	2.000	102			L
747525-10-3	QUALCOMM INC		03/30/2016	J.P. Morgan Securities	21.000	1,071			L
74762E-10-2	QUANTA SVCS INC		03/30/2016	J.P. Morgan Securities	3.000	68			L
74834L-10-0	QUEST DIAGNOSTICS INC		03/30/2016	J.P. Morgan Securities	2.000	145			L
751212-10-1	RALPH LAUREN CORP		03/30/2016	J.P. Morgan Securities	1.000	97			L
75281A-10-9	RANGE RES CORP		03/30/2016	J.P. Morgan Securities	2.000	65			L
755111-50-7	RAYTHEON CO		03/30/2016	J.P. Morgan Securities	4.000	495			L
756109-10-4	REALTY INCOME CORP		03/30/2016	J.P. Morgan Securities	3.000	187			L
756577-10-2	RED HAT INC		03/30/2016	J.P. Morgan Securities	3.000	222			L
75886F-10-7	REGENERON PHARMACEUTICALS		03/30/2016	J.P. Morgan Securities	1.000	360			L
7591EP-10-0	REGIONS FINL CORP NEW		03/30/2016	J.P. Morgan Securities	19.000	150			L
760759-10-0	REPUBLIC SVCS INC		03/30/2016	J.P. Morgan Securities	4.000	193			L
761713-10-6	REYNOLDS AMERICAN INC		03/30/2016	J.P. Morgan Securities	12.000	606			L
770323-10-3	ROBERT HALF INTL INC		03/30/2016	J.P. Morgan Securities	2.000	92			L
773903-10-9	ROCKWELL AUTOMATION INC		03/30/2016	J.P. Morgan Securities	2.000	229			L
774341-10-1	ROCKWELL COLLINS INC		03/30/2016	J.P. Morgan Securities	2.000	185			L
776696-10-6	ROPER TECHNOLOGIES INC		03/30/2016	J.P. Morgan Securities	1.000	182			L
778296-10-3	ROSS STORES INC		03/30/2016	J.P. Morgan Securities	6.000	350			L
783549-10-8	RYDER SYS INC		03/30/2016	J.P. Morgan Securities	1.000	64			L
79466L-30-2	SALESFORCE COM INC		03/30/2016	J.P. Morgan Securities	45.000	3,285			L
80004C-10-1	SANDISK CORP		03/30/2016	J.P. Morgan Securities	3.000	228			L
80589M-10-2	SCANA CORP NEW		03/30/2016	J.P. Morgan Securities	2.000	139			L
806407-10-2	SCHEIN HENRY INC		03/30/2016	J.P. Morgan Securities	1.000	173			L
808513-10-5	SCHWAB CHARLES CORP NEW		03/30/2016	J.P. Morgan Securities	17.000	479			L
(continues)									

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
811065-10-1	SCRIPPS NETWORKS INTERACT INC		03/30/2016	J.P. Morgan Securities	1.000	65			L
81211K-10-0	SEALED AIR CORP NEW		03/30/2016	J.P. Morgan Securities	3.000	144			L
816851-10-9	SEMPRA ENERGY		03/30/2016	J.P. Morgan Securities	3.000	310			L
822634-10-1	SHELL MIDSTREAM PARTNERS L P		02/17/2016	Stifel Nicolaus	5,549.000	200,039			L
824348-10-6	SHERWIN WILLIAMS CO		03/30/2016	J.P. Morgan Securities	1.000	284			L
828806-10-9	SIMON PPTY GROUP INC NEW		03/30/2016	J.P. Morgan Securities	4.000	823			L
83088M-10-2	SKYWORKS SOLUTIONS INC		03/30/2016	J.P. Morgan Securities	3.000	234			L
78440X-10-1	SL GREEN RLTY CORP		03/30/2016	J.P. Morgan Securities	1.000	96			L
832696-40-5	SMUCKER J M CO		03/30/2016	J.P. Morgan Securities	2.000	260			L
833034-10-1	SNAP ON INC		03/30/2016	J.P. Morgan Securities	1.000	159			L
842587-10-7	SOUTHERN CO		03/30/2016	J.P. Morgan Securities	13.000	666			L
844741-10-8	SOUTHWEST AIRLS CO		03/30/2016	J.P. Morgan Securities	10.000	450			L
