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QUARTERLY STATEMENT

AS OF JUNE 30, 2016

OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc

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

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

Country of Domicile US

Licensed as business type:

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

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

Statutory Home Office 6150 East Broad Street, EE320, Columbus, Ohio, 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)
robert.watson@mchs.com
(E-Mail Address) (Fax Number)

OFFICERS

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

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Thomas Davis#
Cynthia Dellecker#
Sister Barbara Hahl
Noah Jones, MD#
Dan Powell#
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# Chair	Cynthia Dellecker# Interim President & CEO	Sister Barbara Hahl Secretary

Subscribed and sworn to before me this
12th day of August, 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	4 Prior Year Net Admitted Assets
1. Bonds	121,174,273		121,174,273	116,727,416
2. Stocks:				
2.1 Preferred stocks	160,562		160,562	
2.2 Common stocks	50,637,490		50,637,490	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 ($ 341,988), cash equivalents ($ 38,358,581) and short-term investments ($ 40,064,621)	78,765,190		78,765,190	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)	250,737,515		250,737,515	252,463,310
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	883,200		883,200	850,428
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	598,715		598,715	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 ($ 21,329,910) and contracts subject to redetermination ($ ....)	21,329,910		21,329,910	10,591,000
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	789,631		789,631	176,460
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	258,450		258,450	276,406
17. Amounts receivable relating to uninsured plans	4,458,444		4,458,444	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	52,701	52,701		
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($ 4,349,252) and other amounts receivable	16,179,866	11,830,614	4,349,252	5,350,028
25. Aggregate write-ins for other-than-invested assets	5,432,746	4,626,425	806,321	1,470,321
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	300,721,178	16,509,740	284,211,438	275,250,178
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Totals (Line 26 and Line 27)	300,721,178	16,509,740	284,211,438	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	806,321		806,321	1,470,321
2502. Prepaid expenses	4,626,425	4,626,425		
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)	5,432,746	4,626,425	806,321	1,470,321

LIABILITIES, CAPITAL AND SURPLUS

		Current Period 1 Covered	2 Uncovered	3 Total	Prior Year 4 Total
1.	Claims unpaid (less $ .... reinsurance ceded)	57,838,680		57,838,680	41,674,715
2.	Accrued medical incentive pool and bonus amounts	3,124,514		3,124,514	1,568,478
3.	Unpaid claims adjustment expenses	1,213,718		1,213,718	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	208,423		208,423	
9.	General expenses due or accrued	4,726,685		4,726,685	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	5,336,868		5,336,868	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 $ 59,218,794 current)	59,218,794		59,218,794	59,639,347
24.	Total liabilities (Line 1 to Line 23)	135,405,641		135,405,641	120,174,383
25.	Aggregate write-ins for special surplus funds	XXX	XXX		
26.	Common capital stock	XXX	XXX		
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	42,422,534	42,422,534
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31.	Unassigned funds (surplus)	XXX	XXX	106,383,263	112,653,261
32.	Less treasury stock, at cost:				
	32.1 .... shares common (value included in Line 26 $ ....)	XXX	XXX		
	32.2 .... shares preferred (value included in Line 27 $ ....)	XXX	XXX		
33.	Total capital and surplus (Line 25 to Line 31 minus Line 32)	XXX	XXX	148,805,797	155,075,795
34.	Total Liabilities, capital and surplus (Line 24 and Line 33)	XXX	XXX	284,211,438	275,250,178
	DETAILS OF WRITE-INS				
2301.	Due to Centers for Medicare & Medicaid Services	59,181,608		59,181,608	59,181,608
2302.	Retroactivity due to Centers for Medicare & Medicaid Services	37,185		37,185	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)	59,218,794		59,218,794	59,639,347
2501.		XXX	XXX		
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599.	Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	XXX	XXX		
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099.	Totals (Line 3001 through Line 3003 plus Line 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year to Date	Prior Year Ended December 31
	1	2	3	4
	Uncovered	Total	Total	Total
1. Member Months	XXX	325,800	294,407	588,716
2. Net premium income (including $ .... non-health premium income)	XXX	288,925,748	264,899,807	508,027,377
3. Change in unearned premium reserves and reserve for rate credits	XXX	208,423	182,259	(108,429)
4. Fee-for-service (net of $ .... medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX	1,117,931	1,042,669	1,901,639
7. Aggregate write-ins for other non-health revenues	XXX			
8. Total revenues (Line 2 to Line 7)	XXX	290,252,102	266,124,735	509,820,587
Hospital and Medical:				
9. Hospital/medical benefits		156,359,274	123,420,447	255,821,987
10. Other professional services		85,829,905	77,731,822	148,498,575
11. Outside referrals				
12. Emergency room and out-of-area				
13. Prescription drugs		29,637,092	28,195,844	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)		271,826,271	229,348,113	459,845,750
Less:				
17. Net reinsurance recoveries		789,631	210,778	514,478
18. Total hospital and medical (Line 16 minus Line 17)		271,036,640	229,137,335	459,331,272
19. Non-health claims (net)				
20. Claims adjustment expenses, including $ ...... 1,344,604 cost containment expenses		6,822,469	4,815,233	15,637,220
21. General administrative expenses		18,331,796	17,096,528	42,016,800
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)		296,190,905	251,049,096	516,985,292
24. Net underwriting gain or (loss) (Line 8 minus Line 23)	XXX	(5,938,803)	15,075,639	(7,164,705)
25. Net investment income earned		1,787,796	1,431,432	3,207,884
26. Net realized capital gains (losses) less capital gains tax of $		553,909	1,549,113	2,771,721
27. Net investment gains (losses) (Line 25 plus Line 26)		2,341,705	2,980,545	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 (Line 24 plus Line 27 plus Line 28 plus Line 29)	XXX	(3,597,098)	18,056,184	(1,185,100)
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Line 30 minus Line 31)	XXX	(3,597,098)	18,056,184	(1,185,100)
DETAILS OF WRITE-INS				
0601. Population management fees	XXX		169,384	352,376
0602. Intercompany management fees	XXX	1,117,931	873,285	1,549,263
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699. Totals (Line 0601 through Line 0603 plus Line 0698) (Line 6 above)	XXX	1,117,931	1,042,669	1,901,639
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799. Totals (Line 0701 through Line 0703 plus Line 0798) (Line 7 above)	XXX			
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. Totals (Line 1401 through Line 1403 plus Line 1498) (Line 14 above)				
2901. Other revenue				
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 Current Year To Date	2 Prior Year To Date	3 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	(3,597,098)	18,056,184	(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 $	50,532	(115,262)	(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	(2,723,432)	(1,639,675)	(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)	(6,269,998)	16,301,247	(55,500,128)
49. Capital and surplus end of reporting period (Line 33 plus Line 48)	148,805,797	226,877,170	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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	278,588,311	244,141,441	507,901,181
2. Net investment income	1,858,541	5,233,897	5,987,801
3. Miscellaneous income	1,117,931	395,405	1,901,639
4. Total (Line 1 through Line 3)	281,564,783	249,770,743	515,790,621
5. Benefit and loss related payments	261,052,789	219,136,485	465,818,823
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	21,085,399	18,631,288	32,200,686
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)	282,138,188	237,767,773	498,019,509
11. Net cash from operations (Line 4 minus Line 10)	(573,405)	12,002,970	17,771,112
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	15,527,842	11,020,752	31,803,644
12.2 Stocks	7,255,384	8,017,378	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 equivalants and short-term investments			
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	22,783,226	19,038,130	48,756,221
13. Cost of investments acquired (long-term only):			
13.1 Bonds	20,270,702	12,694,726	32,053,442
13.2 Stocks	7,501,551	8,676,356	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)	27,772,253	21,371,082	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)	(4,989,027)	(2,332,952)	(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)	(1,602,782)	(3,232,064)	5,463,429
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,602,782)	(3,232,064)	5,463,429
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)	(7,165,214)	6,437,954	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)	78,765,190	70,577,773	85,930,404

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

20.0001 Line 16.6 - CMS overpayments			9,278,778
20.0002 Line 16.6 - Other	(1,602,782)	(3,232,064)	(3,815,349)
20.0003			
20.0004			
20.0005			
20.0006			
20.0007			
20.0008			
20.0009			
20.0010			

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital and Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	49,042							49,042		
2. First Quarter	54,363							54,363		
3. Second Quarter	54,133							54,133		
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	325,800							325,800		
Total Member Ambulatory Encounters for Period:										
7. Physician	249,367							249,367		
8. Non-Physician	54,497							54,497		
9. Total	303,864							303,864		
10. Hospital Patient Days Incurred	69,023							69,023		
11. Number of Inpatient Admissions	5,164							5,164		
12. Health Premiums Written (a)	289,694,361							289,694,361		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	289,134,171							289,134,171		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	274,383,082							274,383,082		
18. Amount Incurred for Provision of Health Care Services	271,826,271							271,826,271		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 289,694,361

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						57,838,680
0799999 - Total claims unpaid						57,838,680
0899999 - Accrued medical incentive pool and bonus amounts						3,124,514

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
Line of Business	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 plus 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)						
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare	43,844,846	209,471,793	4,143,938	53,694,742	47,988,784	41,674,715
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Line 1 to Line 8)	43,844,846	209,471,793	4,143,938	53,694,742	47,988,784	41,674,715
10. Health care receivables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts				3,124,514		1,568,478
13. Totals (Line 9 minus Line 10 plus Line 11 plus Line 12)	43,844,846	209,471,793	4,143,938	56,819,256	47,988,784	43,243,193

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

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	(3,597,098)	(1,185,100)
01A04 - Net Income, NAIC SAP (1 - 2 - 3 = 4)	OH	(3,597,098)	(1,185,100)
01A05 - Surplus, state basis (Page 3, Line 33, Columns 3 & 4)	OH	148,805,797	155,075,795
01A08 - Surplus, NAIC SAP (5 - 6 - 7 = 8)	OH	148,805,797	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.

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 $17,720,449 and $17,669,916 as of June 30, 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	678,265
1999999 - TOTAL - Direct Premiums Written / Produced by Managing General Agents / Third Party Administrators					678,265

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurement

A. (1) The fair value of financial assets at June 30, 2016 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				
Prefered stock	160,562			160,562
Common stock	50,637,490			50,637,490
Money market funds	4,676,616			4,676,616
20A1A99 - Assets at fair value	55,474,668			55,474,668

(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 June 30, 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	45,549,011	44,742,260	45,102,176	446,835		
U.S. Special revenue obligations	30,100,557	29,335,849	10,736,977	19,363,580		
Industrial & Miscellaneous bonds	67,712,185	65,023,833		67,712,185		
Preferred stock	160,562	160,562	160,562			
Common stock	50,637,490	50,637,490	50,637,490			
Cash, cash equivalents, and short-term securities	60,838,236	60,837,521	60,728,916	109,320		
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 August 12, 2016 for the statutory statement issued on August 15, 2016.