845467-10-9	SOUTHWESTERN ENERGY CO		03/30/2016	J.P. Morgan Securities	5.000	39			L
847560-10-9	SPECTRA ENERGY CORP		03/30/2016	J.P. Morgan Securities	9.000	275			L
790849-10-3	ST JUDE MED INC		03/30/2016	J.P. Morgan Securities	4.000	220			L
854502-10-1	STANLEY BLACK & DECKER INC		03/30/2016	J.P. Morgan Securities	2.000	210			L
855030-10-2	STAPLES INC		03/30/2016	J.P. Morgan Securities	9.000	99			L
855244-10-9	STARBUCKS CORP		03/30/2016	J.P. Morgan Securities	21.000	1,260			L
85590A-40-1	STARWOOD HOTELS&RESORTS WRLDWD		03/30/2016	J.P. Morgan Securities	2.000	167			L
857477-10-3	STATE STR CORP		03/30/2016	J.P. Morgan Securities	6.000	351			L
858912-10-8	STERICYCLE INC		03/30/2016	J.P. Morgan Securities	1.000	126			L
863236-10-5	STRAYER ED INC		03/29/2016	Investment Technology Group	5,167.000	245,934			L
863667-10-1	STRYKER CORP		03/30/2016	J.P. Morgan Securities	5.000	535			L
867914-10-3	SUNTRUST BKS INC		03/30/2016	J.P. Morgan Securities	7.000	256			L
871503-10-8	SYMANTEC CORP		03/30/2016	J.P. Morgan Securities	10.000	184			L
87165B-10-3	SYNCHRONY FINL		03/30/2016	J.P. Morgan Securities	12.000	341			L
871829-10-7	SYSCO CORP		03/30/2016	J.P. Morgan Securities	8.000	373			L
87612E-10-6	TARGET CORP		03/30/2016	J.P. Morgan Securities	9.000	752			L
872375-10-0	TECO ENERGY INC		03/30/2016	J.P. Morgan Securities	3.000	83			L
87901J-10-5	TEGNA INC COM		03/30/2016	J.P. Morgan Securities	3.000	71			L
88033G-40-7	TENET HEALTHCARE CORP		03/30/2016	J.P. Morgan Securities	1.000	29			L
88076W-10-3	TERADATA CORP DEL		03/30/2016	J.P. Morgan Securities	2.000	52			L
881609-10-1	TESORO CORP		03/30/2016	J.P. Morgan Securities	2.000	173			L
882508-10-4	TEXAS INSTRS INC		03/30/2016	J.P. Morgan Securities	14.000	817			L
883203-10-1	TEXTRON INC		03/30/2016	J.P. Morgan Securities	4.000	145			L
00101J-10-6	THE ADT CORPORATION		03/30/2016	J.P. Morgan Securities	3.000	124			L
883556-10-2	THERMO FISHER SCIENTIFIC INC		03/30/2016	J.P. Morgan Securities	6.000	845			L
886547-10-8	TIFFANY & CO NEW		03/30/2016	J.P. Morgan Securities	2.000	145			L
88732J-20-7	TIME WARNER CABLE INC		03/30/2016	J.P. Morgan Securities	4.000	823			L
887317-30-3	TIME WARNER INC		03/30/2016	J.P. Morgan Securities	12.000	866			L
872540-10-9	TJX COS INC NEW		03/30/2016	J.P. Morgan Securities	9.000	708			L
891027-10-4	TORCHMARK CORP		03/30/2016	J.P. Morgan Securities	2.000	110			L
891906-10-9	TOTAL SYS SVCS INC		03/30/2016	J.P. Morgan Securities	2.000	94			L
892356-10-6	TRACTOR SUPPLY CO		03/30/2016	J.P. Morgan Securities	2.000	181			L
89417E-10-9	TRAVELERS COMPANIES INC		03/30/2016	J.P. Morgan Securities	4.000	470			L
896945-20-1	TRIPADVISOR INC		03/30/2016	J.P. Morgan Securities	2.000	133			L
90130A-10-1	TWENTY FIRST CENTY FOX INC		03/30/2016	J.P. Morgan Securities	16.000	447			L
90130A-20-0	TWENTY FIRST CENTY FOX INC		03/30/2016	J.P. Morgan Securities	6.000	169			L