The Company is not aware of any events or transactions that provide additional evidence with respect to conditions that existed at June 30, 2016, which would have a material effect on its financial condition.

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through August 12, 2016 for the statutory statement issued on August 15, 2016.

The Company is not aware of any events or transactions that provide evidence with respect to conditions that did not exist at June 30, 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.

NOTES TO FINANCIAL STATEMENTS

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2015 were $42,277,293. As of June 30, 2016, $44,447,424 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $4,143,938 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $6,314,069 unfavorable prior-year development since December 31, 2015 to June 30, 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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes ( ) No (X)

2.2 If yes, date of change: ....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes (X) No ( )

If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes ( ) No (X)

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
....

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/09/2015

6.4 By what department or departments?

Ohio Department of Insurance

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

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

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes ( ) No (X)

7.2 If yes, give full information

....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes ( ) No (X)

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes ( ) No (X)

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [[i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes (X) No ( )
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

....
....

9.2 Has the code of ethics for senior managers been amended? Yes ( ) No (X)

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

....
....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes ( ) No (X)

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

....
....

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes ( ) No (X)

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

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

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

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

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes ( ) No (X)

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes ( ) No ( )

If no, attach a description with this statement.

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
PNC Bank, 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:

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

1. Operating Percentages:

1.1 A&H loss percent .... 94.5 %

1.2 A&H cost containment percent .... 0.5 %

1.3 A&H expense percent excluding cost containment expenses .... 8.2 %

2.1 Do you act as a custodian for health savings accounts? Yes ( ) No (X)

2.2 If yes, please provide the amount of custodial funds held as of the reporting date. $..................

2.3 Do you act as an administrator for health savings accounts? Yes ( ) No (X)

2.4 If yes, please provide the balance of the funds administered as of the reporting date. $..................

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
0199998 - Life & Annuity - Affiliates								
0299998 - Life & Annuity - Non-Affiliates								
0399998 - Accident & Health - Affiliates								
Accident & Health - Non-Affiliates								
11835	04-1590940	01/01/2016	PARTNERRE AMER INS CO	DE	SSL/A/I	Authorized		
0499998 - Accident & Health - Non-Affiliates								
0599998 - Property/Casualty - Affiliates								
0699998 - Property/Casualty - Non-Affiliates								

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Business Only Year to Date 2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/ Casualty Premiums	8 Total Column 2 Through Column 7	9 Deposit-Type Contracts
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		289,277,515					289,277,515	
37. Oklahoma OK	N								
38. Oregon OR	N								
39. Pennsylvania PA	N								
40. Rhode Island RI	N								
41. South Carolina SC	N								
42. South Dakota SD	N								
43. Tennessee TN	N								
44. Texas TX	N								
45. Utah UT	N								
46. Vermont VT	N								
47. Virginia VA	N								
48. Washington WA	N								
49. West Virginia WV	N								
50. Wisconsin WI	N								
51. Wyoming WY	N								
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	N								
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CAN	N								
58. Aggregate Other Alien OT	XXX								
59. Subtotal	XXX		289,277,515					289,277,515	
60. Reporting entity contributions for Employee Benefit Plans	XXX								
61. Total (Direct Business)	(a) 1		289,277,515					289,277,515	
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.

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 Heath 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 Heath Partners Inc.; FEIN: 47-1139205 (100% Ownership by Immediate Parent)
  - Central Ohio Medical Textiles Inc.; FEIN: 38-3643188 (50% Ownership by Immediate Parent)
  - St Ann's Medical Office Building III, LLC; FEIN: 20-1218559 (38.5% Ownership by Immediate Parent)
  - Mount Carmel HeathProviders 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 (76.92% Ownership by Immediate Parent)
    - MCHS Big Run Condominium Association; FEIN: 31-1571567 (50% Ownership by Immediate Parent)
  - Big Run Urgent Care Ltd ; FEIN: 31-1581575 (100% Ownership by Immediate Parent)
  - Central Ohio Sleep Medicine; FEIN: 31-1701029 (100% 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)
  - Eye Center of Columbus LLC; FEIN: 01-0702725 (2.694% Ownership by Immediate Parent)
  - Health Innovations Ohio LLC; FEIN: 46-0902510 (25% Ownership by Immediate Parent)
  - New Albany Surgery Center LLC; FEIN: 45-1617821 (35% Ownership by Immediate Parent)
  - MCE MOB IV Limited Partnership; FEIN: 42-1544707 (49.63% 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)
  - Medilucent 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)
  - Eastwind Surgical, LLC; FEIN: 90-0739342 (30% Ownership by Immediate Parent)
  - Healthcare Collaborative of Central Ohio, LLC; FEIN: 46-5603895 (100% Ownership by Immediate Parent)
  - Mount Carmel EHN, LLC; FEIN:________ (49.9% Ownership by Immediate Parent)
  - HealthSouth, LLC; FEIN:____________
- 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 (25% Ownership by Immediate Parent)
  - Maryland Care - Medicare, Inc.; FEIN: 20-4771530 (25% 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]
  - Wheaton Franciscan Healthcare - (Iowa 100% ownded by MHN)
    - N.E. Iowa Real Estate Investments, Ltd.; FEIN: 42-1207432 (100% ownership by Immediate Parent)
    - Mercy Hospital of Franciscan Sister, Inc.; FEIN: 42-1178403 (100% ownership by Immediate Parent)
    - Covenant Medical Center, Inc.; FEIN:42-1264647 (100% ownership by Immediate Parent)
      - Covenant Foundation, Inc.; FEIN: 42-1295784 (100% ownership by Immediate Parent)
    - Santori Memorial Hospital, Inc,; FEIN: 42-0758901 (100% ownership by Immediate Parent)
      - Santori Health Care Foundation, Inc.; FEIN:42-1240996 (100% ownership by Immediate Parent)
    - Cedar Valley Community Healthcare - Wheaton Iowa, LLC; FEIN: 26-4634545 (100% ownership by Immediate Parent)
      - Cedar Valley Community Healthcare LLC ; FEIN 26-1642558 (4% ownership by Immediate Parent and 13% ownership by CVCH-W Iowa)
- Mercy Health Services - Iowa Corp, 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, LLC; FEIN: 35-2473948 (100% ownership by Immediate Parent)
  - United Clinical Laboratory, LLC; FEIN: 42-1268486 (33.3% ownership by Immediate Parent)
  - Preferred Health Choices LLC; FEIN: 90-0139311 (50% ownership by Immediate Parent)

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

- 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)
- 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; 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; 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; 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: 14-18800022 (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. Nylen 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 L.L.C. d/b/a Dunes Surgical Hospital; 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)

<u>Saint Joseph Regional Medical Center, Inc. [Indiana]; FEIN: 35-1568821 (100% owned by Trinity Health)</u>

- The Foundation of Saint Joseph Regional Medical Center Inc.; FEIN: 35-1654543 (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)
- 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)

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

- 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)

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

- 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)

Trinity Health - Michigan [Michigan]; FEIN: 38-2113393 (100% owned by Trinity Health Corporation)

- Saint Joseph Mercy Health System (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% ownership by Immediate Parent)
  - 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)
  - Probility 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)
- Trinity Assurance, LTD (Cayman Island) (100% Ownership by Trinity Health-Michigan)
- Mercy Health Partners; FEIN: 38-2589966 (100% ownership by Immediate Parent)
  - 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)

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

<u>Mercy Health System of Chicago [Illinois]; FEIN: 36-3163327 (100% Ownership by Trinity Health)</u>
- Mercy Hospital and Medical Center; FEIN: 36-2170152 (100% Ownership by Immediate Parent)
  - Mercy Advanced MRI LLC; FEIN:26-2116721 (50% 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)

<u>Saint Agnes Medical Center [California]; FEIN: 94-1437713 (100% ownership by Trinity Health)</u>
- 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)
- Saint Agnes Medical Foundation; 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 licensed physicians appointed by SAMC - No Ownership by SAMC)

<u>Mercy Medical, A Corporation [Alabama]; FEIN: 63-6002215 (100% owned by Trinity Health)</u>
- Mercy LIFE of Birmingham; FEIN: 46-1261093 (100% Ownership by Immediate Parent)

<u>Pittsburgh Mercy Health System, Inc. [Pennsylvania]; FEIN: 25-1464211 (100% owned by Trinity Health)</u>
- Mercy Life Center Corporation; FEIN: 25-1604115 (100% Ownership by Immediate Parent)
- McAuley Ministries; FEIN: 94-3436142 (100% Ownership by Immediate Parent)
- Living Independence for the Elderly - Pittsburgh, Inc. d/b/a LIFE Pittsburgh; FEIN: 25-1815436 (50% Ownership by Immediate Parent)

<u>Trinity Continuing Care Services (multistate operation - incorporated in Michigan); FEIN: 38-2559656 (100 % ownership by Trinity Health Corporation)</u>
- Trinity Senior Services Management, Inc.; 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 Housing 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)
- St. Joseph of the Pines, Inc.; FEIN: 56-0694200 (100% ownership by Immediate Parent)
  - LIFE St. Joseph of the Pines, Inc.; FEIN: 27-2159847 (100% ownership by Immediate Parent)
- Mercy Community Health: FEIN: 06-1492707 (100% ownership by Immediate Parent)
  - Saint Mary Home, Inc.; FEIN: 06-0646843 (100% ownership by Immediate Parent)
  - The McAuley Center; FEIN: 06-1058086 (100% ownership by Immediate Parent)
  - Mount St. Joseph; FEIN: 01-0274998 (100% ownership by Immediate Parent)
- Glacier Hills, Inc.; FEIN: 38-1891500 (100% ownership by Immediate Parent)
  - Caring Partners Home Health, Inc.; FEIN: ________ (100% ownership by Immediate Parent)
  - Glacier Hills Foundation; FEIN: 20-8072723 (100% ownership by Immediate Parent)

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

<u>Trinity Health PACE; FEIN: 47-3073124 (100% ownership by Immediate Parent) (multistate operation - incorporated in Michigan)</u>
- Saint Joseph PACE; FEIN: Applied For, But Not Yet Received (100% ownership by Immediate Parent)
- Trinity Health LIFE Pennsylvania, Inc.; FEIN: 47-5244984 (100% Ownership)
- Mercy LIFE of Alabama; FEIN: 27-3163002 (100% Ownership by Immediate Parent)

Trinity Health Partners, L.L.C. ; FEIN: 47-2798085 (100% owned by Trinity Health)
- Trinity Health Partners - Michigan, L.L.C.; FEIN: 35-2534698 (100% ownership by Immediate Parent)
- Trinity Health Partners - Idaho, L.L.C.; FEIN: 30-0875741 (100% ownership by Immediate Parent)
- Trinity Health Partners - Illinois, L.L.C.; FEIN: 39-1828147 (100% ownership by Immediate Parent)
- Trinity Health Partners - New Jersey, L.L.C.; FEIN: 36-4838390 (100% ownership by Immediate Parent)

Trinity Health ACO, Inc.; FEIN: 47-3794666 (100% owned by Trinity Health)
- Trinity Integrated Care, L.L.C.; FEIN: 81-2772183 (100% ownership by Immediate Parent)
- Trinity Accountable Care, Inc.; FEIN: 81-2780900 (100% ownership by Immediate Parent)

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 dba Mercy Fitzgerald Hospital and dba Mercy Philadelphia Hospital; FEIN: 23-1352191 (100% Ownership by Immediate Parent)
- Mercy Suburban Hospital, Inc.; FEIN: 23-1396763 (100% Owned 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)
- 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 Immedicate 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)

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- 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)
  - 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 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)
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; Other Parties to the JOA include Morton Plant Mease Health Care, Inc. and South Florida Baptist Hospital, Inc.) [Florida]; FEIN: 59-2796965
Baycare Physician Partners; FEIN: 45-2908908 (100% Ownership by Immediate Parent)
Baycare Physician Partners ACO, LLC; FEIN: 46-5720072 (Members are Baycare Health System and 2 individuals)
Community Health Alliance, Inc.; FEIN: 59-3631620 (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)
St Joseph's Hospital, Inc.; FEIN: 59-0774199 (100% Ownership by Trinity Health Corporation)
St Joseph's Hospital, Inc.. d/b/a St. Joseph's Children's Hospital; FEIN: 59-0774199 (100% Ownership by Trinity Health Corporation)
St Joseph's Hospital, Inc. d/b/a St. Joseph's Women's Hospital; FEIN: 59-0774199 (100% Ownership by Trinity Health Corporation)
St Joseph's Hospital, Inc. d/b/a St. Joseph's Hospital - North; FEIN: 59-0774199 (100% Ownership by Trinity Health Corporation)
St Joseph's Hospital, Inc. d/b/a St. Joseph's Hospital Behavioral Health Center; FEIN: 59-0774199 (100% Ownership by Trinity Health Corporation)
St. Joseph's Health Care Center, Inc.; FEIN: 59-2593686 (100% Ownership by Trinity Health Corporation)
St. Joseph's Hospital of Tampa Foundation, Inc.; FEIN: 59-1100828 (100% Ownership by Immediate Parent)
John Knox Village; FEIN: 58-1377711 (100% Ownership by Immediate Parent)
HealthPoint Management Services, Inc.; FEIN: 65-0645457 (100% Ownership by Immediate Parent)
HealthPoint Medical Group, Inc.; FEIN: 59-3244268 (100% Ownership by Immediate Parent)
Franciscan Properties, Inc.; FEIN: 59-2822519 (100% Ownership by Immediate Parent)
St. Joseph's Community Care, Inc.; FEIN: 59-3152608 (100% Ownership by Immediate Parent)
St. Joseph's Enterprises, Inc.; FEIN: 59-2822516 (100% Ownership by Immediate Parent)
St. Anthony's Professional Building and Services, Inc.; FEIN: 59-2018848 (100% Ownership by Immediate Parent)

St. Anthony's Hospital, Inc.; FEIN: 59-2043026 (100% Ownership by Trinity Health Corporation)
St. Anthony's Hospital Auxillary, Inc.; FEIN: 59-0201974 (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)
Morton Plant Mease Health Care, Inc.; FEIN: 59-2374556 (Entity is a Party to the JOA BayCare Health System; Membership of this entity is a Directors Model - the members of the Board of Directors of Morton Plant Mease Health Care, Inc. are the Members of this Corporation's 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)
Morton Plant Hospital Association, Inc. d/b/a Morton Plant Rehabilitation Center; FEIN: 59-0624462 (100% Ownership by Immediate Parent)
South Florida Baptist Hospital, Inc.; FEIN: 59-0594631 (Entity is a Party to the JOA BayCare Health System; Membership of this entity consists of 21 individuals who are members of Missionary Baptist Churches in FL. 100% Ownership by Immediate Parent)
Allegany 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)
SJHS/JOC Holdings, Inc.; FEIN: 47-2299757 (100% Ownership by Immediate Parent)
Emory/Saint Joseph's, Inc. (JOC - 49% owned by SJHS/JOC Holdings, Inc.); FEIN: 45-2721833
Holy Cross Hospital, Inc. [Florida]; FEIN: 59-0791028 (100% owned by Trinity Health)
Holy Cross Primary Care, Inc.; FEIN: 81-2531495 (100% Ownership by Immediate Parent)
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
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)
SJPE 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)
Saint 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; FEIN: 47-4070024 (40% Ownership by THNE)
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)
The Connecticut Care Alliance, LLC; FEIN: ________ (100% Ownership by Immediate Parent)
Connecticut Surgical Center, LLC; FEIN: ________ (25% Ownership by Immediate Parent)
Connecticut Occupational Medicine Partners, LLC; FEIN: 06-1586674 (20% Ownership by THNE; 20% Ownership by JMMC)
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 and Community Health Services, Inc.; FEIN: 06-0646620 (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)
Mercy Inpatient Medical Associates, Inc.; FEIN: 04-3029929 (100% Ownership by Immediate Parent)
System Coordinated Services, Inc. dba Life Laboratories; FEIN: 04-2938161 (100% Ownership by Immediate Parent)
Catherine Horan Building Corporation; FEIN: 04-2938160 (100% Ownership by Immediate Parent)
Catherine Horan Building Corporation Limited Partnership; FEIN: 04-2723429 (100% Ownership by Immediate Parent)
The Life Path Partners, LLC (JV with NEPA; 50% Ownership by Immediate Parent); FEIN: 26-0021080
Greater Springfield MRI Limited Partnership; FEIN: 04-3178855 (50% Ownership by System Coordiated Services)
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)
MercyCare Alliance, LLC; FEIN: 47-1561725 (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)
Physician Practice Partners, LLC; FEIN: 04-3473929 (JV with Riverbend; 50% Ownership by Immediate Parent)
Riverbend Medical Group, Inc.; FEIN: 81-1807730 (100% Ownership by Immediate Parent)
Sisters of Providence Care Centers, Inc.; FEIN: 22-2541103 (100% Ownership by Immediate Parent)
Mercy Life, Inc.; FEIN: 45-3086711 (100% Ownership by Immediate Parent)

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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:

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SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	166,532,905	164,668,354
2. Cost of bonds and stocks acquired	27,772,254	50,200,177
3. Accrual of discount	33,577	80,196
4. Unrealized valuation increase (decrease)	38,253	(2,097,955)
5. Total gain (loss) on disposals	709,800	2,806,439
6. Deduct consideration for bonds and stocks disposed of	22,783,227	48,756,220
7. Deduct amortization of premium	170,758	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)	171,972,324	166,532,905
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	171,972,324	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)	185,345,529	175,817,437	182,981,443	(58,027)	185,345,529	178,123,496		183,950,761
2. NAIC 2 (a)	21,884,351	726,912	1,120,027	(17,255)	21,884,351	21,473,981		20,374,079
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	207,229,880	176,544,349	184,101,470	(75,282)	207,229,880	199,597,477		204,324,840
PREFERRED STOCK								
8. NAIC 1		154,888		5,674		160,562		
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock		154,888		5,674		160,562		
15. Total Bonds and Preferred Stock	207,229,880	176,699,237	184,101,470	(69,608)	207,229,880	199,758,039		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 $ 48,120,594 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	40,064,621	X X X	40,069,332	16,401	3,946

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	24,289,646	26,460,723
2. Cost of short-term investments acquired	56,769,711	85,090,586
3. Accrual of discount	24	498
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	4,589	
6. Deduct consideration received on disposals	40,994,054	87,257,401
7. Deduct amortization of premium	5,295	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)	40,064,621	24,289,646
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	40,064,621	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 Year To Date	2 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	293,425,838	706,877,292
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	318,375,035	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)	38,358,581	63,307,778
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	38,358,581	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912828-G6-1	UNITED STATES TREAS NTS		05/02/2016	Barclays Capital Le		507,109	500,000.00	3,176	1
912828-G9-5	UNITED STATES TREAS NTS		05/10/2016	Morgan Stanley		511,113	500,000.00	2,946	1
912828-H3-7	UNITED STATES TREAS NTS		05/11/2016	HSBC Securities		250,703	250,000.00	709	1
912828-P4-6	UNITED STATES TREAS NTS		05/10/2016	CitiGroup Global Markets Inc		1,472,656	1,500,000.00	5,402	1
912828-P8-7	UNITED STATES TREAS NTS		05/02/2016	CSI CLSA INSTITUTIONAL		495,918	500,000.00	978	1
912828-PC-8	UNITED STATES TREAS NTS		06/30/2016	Deutsche Bank Fixed Income		2,144,609	2,000,000.00	6,705	1
912828-XB-1	UNITED STATES TREAS NTS		06/30/2016	Morgan Stanley		3,961,203	3,800,000.00	6,363	1
0599999 - Subtotal - Bonds - U.S. Governments						9,343,313	9,050,000.00	26,280	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
02079K-AA-5	ALPHABET INC		04/27/2016	EXCHANGE OFFER		1,354,053	1,235,000.00		1FE
34532E-AA-3	FORD CREDIT AUTO OWN TR 2016-B		04/19/2016	Barclays Capital Le		500,000	500,000.00		1FE
65478V-AA-5	NISSAN AUTO RECV 2016-B		04/18/2016	SG Americas Securities		650,000	650,000.00		1FE
904311-AA-5	UNDER ARMOUR INC		06/08/2016	Chase Securities		726,912	730,000.00		2FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,230,965	3,115,000.00		
8399997 - Subtotal - Bonds - Part 3						12,574,277	12,165,000.00	26,280	
8399999 - Subtotal - Bonds						12,574,277	12,165,000.00	26,280	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)									
05968L-10-2	BANCOLOMBIA SA SPONSORED ADR	R	06/16/2016	Investment Technology Group	4,598.000	154,888			P1LFE
8499999 - Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						154,888			
8999997 - Subtotal - Preferred Stocks - Part 3						154,888			
8999999 - Subtotal - Preferred Stocks						154,888			
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
002824-10-0	ABBOTT LABS		06/17/2016	Citation Group	20.000	748			L
00507V-10-9	ACTIVISION BLIZZARD INC		06/17/2016	Citation Group	14.000	533			L
00508Y-10-2	ACUITY BRANDS INC		05/18/2016	Citation Group	61.000	15,151			L
00724F-10-1	ADOBE SYS INC		06/17/2016	Citation Group	16.000	1,529			L
00130H-10-5	AES CORP		06/17/2016	Citation Group	99.000	1,150			L
008252-10-8	AFFILIATED MANAGERS GROUP		06/17/2016	Citation Group	4.000	607			L
00846U-10-1	AGILENT TECHNOLOGIES INC		06/17/2016	Citation Group	20.000	907			L
001204-10-6	AGL RES INC		06/17/2016	Citation Group	11.000	725			L
009158-10-6	AIR PRODS & CHEMS INC		06/17/2016	Citation Group	19.000	2,723			L
00971T-10-1	AKAMAI TECHNOLOGIES INC		06/17/2016	Citation Group	5.000	266			L
011659-10-9	ALASKA AIR GROUP INC		06/17/2016	Citation Group	184.000	12,158			L
012653-10-1	ALBEMARLE CORP		06/30/2016	J.P. Morgan Securities	152.000	12,057			L
013817-10-1	ALCOA INC		06/17/2016	Citation Group	174.000	1,669			L
015351-10-9	ALEXION PHARMACEUTICALS INC		06/17/2016	Citation Group	17.000	2,129			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		06/17/2016	Citation Group	6.000	1,243			L
018802-10-8	ALLIANT ENERGY CORP		06/30/2016	J.P. Morgan Securities	309.000	12,270			L
02079K-10-7	ALPHABET INC		06/17/2016	Citation Group	1.000	692			L
02079K-30-5	ALPHABET INC		06/17/2016	Citation Group	1.000	704			L
023608-10-2	AMEREN CORP		06/17/2016	Citation Group	17.000	872			L
02376R-10-2	AMERICAN AIRLS GROUP INC		06/17/2016	Citation Group	33.000	969			L