902494-10-3	TYSON FOODS INC		03/30/2016	J.P. Morgan Securities	4.000	270			L
902653-10-4	UDR INC		03/30/2016	J.P. Morgan Securities	359.000	13,576			L
902681-10-5	UGI CORP NEW		02/17/2016	ISI GROUP INC	5,094.000	184,479			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)									
904311-10-7	UNDER ARMOUR INC		03/30/2016	J.P. Morgan Securities	3.000	257			L
907818-10-8	UNION PAC CORP		03/30/2016	J.P. Morgan Securities	12.000	967			L
910047-10-9	UNITED CONTL HLDGS INC		03/30/2016	J.P. Morgan Securities	5.000	299			L
911312-10-6	UNITED PARCEL SERVICE INC		03/30/2016	J.P. Morgan Securities	10.000	1,057			L
911363-10-9	UNITED RENTALS INC		03/30/2016	J.P. Morgan Securities	1.000	63			L
913017-10-9	UNITED TECHNOLOGIES CORP		03/30/2016	J.P. Morgan Securities	11.000	1,103			L
91324P-10-2	UNITEDHEALTH GROUP INC		03/30/2016	J.P. Morgan Securities	14.000	1,816			L
913903-10-0	UNIVERSAL HLTH SVCS INC		03/30/2016	J.P. Morgan Securities	1.000	125			L
91529Y-10-6	UNUM GROUP		03/30/2016	J.P. Morgan Securities	4.000	125			L
917047-10-2	URBAN OUTFITTERS INC		03/30/2016	J.P. Morgan Securities	2.000	66			L
902973-30-4	US BANCORP DEL		03/30/2016	J.P. Morgan Securities	24.000	984			L
918204-10-8	V F CORP		03/30/2016	J.P. Morgan Securities	5.000	326			L
91913Y-10-0	VALERO ENERGY CORP NEW		03/30/2016	J.P. Morgan Securities	7.000	448			L
92220P-10-5	VARIAN MED SYS INC		03/30/2016	J.P. Morgan Securities	1.000	80			L
92276F-10-0	VENTAS INC		03/30/2016	J.P. Morgan Securities	5.000	315			L
92343E-10-2	VERISIGN INC		03/30/2016	J.P. Morgan Securities	1.000	90			L
92345Y-10-6	VERISK ANALYTICS INC		03/30/2016	J.P. Morgan Securities	2.000	157			L
92343V-10-4	VERIZON COMMUNICATIONS INC		03/30/2016	J.P. Morgan Securities	58.000	3,135			L
92532F-10-0	VERTEX PHARMACEUTICALS INC		03/30/2016	J.P. Morgan Securities	4.000	314			L
92553P-20-1	VIACOM INC NEW		03/30/2016	J.P. Morgan Securities	5.000	201			L
92826C-83-9	VISA INC		03/30/2016	J.P. Morgan Securities	27.000	2,073			L
929042-10-9	VORNADO RLTY TR		03/30/2016	J.P. Morgan Securities	2.000	188			L
929160-10-9	VULCAN MATLS CO		03/30/2016	J.P. Morgan Securities	2.000	211			L
931142-10-3	WAL-MART STORES INC		03/30/2016	J.P. Morgan Securities	59.000	3,993			L
931427-10-8	WALGREENS BOOTS ALLIANCE INC		03/30/2016	J.P. Morgan Securities	12.000	1,004			L
94106L-10-9	WASTE MGMT INC DEL		03/30/2016	J.P. Morgan Securities	6.000	358			L
941848-10-3	WATERS CORP		03/30/2016	J.P. Morgan Securities	1.000	132			L
92939U-10-6	WEC ENERGY GROUP INC COM		03/30/2016	J.P. Morgan Securities	4.000	238			L
949746-10-1	WELLS FARGO & CO NEW		03/30/2016	J.P. Morgan Securities	66.000	3,212			L
95040Q-10-4	WELLTOWER INC COM		03/30/2016	J.P. Morgan Securities	5.000	344			L
958102-10-5	WESTERN DIGITAL CORP		03/30/2016	J.P. Morgan Securities	3.000	138			L
959802-10-9	WESTERN UN CO		03/30/2016	J.P. Morgan Securities	7.000	135			L
96145D-10-5	WESTROCK CO		03/30/2016	J.P. Morgan Securities	4.000	153			L
962166-10-4	WEYERHAEUSER CO		03/30/2016	VARIOUS	364.600	8,417			L
963320-10-6	WHIRLPOOL CORP		03/30/2016	J.P. Morgan Securities	1.000	177			L
966837-10-6	WHOLE FOODS MKT INC		03/30/2016	J.P. Morgan Securities	5.000	159			L
969457-10-0	WILLIAMS COS INC DEL		03/30/2016	J.P. Morgan Securities	9.000	141			L
98310W-10-8	WYNDHAM WORLDWIDE CORP		03/30/2016	J.P. Morgan Securities	2.000	153			L
983134-10-7	WYNN RESORTS LTD		03/30/2016	J.P. Morgan Securities	1.000	94			L
98389B-10-0	XCEL ENERGY INC		03/30/2016	J.P. Morgan Securities	7.000	291			L
984121-10-3	XEROX CORP		03/30/2016	J.P. Morgan Securities	16.000	173			L
983919-10-1	XILINX INC		03/30/2016	J.P. Morgan Securities	4.000	192			L
98419M-10-0	XYLEM INC		03/30/2016	J.P. Morgan Securities	2.000	82			L
984332-10-6	YAHOO INC		03/30/2016	J.P. Morgan Securities	12.000	439			L
988498-10-1	YUM BRANDS INC		03/30/2016	J.P. Morgan Securities	6.000	494			L
98956P-10-2	ZIMMER HLDGS INC		03/30/2016	J.P. Morgan Securities	28.000	2,933			L
989701-10-7	ZIONS BANCORPORATION		03/30/2016	J.P. Morgan Securities	2.000	49			L
98978V-10-3	ZOETIS INC		03/30/2016	J.P. Morgan Securities	7.000	308			L
G1151C-10-1	ACCENTURE PLC IRELAND	R	03/30/2016	J.P. Morgan Securities	9.000	1,038			L
G0176J-10-9	ALLEGION PUB LTD CO	R	03/30/2016	J.P. Morgan Securities	1.000	64			L
G0177J-10-8	ALLERGAN PLC	R	03/30/2016	J.P. Morgan Securities	15.000	4,075			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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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
G0408V-10-2	AON PLC	R	03/30/2016	J.P. Morgan Securities	4.000	416			U
Y09827-10-9	BROADCOM LTD SHS	R	03/30/2016	VARIOUS	317.590	39,819			L
143658-30-0	CARNIVAL CORP	R	03/30/2016	J.P. Morgan Securities	7.000	367			L
H1467J-10-4	CHUBB LIMITED COM	R	03/30/2016	VARIOUS	191.181	20,523			L
G27823-10-6	DELPHI AUTOMOTIVE PLC	R	03/30/2016	J.P. Morgan Securities	4.000	300			L
G29183-10-3	EATON CORP PLC	R	03/30/2016	J.P. Morgan Securities	7.000	439			L
G30401-10-6	ENDO INTL PLC	R	03/30/2016	J.P. Morgan Securities	3.000	85			L
G3157S-10-6	ENSCO PLC	R	03/30/2016	J.P. Morgan Securities	3.000	31			L
338488-10-9	FLAMEL TECHNOLOGIES SA	R	02/17/2016	Conversion	19,994.000	189,363			L
H2906T-10-9	GARMIN LTD	R	03/30/2016	J.P. Morgan Securities	2.000	80			L
G47791-10-1	INGERSOLL-RAND PLC	R	03/30/2016	J.P. Morgan Securities	4.000	248			L
G491BT-10-8	INVESCO LTD	R	03/30/2016	J.P. Morgan Securities	6.000	188			L
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	R	03/30/2016	J.P. Morgan Securities	5.000	430			L
G5785G-10-7	MALLINCKRODT PUB LTD CO	R	03/30/2016	J.P. Morgan Securities	2.000	120			L
G5960L-10-3	MEDTRONIC PLC	R	03/30/2016	J.P. Morgan Securities	53.000	4,025			L