(continues)

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
025537-10-1	AMERICAN ELEC PWR INC		06/17/2016	Citation Group	25.000	1,681			L
025816-10-9	AMERICAN EXPRESS CO		06/17/2016	Citation Group	31.000	1,918			L
02913V-10-3	AMERICAN PUBLIC EDUCATION INC		05/26/2016	ISI GROUP INC	8,036.000	217,516			L
03027X-10-0	AMERICAN TOWER CORP NEW		06/17/2016	Citation Group	17.000	1,818			L
03076C-10-6	AMERIPRISE FINL INC		06/17/2016	Citation Group	5.000	484			L
031100-10-0	AMETEK INC NEW		06/17/2016	Citation Group	14.000	652			L
031162-10-0	AMGEN INC		06/17/2016	Citation Group	7.000	1,047			L
032095-10-1	AMPHENOL CORP NEW		06/17/2016	Citation Group	8.000	463			L
032511-10-7	ANADARKO PETE CORP		06/17/2016	Citation Group	27.000	1,481			L
032654-10-5	ANALOG DEVICES INC		06/17/2016	Citation Group	8.000	448			L
037411-10-5	APACHE CORP		06/17/2016	Citation Group	27.000	1,455			L
03748R-10-1	APARTMENT INVT & MGMT CO		06/17/2016	Citation Group	21.000	873			L
039483-10-2	ARCHER DANIELS MIDLAND CO		06/17/2016	Citation Group	13.000	550			L
052769-10-6	AUTODESK INC		06/17/2016	Citation Group	15.000	850			L
05329W-10-2	AUTONATION INC		06/17/2016	Citation Group	14.000	673			L
053484-10-1	AVALONBAY CMNTYS INC		06/17/2016	Citation Group	5.000	868			L
057224-10-7	BAKER HUGHES INC		06/17/2016	Citation Group	11.000	515			L
058498-10-6	BALL CORP		06/17/2016	Citation Group	11.000	786			L
060505-10-4	BANK AMER CORP		06/17/2016	Citation Group	298.000	3,996			L
071813-10-9	BAXTER INTL INC		06/17/2016	Citation Group	33.000	1,467			L
054937-10-7	BB&T CORP		06/17/2016	Citation Group	39.000	1,395			L
084670-70-2	BERKSHIRE HATHAWAY INC DEL		06/17/2016	Citation Group	10.000	1,407			L
099724-10-6	BORGWARNER INC		06/17/2016	Citation Group	8.000	268			L
101121-10-1	BOSTON PROPERTIES INC		06/17/2016	Citation Group	12.000	1,520			L
101137-10-7	BOSTON SCIENTIFIC CORP		06/17/2016	Citation Group	87.000	1,958			L
12686C-10-9	CABLEVISION SYS CORP		06/17/2016	Citation Group	26.000	907			L
127097-10-3	CABOT OIL & GAS CORP		06/17/2016	Citation Group	107.000	2,640			L
134429-10-9	CAMPBELL SOUP CO		06/17/2016	Citation Group	14.000	874			L
14040H-10-5	CAPITAL ONE FINL CORP		06/17/2016	Citation Group	28.000	1,798			L
14149Y-10-8	CARDINAL HEALTH INC		06/17/2016	Citation Group	5.000	378			L
12504L-10-9	CBRE GROUP INC		06/17/2016	Citation Group	60.000	1,687			L
151020-10-4	CELGENE CORP		06/17/2016	Citation Group	2.000	198			L
15135B-10-1	CENTENE CORP DEL COM		06/17/2016	Citation Group	233.000	15,616			L
15189T-10-7	CENTERPOINT ENERGY INC		06/17/2016	Citation Group	36.000	832			L
156782-10-4	CERNER CORP		06/17/2016	Citation Group	27.000	1,454			L
125269-10-0	CF INDS HLDGS INC		06/17/2016	Citation Group	20.000	567			L
16119P-10-8	CHARTER COMMUNICATIONS INC NEW		05/18/2016	VARIOUS	183.410	41,086			L
165167-10-7	CHESAPEAKE ENERGY CORP		06/17/2016	Citation Group	175.000	791			L
166764-10-0	CHEVRON CORP NEW		06/17/2016	Citation Group	16.000	1,625			L
171798-10-1	CIMAREX ENERGY CO		06/17/2016	Citation Group	17.000	1,956			L
172062-10-1	CINCINNATI FINL CORP		06/17/2016	Citation Group	14.000	969			L
172967-42-4	CITIGROUP INC		06/17/2016	Citation Group	156.000	6,628			L
174610-10-5	CITIZENS FINL GROUP INC		06/17/2016	Citation Group	40.000	844			L
189054-10-9	CLOROX CO DEL		06/17/2016	Citation Group	6.000	794			L
125896-10-0	CMS ENERGY CORP		06/17/2016	Citation Group	33.000	1,446			L
189754-10-4	COACH INC		06/17/2016	Citation Group	10.000	389			L
191216-10-0	COCA COLA CO		06/17/2016	Citation Group	91.000	4,077			L
198280-10-9	COLUMBIA PIPELINE GROUP INC		06/17/2016	Citation Group	13.000	331			L
200340-10-7	COMERICA INC		06/17/2016	Citation Group	13.000	549			L
205887-10-2	CONAGRA FOODS INC		06/17/2016	Citation Group	36.000	1,688			L
20605P-10-1	CONCHO RES INC		06/17/2016	Citation Group	1.000	121			L

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
20825C-10-4	CONOCOPHILLIPS		06/17/2016	Citation Group	50.000	2,208			L
209115-10-4	CONSOLIDATED EDISON INC		06/17/2016	Citation Group	20.000	1,557			L
219350-10-5	CORNING INC		06/17/2016	Citation Group	3.000	61			L
12650T-10-4	CSRA INC		06/17/2016	Citation Group	6.000	136			L
23331A-10-9	D R HORTON INC		06/17/2016	Citation Group	16.000	495			L
247361-70-2	DELTA AIR LINES INC DEL		06/17/2016	Citation Group	85.000	3,232			L
25179M-10-3	DEVON ENERGY CORP NEW		06/17/2016	Citation Group	46.000	1,656			L
253868-10-3	DIGITAL RLTY TR INC		05/18/2016	Citation Group	199.000	18,620			L
254709-10-8	DISCOVER FINL SVCS		06/17/2016	Citation Group	10.000	528			L
25470F-10-4	DISCOVERY COMMUNICATNS NEW		06/17/2016	Citation Group	17.000	435			L
25470F-30-2	DISCOVERY COMMUNICATNS NEW		06/17/2016	Citation Group	35.000	867			L
256746-10-8	DOLLAR TREE INC		06/17/2016	Citation Group	14.000	1,282			L
25746U-10-9	DOMINION RES INC VA NEW		06/17/2016	Citation Group	28.000	2,076			L
260543-10-3	DOW CHEM CO		06/17/2016	Citation Group	27.000	1,429			L
233331-10-7	DTE ENERGY CO		06/17/2016	Citation Group	19.000	1,793			L
263534-10-9	DU PONT E I DE NEMOURS & CO		06/17/2016	Citation Group	3.000	202			L
26441C-20-4	DUKE ENERGY CORP NEW		06/17/2016	Citation Group	10.000	830			L
268648-10-2	E M C CORP MASS		06/17/2016	Citation Group	9.000	247			L
269246-40-1	E TRADE FINANCIAL CORP		06/17/2016	Citation Group	23.000	570			L
277432-10-0	EASTMAN CHEM CO		06/17/2016	Citation Group	7.000	500			L
278865-10-0	ECOLAB INC		06/17/2016	Citation Group	3.000	356			L
281020-10-7	EDISON INTL		06/17/2016	Citation Group	13.000	964			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		06/17/2016	Citation Group	5.000	493			L
285512-10-9	ELECTRONIC ARTS INC		06/17/2016	Citation Group	6.000	447			L
291011-10-4	EMERSON ELEC CO		06/17/2016	Citation Group	51.000	2,675			L
29364G-10-3	ENTERGY CORP NEW		06/17/2016	Citation Group	15.000	1,180			L
26875P-10-1	EOG RES INC		06/17/2016	Citation Group	11.000	890			L
26884L-10-9	EQT CORP		06/17/2016	Citation Group	43.000	3,312			L
294429-10-5	EQUIFAX INC		06/17/2016	Citation Group	7.000	859			L
30040W-10-8	EVERSOURCE ENERGY		06/17/2016	Citation Group	25.000	1,423			L
30161N-10-1	EXELON CORP		06/17/2016	Citation Group	12.000	416			L
30212P-30-3	EXPEDIA INC DEL		06/17/2016	Citation Group	2.000	208			L
30225T-10-2	EXTRA SPACE STORAGE INC		06/17/2016	Citation Group	1.000	87			L
302491-30-3	F M C CORP		06/17/2016	Citation Group	9.000	435			L
30303M-10-2	FACEBOOK INC		06/17/2016	Citation Group	12.000	1,356			L
311900-10-4	FASTENAL CO		06/17/2016	Citation Group	43.000	1,913			L
31428X-10-6	FEDEX CORP		06/17/2016	Citation Group	22.000	3,570			L
336433-10-7	FIRST SOLAR INC		06/17/2016	Citation Group	15.000	728			L
337932-10-7	FIRSTENERGY CORP		06/17/2016	Citation Group	34.000	1,166			L
302445-10-1	FLIR SYS INC		06/17/2016	Citation Group	2.000	61			L
34354P-10-5	FLOWSERVE CORP		06/17/2016	Citation Group	1.000	50			L
30249U-10-1	FMC TECHNOLOGIES INC		06/17/2016	Citation Group	18.000	487			L
344849-10-4	FOOT LOCKER INC		06/17/2016	Citation Group	192.000	10,303			L
35671D-85-7	FREEPORT-MCMORAN INC		06/17/2016	Citation Group	19.000	212			L
35906A-10-8	FRONTIER COMMUNICATIONS CORP		06/17/2016	Citation Group	330.000	1,690			L
363576-10-9	GALLAGHER ARTHUR J & CO		06/17/2016	Citation Group	246.000	11,464			L
370334-10-4	GENERAL MLS INC		06/17/2016	Citation Group	10.000	658			L
37940X-10-2	GLOBAL PMTS INC		06/17/2016	Citation Group	208.000	15,392			L
382550-10-1	GOODYEAR TIRE & RUBR CO		06/17/2016	Citation Group	49.000	1,341			L
406216-10-1	HALLIBURTON CO		06/17/2016	Citation Group	25.000	1,103			L
410345-10-2	HANESBRANDS INC		06/17/2016	Citation Group	12.000	315			L