G60754-10-1	MICHAEL KORS HLDGS LTD	R	03/30/2016	J.P. Morgan Securities	3.000	171			L
N59465-10-9	MYLAN N V	R	03/30/2016	J.P. Morgan Securities	6.000	278			L
G6518L-10-8	NIELSEN HLDGS PLC SHS EUR	R	03/30/2016	J.P. Morgan Securities	5.000	264			L
G7S00T-10-4	PENTAIR PLC	R	03/30/2016	J.P. Morgan Securities	3.000	162			L
G97822-10-3	PERRIGO CO PLC	R	03/30/2016	J.P. Morgan Securities	2.000	259			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	R	03/30/2016	J.P. Morgan Securities	2.000	161			L
806857-10-8	SCHLUMBERGER LTD	R	03/30/2016	J.P. Morgan Securities	18.000	1,340			L
G7945M-10-7	SEAGATE TECHNOLOGY PLC	R	03/30/2016	J.P. Morgan Securities	4.000	137			L
G81276-10-0	SIGNET JEWELERS LIMITED	R	03/30/2016	J.P. Morgan Securities	1.000	120			L
H84989-10-4	TE CONNECTIVITY LTD	R	03/30/2016	J.P. Morgan Securities	5.000	306			L
H8817H-10-0	TRANSOCEAN LTD	R	03/30/2016	J.P. Morgan Securities	5.000	45			L
G91442-10-6	TYCO INTL PLC	R	03/30/2016	J.P. Morgan Securities	6.000	220			L
G96629-10-3	WILLIS GROUP HOLDINGS PUBLIC L	R	03/30/2016	VARIOUS	1,652.000	165,735			L
G98290-10-2	XL GROUP PLC	R	03/30/2016	J.P. Morgan Securities	4.000	148			L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					3,993,560			
9799997	Subtotal - Common Stocks - Part 3					3,993,560			
9799999	Subtotal - Common Stocks					3,993,560			
9899999	Subtotal - Preferred and Common Stocks					3,993,560			
9999999	TOTALS					11,689,985		4,955	

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) (continued)																					
674599-10-5	OCCIDENTAL PETE CORP DEL		03/24/2016	COST ADJ		134		134	134						134						L
683745-10-3	OPHTHOTECH CORP		02/17/2016	Credit Suisse First Boston	1,049,000	51,555		81,694	82,378	(684)			(684)		81,694		(30,139)	(30,139)			L
68389X-10-5	ORACLE CORP		03/18/2016	J. P. Morgan Securities		2,944		2,242	2,594	(352)			(352)		2,242			702	11		L
699462-10-7	PAREXEL INTL CORP		02/17/2016	Credit Suisse First Boston	875,000	52,761		48,048	59,605	(11,557)			(11,557)		48,048		4,713	4,713			L
713291-10-2	PEPCO HOLDINGS INC		03/25/2016	MERGER	315,000	8,584		5,882	8,193	(2,311)			(2,311)		5,882		2,702	2,702			L
713448-10-8	PEPSICO INC		03/18/2016	J. P. Morgan Securities	25,000	2,532		2,023	2,498	(475)			(475)		2,023			509	18		L
717081-10-3	PFIZER INC		03/18/2016	J. P. Morgan Securities	164,000	4,828		4,524	5,294	(770)			(770)		4,524		304	304	49		L
718546-10-4	PHILLIPS 66		03/18/2016	J. P. Morgan Securities	33,000	2,950		2,364	2,699	(335)			(335)		2,364			586	18		L
72346Q-10-4	PINNACLE FINL PARTNERS INC		02/17/2016	Credit Suisse First Boston	746,000	35,922		18,707	38,315	(19,608)			(19,608)		18,707		17,215	17,215			L
729251-10-8	PLUM CREEK TIMBER CO INC		02/19/2016	J. P. Morgan Securities	221,000	8,075		8,621	10,546	(1,925)			(1,925)		8,621		(546)	(546)			L
740189-10-5	PRECISION CASTPARTS CORP		02/01/2016	MERGER	187,000	43,945		41,259	43,386	(2,127)			(2,127)		41,259		2,686	2,686	6		L
742718-10-9	PROCTER & GAMBLE CO		03/18/2016	J. P. Morgan Securities	121,000	10,060		8,053	9,609	(1,556)			(1,556)		8,053		2,007	2,007	80		L
754730-10-9	RAYMOND JAMES FINANCIAL INC		02/17/2016	Stifel Nicolaus	1,435,000	60,802		69,454	83,187	(13,733)			(13,733)		69,454		(8,652)	(8,652)	287		L
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS		02/17/2016	ISI GROUP INC	3,189,000	69,657		59,236	68,643	(9,408)			(9,408)		59,236		10,421	10,421			L
83088M-10-2	SKYWORKS SOLUTIONS INC		02/17/2016	Stifel Nicolaus	1,174,000	74,630		30,805	90,198	(59,393)			(59,393)		30,805		43,825	43,825			L
87151Q-10-6	SYMETRA FINANCIAL CORP		02/01/2016	MERGER	8,088,000	258,816		166,665	256,956	(90,290)			(90,290)		166,665		92,151	92,151			L
871829-10-7	SYSCO CORP		03/18/2016	J. P. Morgan Securities	52,000	2,424		1,827	2,132	(305)			(305)		1,827			597	16		L
87612E-10-6	TARGET CORP		03/18/2016	J. P. Morgan Securities	45,000	3,721		2,611	3,267	(656)			(656)		2,611		1,110	1,110	25		L
891894-10-7	TOWERS WATSON & CO		01/05/2016	MERGER	1,156,000	142,188		150,270	148,500	1,770			1,770		150,270		(8,082)	(8,082)			L
90130A-10-1	TWENTY FIRST CENTY FOX INC		03/18/2016	J. P. Morgan Securities	129,000	3,640		4,094	3,504	590			590		4,094		(453)	(453)			L
907818-10-8	UNION PAC CORP		03/18/2016	J. P. Morgan Securities	51,000	4,305		3,503	3,988	(485)			(485)		3,503			802			L
913017-10-9	UNITED TECHNOLOGIES CORP		03/18/2016	J. P. Morgan Securities	79,000	7,629		7,039	7,590	(550)			(550)		7,039			590	40		L
92240G-10-1	VECTREN CORP		01/19/2016	Credit Suisse First Boston	2,043,000	84,971		81,274	86,664	(5,390)			(5,390)		81,274		3,697	3,697			L
92827P-10-2	VIRTUSA CORP		02/17/2016	VARIOUS	2,484,000	88,954		41,464	102,689	(61,225)			(61,225)		41,464		47,490	47,490			L
92826C-83-9	VISA INC		03/18/2016	J. P. Morgan Securities	41,000	3,025		1,405	3,180	(1,774)			(1,774)		1,405		1,619	1,619	6		L
92927K-10-2	WABCO HLDGS INC		03/29/2016	Investment Technology Group	1,025,000	107,958		88,376	104,817	(16,441)			(16,441)		88,376		19,582	19,582			L
962166-10-4	WEYERHAEUSER CO		02/26/2016	Cash In Lieu of Shares	0,600	15		16	12						16		(1)	(1)			L
97650W-10-8	WINTRUST FINL CORP		03/29/2016	VARIOUS	3,649,000	154,193		181,009	177,049	3,959			3,959		181,009		(26,815)	(26,815)	438		L
Y09827-10-9	BROADCOM LTD SHS	R	03/18/2016	VARIOUS	175,590	26,753		17,268	13,553	(6,552)			(6,552)		17,268		9,485	9,485			L
G16252-10-1	BROOKFIELD INFRAST PARTNERS LP	R	02/17/2016	Credit Suisse First Boston	571,000	19,915		23,801	21,647	2,154			2,154		23,801		(3,886)	(3,886)			L
H1467J-10-4	CHUBB LIMITED COM	R	01/27/2016	Cash In Lieu of Shares	0,181	20		18	15	(3)			(3)		18		2	2			L
G4705A-10-0	ICON PLC	R	02/17/2016	Credit Suisse First Boston	473,000	32,192		33,524	36,752	(3,228)			(3,228)		33,524		(1,332)	(1,332)			L