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
413086-10-9	HARMAN INTL INDS INC		06/17/2016	Citation Group	11.000	827			L
418056-10-7	HASBRO INC		06/17/2016	Citation Group	3.000	256			L
40414L-10-9	HCP INC		06/17/2016	Citation Group	27.000	950			L
423452-10-1	HELMERICH & PAYNE INC		06/17/2016	Citation Group	10.000	662			L
42809H-10-7	HESS CORP		06/17/2016	Citation Group	19.000	1,082			L
436440-10-1	HOLOGIC INC		06/17/2016	Citation Group	332.000	11,228			L
438516-10-6	HONEYWELL INTL INC		06/17/2016	Citation Group	1.000	116			L
439038-10-0	HOOKER FURNITURE CORP		06/16/2016	Investment Technology Group	6,474.000	150,635			L
440452-10-0	HORMEL FOODS CORP		06/17/2016	Citation Group	19.000	663			L
44107P-10-4	HOST HOTELS & RESORTS INC		06/17/2016	Citation Group	11.000	181			L
446150-10-4	HUNTINGTON BANCSHARES INC		06/17/2016	Citation Group	93.000	866			L
452308-10-9	ILLINOIS TOOL WKS INC		06/17/2016	Citation Group	5.000	531			L
452327-10-9	ILLUMINA INC		06/17/2016	Citation Group	9.000	1,234			L
45688C-10-7	INGEVITY CORP		05/16/2016	VARIOUS	61.140	2,178			L
458140-10-0	INTEL CORP		06/17/2016	Citation Group	50.000	1,589			L
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		06/17/2016	Citation Group	12.000	3,044			L
459200-10-1	INTERNATIONAL BUSINESS MACHS		06/17/2016	Citation Group	11.000	1,672			L
459506-10-1	INTERNATIONAL FLAVORS&FRAGRANC		06/17/2016	Citation Group	6.000	753			L
460690-10-0	INTERPUBLIC GROUP COS INC		06/17/2016	Citation Group	10.000	236			L
46113M-10-8	INTERVAL LEISURE GROUP INC		05/12/2016	VARIOUS	94.380	1,250			L
46284V-10-1	IRON MTN INC NEW		06/17/2016	Citation Group	57.000	2,181			L
46625H-10-0	JPMORGAN CHASE & CO		06/17/2016	Citation Group	32.000	1,993			L
485170-30-2	KANSAS CITY SOUTHERN		06/17/2016	Citation Group	5.000	440			L
487836-10-8	KELLOGG CO		06/17/2016	Citation Group	6.000	461			L
493267-10-8	KEYCORP NEW		06/17/2016	Citation Group	45.000	523			L
49446R-10-9	KIMCO RLTY CORP		06/17/2016	Citation Group	39.000	1,144			L
49456B-10-1	KINDER MORGAN INC DEL		06/17/2016	Citation Group	45.000	812			L
50540R-40-9	LABORATORY CORP AMER HLDGS		06/17/2016	Citation Group	5.000	629			L
512807-10-8	LAM RESEARCH CORP		06/17/2016	Citation Group	5.000	415			L
518439-10-4	LAUDER ESTEE COS INC		06/17/2016	Citation Group	2.000	184			L
524901-10-5	LEGG MASON INC		06/17/2016	Citation Group	10.000	310			L
526057-10-4	LENNAR CORP		06/17/2016	Citation Group	42.000	1,941			L
527288-10-4	LEUCADIA NATL CORP		06/17/2016	Citation Group	60.000	1,022			L
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		06/17/2016	Citation Group	43.000	2,203			L
535678-10-6	LINEAR TECHNOLOGY CORP		06/17/2016	Citation Group	23.000	1,062			L
501889-20-8	LKQ CORP		06/17/2016	Citation Group	410.000	13,362			L
55261F-10-4	M & T BK CORP		06/17/2016	Citation Group	2.000	234			L
565849-10-6	MARATHON OIL CORP		06/17/2016	Citation Group	51.000	672			L
56585A-10-2	MARATHON PETE CORP		06/17/2016	Citation Group	67.000	2,245			L
573284-10-6	MARTIN MARIETTA MATLS INC		06/17/2016	Citation Group	5.000	914			L
574599-10-6	MASCO CORP		06/17/2016	Citation Group	2.000	62			L
577081-10-2	MATTEL INC		06/17/2016	Citation Group	7.000	222			L
59156R-10-8	METLIFE INC		06/17/2016	Citation Group	7.000	295			L
595017-10-4	MICROCHIP TECHNOLOGY INC		06/17/2016	Citation Group	38.000	1,946			L
594918-10-4	MICROSOFT CORP		06/17/2016	Citation Group	88.000	4,412			L
608190-10-4	MOHAWK INDS INC		06/17/2016	Citation Group	8.000	1,540			L
60871R-20-9	MOLSON COORS BREWING CO		06/17/2016	Citation Group	6.000	602			L
615369-10-5	MOODYS CORP		06/17/2016	Citation Group	9.000	870			L
61945C-10-3	MOSAIC CO NEW		06/17/2016	Citation Group	45.000	1,204			L
626717-10-2	MURPHY OIL CORP		06/17/2016	Citation Group	5.000	147			L
631103-10-8	NASDAQ INC		06/17/2016	Citation Group	9.000	575			L

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
64031N-10-8	NELNET INC		05/26/2016	CitiGroup Global Markets Inc	5,925.000	213,448			L
651229-10-6	NEWELL RUBBERMAID INC		04/18/2016	VARIOUS	5,411.898	239,915			L
651290-10-8	NEWFIELD EXPL CO		06/17/2016	Citation Group	1.000	40			L
65249B-20-8	NEWS CORP NEW		06/17/2016	Citation Group	35.000	407			L
65339F-10-1	NEXTERA ENERGY INC		06/17/2016	Citation Group	3.000	375			L
654106-10-3	NIKE INC		06/17/2016	Citation Group	43.000	2,310			L
65473P-10-5	NISOURCE INC		06/17/2016	Citation Group	27.000	682			L
655044-10-5	NOBLE ENERGY INC		06/17/2016	Citation Group	46.000	1,698			L
665859-10-4	NORTHERN TR CORP		06/17/2016	Citation Group	1.000	69			L
629377-50-8	NRG ENERGY INC		06/17/2016	Citation Group	40.000	576			L
670346-10-5	NUCOR CORP		06/17/2016	Citation Group	22.000	1,108			L
674599-10-5	OCCIDENTAL PETE CORP DEL		06/17/2016	Citation Group	8.000	600			L
680033-10-7	OLD NATL BANCORP IND		05/02/2016	Investment Technology Group	20,227.200	272,659			L
682680-10-3	ONEOK INC NEW		06/17/2016	Citation Group	22.000	1,003			L
690742-10-1	OWENS CORNING NEW		05/26/2016	ISI GROUP INC	1,555.000	79,835			L
690768-40-3	OWENS ILL INC		06/17/2016	Citation Group	19.000	359			L
693718-10-8	PACCAR INC		06/17/2016	Citation Group	14.000	761			L
703395-10-3	PATTERSON COMPANIES INC		06/17/2016	Citation Group	11.000	520			L
704326-10-7	PAYCHEX INC		06/17/2016	Citation Group	4.000	218			L
70450Y-10-3	PAYPAL HLDGS INC		06/17/2016	Citation Group	12.000	444			L
712704-10-5	PEOPLES UNITED FINANCIAL INC		06/17/2016	Citation Group	25.000	380			L
714046-10-9	PERKINELMER INC		06/17/2016	Citation Group	6.000	314			L
717081-10-3	PFIZER INC		06/17/2016	Citation Group	130.000	4,450			L
69331C-10-8	PG&E CORP		06/17/2016	Citation Group	34.000	2,143			L
718172-10-9	PHILIP MORRIS INTL INC		06/17/2016	Citation Group	18.000	1,813			L
723484-10-1	PINNACLE WEST CAP CORP		06/17/2016	Citation Group	7.000	545			L
723787-10-7	PIONEER NAT RES CO		06/17/2016	Citation Group	15.000	2,317			L
724479-10-0	PITNEY BOWES INC		06/17/2016	Citation Group	7.000	126			L
731068-10-2	POLARIS INDS INC		06/16/2016	VARIOUS	3,845.000	320,297			L
69351T-10-6	PPL CORP		06/17/2016	Citation Group	10.000	391			L
74005P-10-4	PRAXAIR INC		06/17/2016	Citation Group	5.000	561			L
74251V-10-2	PRINCIPAL FINL GROUP INC		06/17/2016	Citation Group	17.000	720			L
742718-10-9	PROCTER & GAMBLE CO		06/17/2016	Citation Group	20.000	1,663			L
743315-10-3	PROGRESSIVE CORP OHIO		06/17/2016	Citation Group	12.000	382			L
744320-10-2	PRUDENTIAL FINL INC		06/17/2016	Citation Group	5.000	361			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		06/17/2016	Citation Group	18.000	807			L
693656-10-0	PVH CORP		06/17/2016	Citation Group	5.000	493			L
75281A-10-9	RANGE RES CORP		06/17/2016	Citation Group	22.000	975			L
756109-10-4	REALTY INCOME CORP		06/17/2016	Citation Group	40.000	2,565			L
75886F-10-7	REGENERON PHARMACEUTICALS		06/17/2016	Citation Group	3.000	1,063			L
7591EP-10-0	REGIONS FINL CORP NEW		06/17/2016	Citation Group	32.000	291			L
761713-10-6	REYNOLDS AMERICAN INC		06/17/2016	Citation Group	15.000	753			L
770323-10-3	ROBERT HALF INTL INC		06/17/2016	Citation Group	6.000	232			L
774341-10-1	ROCKWELL COLLINS INC		06/17/2016	Citation Group	7.000	603			L
776696-10-6	ROPER TECHNOLOGIES INC		06/17/2016	Citation Group	9.000	1,509			L
783549-10-8	RYDER SYS INC		06/17/2016	Citation Group	7.000	457			L
80589M-10-2	SCANA CORP NEW		06/17/2016	Citation Group	14.000	1,000			L
806407-10-2	SCHEIN HENRY INC		06/17/2016	Citation Group	6.000	1,037			L
808513-10-5	SCHWAB CHARLES CORP NEW		06/17/2016	Citation Group	1.000	28			L
81211K-10-0	SEALED AIR CORP NEW		06/17/2016	Citation Group	20.000	937			L
81618T-10-0	SELECT INCOME REIT		06/16/2016	Investment Technology Group	8,168.000	205,628			L