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	R	03/18/2016	J. P. Morgan Securities	52,000	4,556		4,012	4,519	(507)			(507)		4,012			544	41		L
G5753U-11-2	MAIDEN HOLDINGS LTD	R	03/29/2016	VARIOUS	12,453,000	160,235		203,135	185,674	17,460			17,460		203,135		(42,900)	(42,900)	1,743		L
G6852T-10-5	PARTNERRE LTD	R	03/18/2016	Keefe Bruyette & Woods Inc	827,000	113,713		86,306	115,565	(29,259)			(29,259)		86,306		27,407	27,407	3,167		L
H84989-10-4	TE CONNECTIVITY LTD	R	03/18/2016	J. P. Morgan Securities	46,000	2,862		2,423	2,972	(549)			(549)		2,423			439	15		L
G96629-10-3	WILLIS GROUP HOLDINGS PUBLIC L	R	02/17/2016	VARIOUS	1,156,485	127,308		142,249							142,249		(14,940)	(14,940)			L
9099999	- Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					3,906,180		3,573,259	4,206,896	(786,193)			(786,193)		3,573,259		332,921	332,921	9,668		
9799997	- Subtotal - Common Stocks - Part 4					3,906,180		3,573,259	4,206,896	(786,193)			(786,193)		3,573,259		332,921	332,921	9,668		
9799999	- Subtotal - Common Stocks					3,906,180		3,573,259	4,206,896	(786,193)			(786,193)		3,573,259		332,921	332,921	9,668		
9899999	- Subtotal - Preferred and Common Stocks					3,906,180		3,573,259	4,206,896	(786,193)			(786,193)		3,573,259		332,921	332,921	9,668		
9999999	- TOTALS					9,183,016		9,246,434	9,667,407	(786,193)	(16,917)		(803,110)		9,204,555		(21,539)	(21,539)	60,764		

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Schedule DB, Part A, Section 1
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

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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

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Schedule DB, Part D, Section 1
NONE

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

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

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Schedule DL, Part 1
NONE

Page E11

Schedule DL, Part 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
Name	Location and Supplemental Information	Code	Rate of Interest			First Month	Second Month	Third Month	
Open Depositories									
PNC Bank	Columbus, OH					(4,170,300)	(1,277,448)	617,316	
CANADIAN IMPERIAL BK INSTL CD	5879 Mt Carmel Short Term & Cash Equiv		0.370		72		1,000,000	1,000,000	
0199998 - Deposits in 2 depositories that do not exceed the allowable limit in any one depository (See									
Instructions) - Open Depositories				1,555					
0199999 - TOTAL - Open Depositories				1,555	72	(4,170,300)	(277,448)	1,617,316	
0399999 - TOTAL Cash on Deposit				1,555	72	(4,170,300)	(277,448)	1,617,316	
0599999 - TOTALS				1,555	72	(4,170,300)	(277,448)	1,617,316	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Bonds: U. S. Government - Issuer Obligations							
REPURCHASE AGREEMENT - PNC BANK	03/31/2016	0.150	04/01/2016	27,819,924	3,544		
0199999 - Bonds: U. S. Government - Issuer Obligations				27,819,924	3,544		