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
816851-10-9	SEMPRA ENERGY		06/17/2016	Citation Group	22.000	2,413			L
824348-10-6	SHERWIN WILLIAMS CO		06/17/2016	Citation Group	1.000	288			L
83088M-10-2	SKYWORKS SOLUTIONS INC		06/17/2016	Citation Group	11.000	704			L
78440X-10-1	SL GREEN RLTY CORP		06/17/2016	Citation Group	8.000	803			L
833034-10-1	SNAP ON INC		06/17/2016	Citation Group	4.000	612			L
842587-10-7	SOUTHERN CO		06/17/2016	Citation Group	63.000	3,223			L
844741-10-8	SOUTHWEST AIRLS CO		06/17/2016	Citation Group	20.000	795			L
845467-10-9	SOUTHWESTERN ENERGY CO		06/17/2016	Citation Group	88.000	1,153			L
847560-10-9	SPECTRA ENERGY CORP		06/17/2016	Citation Group	39.000	1,322			L
790849-10-3	ST JUDE MED INC		06/17/2016	Citation Group	10.000	765			L
855030-10-2	STAPLES INC		06/17/2016	Citation Group	30.000	263			L
85590A-40-1	STARWOOD HOTELS&RESORTS WRLDWD		06/17/2016	Citation Group	10.000	739			L
857477-10-3	STATE STR CORP		06/17/2016	Citation Group	2.000	116			L
858912-10-8	STERICYCLE INC		06/17/2016	Citation Group	2.000	203			L
87165B-10-3	SYNCHRONY FINL		06/17/2016	Citation Group	201.000	5,182			L
872375-10-0	TECO ENERGY INC		06/17/2016	Citation Group	57.000	1,575			L
883203-10-1	TEXTRON INC		06/17/2016	Citation Group	9.000	344			L
883556-10-2	THERMO FISHER SCIENTIFIC INC		06/17/2016	Citation Group	6.000	878			L
872540-10-9	TJX COS INC NEW		06/17/2016	Citation Group	15.000	1,135			L
891906-10-9	TOTAL SYS SVCS INC		06/17/2016	Citation Group	16.000	839			L
892356-10-6	TRACTOR SUPPLY CO		06/17/2016	Citation Group	1.000	92			L
893641-10-0	TRANSDIGM GROUP INC		06/17/2016	Citation Group	72.000	18,682			L
896945-20-1	TRIPADVISOR INC		06/17/2016	Citation Group	18.000	1,136			L
90384S-30-3	ULTA SALON COSMETCS & FRAG INC		04/15/2016	Instinet	87.000	17,755			L
904311-10-7	UNDER ARMOUR INC		06/17/2016	Citation Group	15.000	558			L
904311-20-6	UNDER ARMOUR INC		04/08/2016	VARIOUS	245.000	6,389			L
907818-10-8	UNION PAC CORP		06/17/2016	Citation Group	38.000	3,328			L
910047-10-9	UNITED CONTL HLDGS INC		06/17/2016	Citation Group	19.000	810			L
911363-10-9	UNITED RENTALS INC		06/17/2016	Citation Group	5.000	338			L
913017-10-9	UNITED TECHNOLOGIES CORP		06/17/2016	Citation Group	10.000	1,012			L
913903-10-0	UNIVERSAL HLTH SVCS INC		06/17/2016	Citation Group	6.000	788			L
91913Y-10-0	VALERO ENERGY CORP NEW		06/17/2016	Citation Group	2.000	103			L
92276F-10-0	VENTAS INC		06/17/2016	Citation Group	15.000	1,047			L
92532F-10-0	VERTEX PHARMACEUTICALS INC		06/17/2016	Citation Group	4.000	347			L
92826C-83-9	VISA INC		06/17/2016	Citation Group	35.000	2,695			L
929042-10-9	VORNADO RLTY TR		06/17/2016	Citation Group	8.000	784			L
929089-10-0	VOYA FINL INC		05/26/2016	ISI GROUP INC	6,480.000	212,844			L
929160-10-9	VULCAN MATLS CO		06/17/2016	Citation Group	16.000	1,824			L
941848-10-3	WATERS CORP		06/17/2016	Citation Group	2.000	268			L
92939U-10-6	WEC ENERGY GROUP INC COM		06/17/2016	Citation Group	17.000	1,076			L
949746-10-1	WELLS FARGO & CO NEW		06/17/2016	Citation Group	137.000	6,386			L
958102-10-5	WESTERN DIGITAL CORP		05/12/2016	VARIOUS	70.655	829			L
962166-10-4	WEYERHAEUSER CO		06/17/2016	Citation Group	27.000	775			L
963320-10-6	WHIRLPOOL CORP		06/17/2016	Citation Group	3.000	527			L
966387-10-2	WHITING PETE CORP NEW		05/26/2016	ISI GROUP INC	16,915.000	212,977			L
969457-10-0	WILLIAMS COS INC DEL		06/17/2016	Citation Group	25.000	564			L
983134-10-7	WYNN RESORTS LTD		06/17/2016	Citation Group	6.000	619			L
98389B-10-0	XCEL ENERGY INC		06/17/2016	Citation Group	33.000	1,414			L
983919-10-1	XILINX INC		06/17/2016	Citation Group	2.000	93			L
98419M-10-0	XYLEM INC		06/17/2016	VARIOUS	5,327.000	228,549			L
989701-10-7	ZIONS BANCORPORATION		06/17/2016	Citation Group	57.000	1,518			L

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
292505-10-4	ENCANA CORP	I	04/26/2016	Morgan Stanley	27,884.000	214,587			L
G0176J-10-9	ALLEGION PUB LTD CO	R	06/17/2016	Citation Group	13.000	880			L
G0177J-10-8	ALLERGAN PLC	R	06/17/2016	Citation Group	1.000	235			L
Y09827-10-9	BROADCOM LTD SHS	R	06/17/2016	Citation Group	11.000	1,716			L
G25839-10-4	COCA COLA EUROPEAN PARTNERS P	R	05/28/2016	VARIOUS	317.000	11,745			L
G29183-10-3	EATON CORP PLC	R	06/17/2016	Citation Group	5.000	308			L
G30401-10-6	ENDO INTL PLC	R	06/17/2016	Citation Group	5.000	82			L
30040P-10-3	EVERTEC INC	R	04/26/2016	Barclays Capital Le	16,199.000	222,979			L
H2906T-10-9	GARMIN LTD	R	06/17/2016	Citation Group	3.000	126			L
G491BT-10-8	INVESCO LTD	R	06/17/2016	Citation Group	2.000	55			L
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	R	06/17/2016	Citation Group	8.000	640			L
G5785G-10-7	MALLINCKRODT PUB LTD CO	R	06/17/2016	Citation Group	4.000	232			L
N59465-10-9	MYLAN N V	R	06/17/2016	Citation Group	7.000	315			L
G6518L-10-8	NIELSEN HLDGS PLC SHS EUR	R	06/17/2016	Citation Group	3.000	160			L
G97822-10-3	PERRIGO CO PLC	R	06/17/2016	Citation Group	4.000	392			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	R	06/17/2016	Citation Group	7.000	523			L
806857-10-8	SCHLUMBERGER LTD	R	06/17/2016	VARIOUS	226.048	16,552			L
82481R-10-6	SHIRE PLC SPONSORED ADR	R	06/03/2016	VARIOUS	118.115	22,332			L
G81276-10-0	SIGNET JEWELERS LIMITED	R	06/17/2016	Citation Group	4.000	340			L
H8817H-10-0	TRANSOCEAN LTD	R	06/17/2016	Citation Group	41.000	464			L
G91442-10-6	TYCO INTL PLC	R	06/17/2016	Citation Group	34.000	1,462			L
G96629-10-3	WILLIS GROUP HOLDINGS PUBLIC L	R	06/17/2016	Citation Group	2.000	251			L
G98290-10-2	XL GROUP PLC	R	06/17/2016	Citation Group	34.000	1,098			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,353,103			
9799997 - Subtotal - Common Stocks - Part 3						3,353,103			
9799999 - Subtotal - Common Stocks						3,353,103			
9899999 - Subtotal - Preferred and Common Stocks						3,507,991			
9999999 - TOTALS						16,082,269		26,280	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
3620AA-TY-4	GNMA PASS-THRU X SINGLE FAMILY		06/15/2016	PRINCIPAL RECEIPT		26,251	26,250.58	27,301	27,264		(1,014)		(1,014)		26,251				534	09/15/2039	1
912828-FQ-8	UNITED STATES TREAS NTS		06/30/2016	HSBC Securities		1,307,262	1,300,000.00	1,379,653	1,307,704		(6,174)		(6,174)		1,301,530		5,732	5,732	55,540	08/15/2016	1
912828-GH-7	UNITED STATES TREAS NTS		06/30/2016	GRIFFIN KUBIK STEPHENS THOMPSO		1,026,055	1,000,000.00	996,875	999,509		191		191		999,700		26,355	26,355	40,532	02/15/2017	1
912828-K7-4	UNITED STATES TREAS NTS		06/09/2016	Morgan Stanley		823,406	800,000.00	807,004	223,033		(135)		(135)		806,894		16,512	16,512	7,516	08/15/2025	1
912828-SY-7	UNITED STATES TREAS NTS		06/30/2016	Wells Fargo Secs LLC		2,002,109	2,000,000.00	2,000,379	2,000,153		(54)		(54)		2,000,099		2,010	2,010	7,309	05/31/2017	1
0599999 - Subtotal - Bonds - U.S. Governments						5,185,083	5,126,250.58	5,211,212	4,557,663		(7,185)		(7,185)		5,134,474		50,609	50,609	111,432		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
3128PL-A2-8	FHLMC PC GOLD 15 YR		06/15/2016	PRINCIPAL RECEIPT		3,819	3,818.73	3,851	3,841		(23)		(23)		3,819				66	06/01/2023	1
312935-M2-2	FHLMC PC GOLD COMB 30		06/15/2016	PRINCIPAL RECEIPT		33,035	33,034.80	34,459	34,427		(1,392)		(1,392)		33,035				716	09/01/2039	1
31416N-3J-9	FNMA PASS-THRU . INT 15 YEAR		06/27/2016	PRINCIPAL RECEIPT		3,760	3,759.76	3,967	3,854		(94)		(94)		3,760				68	09/01/2020	1
31371L-6G-9	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		11,935	11,935.27	11,919	11,919						11,919		17	17	266	04/01/2035	1
3138AB-YR-4	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		23,812	23,811.71	24,627	24,603		(791)		(791)		23,812				448	04/01/2041	1
3138AK-QW-2	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		39,798	39,798.32	41,403	41,474		(1,676)		(1,676)		39,798				830	07/01/2041	1
3138E2-GH-2	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		18,548	18,547.92	19,896	19,854		(1,306)		(1,306)		18,548				301	01/01/2042	1
3138EG-HX-5	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		22,167	22,166.74	22,381	22,437		(271)		(271)		22,167				369	04/01/2041	1
3138M5-LN-7	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		86,414	86,414.16	89,601	89,599		(3,184)		(3,184)		86,414				1,318	08/01/2042	1
3138WE-6X-2	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		102,526	102,525.72	109,286	109,308		(6,783)		(6,783)		102,526				1,721	07/01/2045	1
31402Q-WA-5	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		11,499	11,498.78	11,254	11,265		234		234		11,499				262	01/01/2035	1
31403C-6L-0	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		9,301	9,300.81	9,633	9,617		(316)		(316)		9,301				195	02/01/2036	1
31403D-WU-9	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		13,362	13,362.47	14,160	14,148		(785)		(785)		13,362				309	11/01/2036	1
31408F-6B-0	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		5,606	5,605.56	5,316	5,328		278		278		5,606				122	01/01/2036	1
31409W-LB-5	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		5,611	5,610.69	5,434	5,441		170		170		5,611				139	04/01/2036	1
31411E-2C-0	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		10,556	10,556.16	10,424	10,424						10,424		132	132	219	01/01/2037	1
31411E-YD-3	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		1,712	1,711.95	1,690	1,690						1,690		22	22	40	01/01/2037	1
31412P-6K-2	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		8,210	8,210.31	8,390	8,381		(171)		(171)		8,210				174	02/01/2035	1
31412W-N2-8	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		12,127	12,127.48	12,082	12,082		46		46		12,127				254	06/01/2037	1
31413V-UA-3	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		11,414	11,414.17	11,434	11,432		(18)		(18)		11,414				285	12/01/2037	1
31416T-L5-6	FNMA PASS-THRU . LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT		17,889	17,888.84	18,473	18,452		(563)		(563)		17,889				383	08/01/2039	1
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						453,100	453,100.35	469,679	469,574		(16,644)		(16,644)		452,929		171	171	8,483		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
05581R-AA-4	BMW VEH LEASE TR 2016-1		06/20/2016	PRINCIPAL RECEIPT		183,482	183,482.39	183,482							183,482				294	02/21/2017	1FE
34530P-AD-4	FORD CREDIT AUTO OWN TR 2014-C		06/15/2016	PRINCIPAL RECEIPT		14,461	14,460.76	14,459	14,460		1		1		14,461				77	05/15/2019	1FE
34532E-AA-3	FORD CREDIT AUTO OWN TR 2016-B		06/15/2016	PRINCIPAL RECEIPT		177,140	177,140.45	177,140							177,140				114	05/15/2017	1FE
38259P-AB-8	GOOGLE INC		04/27/2016	EXCHANGE OFFER		1,354,053	1,235,000.00	1,227,328	1,230,691		247		247		1,230,938		123,115	123,115	3,088	05/19/2021	1FE
40414L-AK-5	HCP INC		05/17/2016	Wells Fargo Secs LLC		585,632	575,000.00	572,338	573,237		65		65		573,302		12,330	12,330	17,375	03/01/2024	2FE
43814J-AC-8	HONDA AUTO RECV 2014-4		06/15/2016	PRINCIPAL RECEIPT		91,361	91,361.12	91,345	91,354		7		7		91,361				422	09/17/2018	1FE
43814N-AA-3	HONDA AUTO RECV 2016-1		06/20/2016	PRINCIPAL RECEIPT		198,645	198,644.81	198,645							198,645				285	02/21/2017	1FE
44918L-AA-0	HYUNDAI AUTO RECV TR 2015-C		04/15/2016	PRINCIPAL RECEIPT		41,689	41,689.14	41,689	41,689						41,689				55	09/15/2016	1FE
44930U-AA-4	HYUNDAI AUTO RECV TR 2016-A		06/15/2016	PRINCIPAL RECEIPT		394,855	394,854.55	394,855							394,855				279	04/17/2017	1FE
47788M-AA-8	JOHN DEERE OWNER TR 2016		06/15/2016	PRINCIPAL RECEIPT		226,359	226,358.89	226,359							226,359				263	03/15/2017	1FE
65478V-AA-5	NISSAN AUTO RECV 2016-B		06/15/2016	PRINCIPAL RECEIPT		168,654	168,654.47	168,654							168,654				101	05/15/2017	1FE
89236T-CM-5	TOYOTA MOTOR CRED		06/13/2016	MATURITY		500,000	500,000.00	500,000	500,000						500,000				1,484	06/13/2016	1FE
92553P-AX-0	VIACOM INC NEW		06/10/2016	CitiGroup Global Markets Inc		556,138	550,000.00	545,556	546,568		157		157		546,726		9,412	9,412	15,037	04/01/2024	2FE
98160Y-AA-3	WORLD OMNI AUTO TR 2015-B		05/16/2016	PRINCIPAL RECEIPT		120,354	120,354.19	120,354	120,354						120,354				177	10/17/2016	1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,612,823	4,477,000.77	4,462,204	3,118,354		477		477		4,467,966		144,857	144,857	39,051		

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues .... 1 .