0599999 - Bonds: Subtotals - U. S. Government Bonds				27,819,924	3,544		
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 FARM CRED BK CONS DISC NT	03/15/2016	05/10/2016	1,499,253	227			
FEDL HOME LOAN BK CONS DISC NT	02/03/2016	04/29/2016	1,998,137	1,256			
FEDERAL NATL MTG ASSN DISC NT	03/21/2016	06/01/2016	499,655	53			
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				3,997,045	1,536		
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				3,997,045	1,536		
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AMERICAN HONDA FIN CORP Disc C/P	01/22/2016	04/08/2016	599,435	513			
AMERICAN HONDA FIN CORP Disc C/P	01/12/2016	04/11/2016	1,198,500	1,333			
BMW US CAP LLC Disc C/P	01/14/2016	04/13/2016	1,797,885	1,833			
BANK OF TOKYO-MITSUBISHI Disc C/P	03/29/2016	06/20/2016	539,253	27			
CHEVRON CORP Disc C/P	02/23/2016	04/06/2016	899,527	418			
CHEVRON CORP Disc C/P	03/16/2016	05/11/2016	499,673	93			
CREDIT SUISSE AG Disc C/P	02/03/2016	04/11/2016	1,798,164	1,566			
EUROPEAN INVT BNK Disc C/P	03/01/2016	05/26/2016	399,522	172			
FAIRWAY FINANCE CORP Disc C/P	03/16/2016	04/11/2016	549,841	98			
FAIRWAY FINANCE CO Disc C/P	03/23/2016	05/24/2016	499,630	54			
GOTHAM FNDG CORP Disc C/P	03/16/2016	05/12/2016	749,406	167			
JOHNSON & JOHNSON Disc C/P	02/12/2016	04/29/2016	999,187	517			
KFW Disc C/P	02/25/2016	05/20/2016	499,374	265			
LIBERTY STREET FDG LLC Disc C/P	03/04/2016	05/16/2016	474,518	185			
LIBERTY STREET FNDG LLC Disc C/P	03/21/2016	05/20/2016	999,167	153			
MATCHPOINT FINANCE PLC Disc C/P	03/23/2016	04/14/2016	749,807	79			
MICROSOFT CORP Disc C/P	03/01/2016	05/25/2016	1,798,215	651			
NTNL SECURITIES CLEARING Disc C/P	02/08/2016	04/01/2016	599,629	371			
NTNL SECURITIES CLEARING Disc C/P	02/04/2016	04/05/2016	499,644	333			
NTNL SECURITIES CLEARING Disc C/P	02/19/2016	05/09/2016	699,300	367			
NEW YORK LFE CAP CORP Disc C/P	03/04/2016	04/05/2016	1,861,363	558			
NIEUW AMSTERDAM RECVBL Disc C/P	03/11/2016	04/11/2016	637,764	160			
NIEUW AMSTERDAM RCVBLS Disc C/P	02/26/2016	04/22/2016	649,545	284			
NIEUW AMSTERDAM RECVBL Disc C/P	03/18/2016	05/11/2016	511,639	94			
NORTHWESTERN UNIV Disc C/P	03/29/2016	04/28/2016	799,733	27			
NOVARTIS FINANCE CORP Disc C/P	03/04/2016	05/09/2016	399,670	140			
PFIZER INC Disc C/P	01/26/2016	04/12/2016	899,145	733			
STARBRD FNDG CORP Disc C/P	02/02/2016	05/02/2016	1,048,425	1,032			
UNITED PARCEL SVC Disc C/P	01/05/2016	04/01/2016	998,888	1,112			
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				24,655,852	13,332		
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)				24,655,852	13,332		
7799999 - Total Bonds - Subtotals - Issuer Obligations				56,472,820	18,412		

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
8399999 - Total Bonds - Subtotals - Bonds					56,472,820	18,412	
8699999 - Total Cash Equivalents					56,472,820	18,412	