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
8399997 - Subtotal - Bonds - Part 4						10,251,006	10,056,351.70	10,143,095	8,145,590		(23,352)		(23,352)		10,055,369		195,637	195,637	158,967		
8399999 - Subtotal - Bonds						10,251,006	10,056,351.70	10,143,095	8,145,590		(23,352)		(23,352)		10,055,369		195,637	195,637	158,967		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
88579Y-10-1	3M CO		06/17/2016	Citation Group	11.000	1,858		1,422	1,639	(237)			(237)		1,422		437	437	24		L
00287Y-10-9	ABBVIE INC		06/17/2016	Citation Group	60.000	3,600		3,127	3,516	(426)			(426)		3,127		473	473	68		L
00508Y-10-2	ACUITY BRANDS INC		06/17/2016	Citation Group	1.000	245		248							248		(4)	(4)			L
00751Y-10-6	ADVANCE AUTO PARTS INC		06/17/2016	Citation Group	1.000	155		160	149	9			9		160		(5)	(5)			L
00817Y-10-8	AETNA INC NEW		06/17/2016	Citation Group	11.000	1,332		715	1,177	(475)			(475)		715		617	617	5		L
001055-10-2	AFLAC INC		06/17/2016	Citation Group	6.000	413		350	356	(9)			(9)		350		62	62	5		L
009363-10-2	AIRGAS INC		05/23/2016	MERGER	84.000	12,012		8,710	11,481	(2,912)			(2,912)		8,710		3,302	3,302	50		L
020002-10-1	ALLSTATE CORP		06/17/2016	Citation Group	13.000	863		488	798	(320)			(320)		488		375	375	8		L
02209S-10-3	ALTRIA GROUP INC		06/17/2016	Citation Group	9.000	589		324	518	(200)			(200)		324		264	264	10		L
023135-10-6	AMAZON COM INC		06/17/2016	Citation Group	20.000	14,127		6,539	12,771	(6,852)			(6,852)		6,539		7,588	7,588			L
026874-78-4	AMERICAN INTL GROUP INC		06/17/2016	Citation Group	15.000	801		725	920	(204)			(204)		725		76	76	5		L
029899-10-1	AMERICAN STS WTR CO		06/16/2016	Investment Technology Group	1,282.000	52,780		52,222	53,780	(1,558)			(1,558)		52,222		558	558	574		L
030420-10-3	AMERICAN WTR WKS CO INC NEW		06/17/2016	Citation Group	4.000	313		272							272		41	41	2		L
03073E-10-5	AMERISOURCEBERGEN CORP		06/17/2016	Citation Group	26.000	1,968		1,728	2,667	(963)			(963)		1,728		240	240	18		L
03283P-10-6	ANCHOR BANCORP WIS INC DEL		05/02/2016	Investment Technology Group	5,697.000	272,659		233,961	247,933	(13,972)			(13,972)		233,961		38,697	38,697			L
036752-10-3	ANTHEM INC		06/17/2016	Citation Group	1.000	132		89	138	(51)			(51)		89		44	44	1		L
037833-10-0	APPLE INC		06/17/2016	Citation Group	102.000	9,722		6,442	10,571	(4,300)			(4,300)		6,442		3,281	3,281	110		L
038222-10-5	APPLIED MATLS INC		06/17/2016	Citation Group	82.000	1,920		1,387	1,514	(146)			(146)		1,387		534	534	16		L
04621X-10-8	ASSURANT INC		06/17/2016	Citation Group	13.000	1,111		840	1,036	(207)			(207)		840		272	272	13		L
00206R-10-2	AT&T INC		06/17/2016	Citation Group	60.000	2,443		1,952	2,043	(116)			(116)		1,952		491	491	57		L
053015-10-3	AUTOMATIC DATA PROCESSING INC		06/17/2016	Citation Group	24.000	2,102		1,623	2,011	(412)			(412)		1,623		480	480	25		L
053332-10-2	AUTOZONE INC		06/17/2016	Citation Group	3.000	2,237		1,434	2,226	(792)			(792)		1,434		804	804			L
053611-10-9	AVERY DENNISON CORP		06/17/2016	Citation Group	3.000	225		135	186	(54)			(54)		135		90	90	2		L
064058-10-0	BANK NEW YORK MELLON CORP		06/17/2016	Citation Group	4.000	160		131	163	(34)			(34)		131		30	30	1		L
067383-10-9	BARD C R INC		06/17/2016	Citation Group	2.000	450		261	375	(119)			(119)		261		189	189	1		L
07177M-10-3	BAXALTA INC		06/03/2016	J.P. Morgan Securities	797.000	36,678		24,663	27,477	(6,457)			(6,457)		24,663		12,015	12,015	99		L
075887-10-9	BECTON DICKINSON & CO		06/17/2016	Citation Group	4.000	663		402	572	(213)			(213)		402		261	261	2		L
075896-10-0	BED BATH & BEYOND INC		06/17/2016	Citation Group	21.000	921		1,204	1,005	190			190		1,204		(283)	(283)			L
086516-10-1	BEST BUY INC		06/17/2016	Citation Group	42.000	1,272		1,097	1,267	(182)			(182)		1,097		175	175	30		L
09062X-10-3	BIOGEN INC		06/17/2016	Citation Group	8.000	1,906		1,824	2,427	(623)			(623)		1,824		82	82			L
093671-10-5	BLOCK H & R INC		06/17/2016	Citation Group	37.000	859		1,043	1,218	(187)			(187)		1,043		(184)	(184)	15		L
09609G-10-0	BLUEBIRD BIO INC		05/26/2016	Cantor Fitzgerald	4,062.000	180,586		208,810							208,810		(28,224)	(28,224)			L
097023-10-5	BOEING CO		06/17/2016	Citation Group	30.000	3,894		2,663	4,292	(1,670)			(1,670)		2,663		1,231	1,231	65		L
110122-10-8	BRISTOL MYERS SQUIBB CO		06/17/2016	Citation Group	44.000	3,109		2,202	2,911	(815)			(815)		2,202		907	907	33		L
115637-20-9	BROWN FORMAN CORP		06/17/2016	Citation Group	9.000	870		671	881	(223)			(223)		671		199	199	3		L
12541W-20-9	C H ROBINSON WORLDWIDE INC		06/17/2016	Citation Group	8.000	576		417	491	(80)			(80)		417		159	159	3		L
12673P-10-5	CA INC		06/17/2016	Citation Group	19.000	621		531	537	(12)			(12)		531		90	90	10		L
12686C-10-9	CABLEVISION SYS CORP		06/23/2016	MERGER	299.000	10,435		5,338	8,613	(4,281)			(4,281)		5,338		5,097	5,097			L
13057Q-10-7	CALIFORNIA RES CORP COM		05/18/2016	Citation Group	96.000	152		134							134		18	18			L
13342B-10-5	CAMERON INTERNATIONAL CORP		04/04/2016	J.P. Morgan Securities	278.000	18,473		13,939	17,380	(3,644)			(3,644)		13,939		4,534	4,534			L
14149F-10-9	CARDINAL FINL CORP		06/16/2016	Investment Technology Group	4,113.000	89,632		84,641	93,571	(8,930)			(8,930)		84,641		4,991	4,991	987		L
143130-10-2	CARMAX INC		06/17/2016	Citation Group	31.000	1,553		1,381	1,656	(291)			(291)		1,381		172	172			L
12503M-10-8	CBOE HLDGS INC		06/16/2016	Investment Technology Group	1,160.000	74,957		68,597	75,284	(6,687)			(6,687)		68,597		6,360	6,360	534		L
124857-20-2	CBS CORP NEW		06/17/2016	Citation Group	59.000	3,169		2,170	2,753	(615)			(615)		2,170		999	999	18		L
156504-30-0	CENTURY CMNTYS INC		05/26/2016	Cantor Fitzgerald	5,061.000	88,472		96,478	89,630	6,848			6,848		96,478		(8,006)	(8,006)			L

(continues)

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
156700-10-6	CENTURYLINK INC		06/17/2016	Citation Group	57.000	1,565		1,654	1,420	216			216		1,654		(89)	(89)	61		L
16119P-10-8	CHARTER COMMUNICATIONS INC NEW		06/17/2016	VARIOUS	183.410	40,538		41,086							41,086		(548)	(548)			L
171340-10-2	CHURCH & DWIGHT INC		06/17/2016	Citation Group	4.000	394		342	336	2			2		342		52	52	3		L
125509-10-9	CIGNA CORPORATION		06/17/2016	Citation Group	2.000	259		178	289	(114)			(114)		178		81	81			L
172908-10-5	CINTAS CORP		06/17/2016	Citation Group	13.000	1,222		718	1,175	(466)			(466)		718		504	504			L
17275R-10-2	CISCO SYS INC		06/17/2016	Citation Group	52.000	1,505		872	1,397	(541)			(541)		872		633	633	24		L
177376-10-0	CITRIX SYS INC		06/17/2016	Citation Group	27.000	2,263		1,468	2,017	(575)			(575)		1,468		795	795			L
12572Q-10-5	CME GROUP INC		06/17/2016	Citation Group	19.000	1,787		1,403	1,703	(319)			(319)		1,403		385	385	66		L
19122T-10-9	COCA COLA ENTERPRISES INC NEW		05/28/2016	J.P. Morgan Securities	317.000	16,341		10,263	15,461	(5,352)			(5,352)		10,263		6,078	6,078	189		L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		06/17/2016	Citation Group	12.000	714		557	713	(164)			(164)		557		158	158			L
194162-10-3	COLGATE PALMOLIVE CO		06/17/2016	Citation Group	5.000	357		308	330	(26)			(26)		308		49	49	4		L
20030N-10-1	COMCAST CORP NEW		06/17/2016	Citation Group	29.000	1,808		1,196	1,620	(442)			(442)		1,196		613	613	15		L
21036P-10-8	CONSTELLATION BRANDS INC		06/17/2016	Citation Group	1.000	154		77	141	(65)			(65)		77		77	77	1		L
22160K-10-5	COSTCO WHSL CORP NEW		06/17/2016	Citation Group	9.000	1,403		1,028	1,439	(425)			(425)		1,028		375	375	8		L
225223-30-4	CRAY INC		05/26/2016	Cantor Fitzgerald	2,495.000	81,413		83,589	80,963	2,627			2,627		83,589		(2,177)	(2,177)			L
22822V-10-1	CROWN CASTLE INTL CORP NEW		06/17/2016	Citation Group	11.000	1,038		837	941	(114)			(114)		837		201	201	10		L
126408-10-3	CSX CORP		06/17/2016	Citation Group	27.000	722		732	693	31			31		732		(10)	(10)	10		L
231021-10-6	CUMMINS INC		06/17/2016	Citation Group	8.000	913		1,017	698	312			312		1,017		(104)	(104)	16		L
126650-10-0	CVS HEALTH CORP		06/17/2016	Citation Group	34.000	3,224		2,048	3,289	(1,279)			(1,279)		2,048		1,177	1,177	29		L
235851-10-2	DANAHER CORP DEL		06/17/2016	Citation Group	1.000	98		74	92	(19)			(19)		74		23	23			L
237194-10-5	DARDEN RESTAURANTS INC		06/17/2016	Citation Group	13.000	877		539	817	(289)			(289)		539		338	338	13		L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		06/17/2016	Citation Group	4.000	300		242	276	(37)			(37)		242		59	59			L
244199-10-5	DEERE & CO		06/17/2016	Citation Group	16.000	1,376		1,317	1,209	96			96		1,317		59	59	19		L
24906P-10-9	DENTSPLY INTL INC NEW		06/17/2016	Citation Group	15.000	948		782							782		166	166	1		L
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		06/17/2016	Citation Group	1.000	25		29	21	8			8		29		(5)	(5)			L
254687-10-6	DISNEY WALT CO		06/17/2016	Citation Group	35.000	3,465		2,010	3,640	(1,666)			(1,666)		2,010		1,455	1,455	26		L
256677-10-5	DOLLAR GEN CORP NEW		06/17/2016	Citation Group	5.000	450		273	356	(87)			(87)		273		177	177	2		L
260003-10-8	DOVER CORP		06/17/2016	Citation Group	6.000	422		430	364	62			62		430		(8)	(8)	5		L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		06/17/2016	Citation Group	17.000	1,553		825	1,567	(759)			(759)		825		728	728	17		L
26483E-10-0	DUN & BRADSTREET CORP DEL NEW		06/17/2016	Citation Group	1.000	125		99	102	(5)			(5)		99		26	26	1		L
278642-10-3	EBAY INC		06/17/2016	Citation Group	29.000	690		483	789	(313)			(313)		483		207	207			L
294429-10-5	EQUIFAX INC		05/26/2016	Morgan Stanley	529.000	66,110		26,607	58,915	(32,308)			(32,308)		26,607		39,503	39,503	175		L
29444U-70-0	EQUINIX INC		06/17/2016	Citation Group	2.000	749		495	489	(115)			(115)		495		254	254	6		L
29476L-10-7	EQUITY RESIDENTIAL		06/17/2016	Citation Group	13.000	855		700	1,050	(360)			(360)		700		155	155	117		L
297178-10-5	ESSEX PPTY TR INC		06/17/2016	Citation Group	5.000	1,090		894	1,184	(302)			(302)		894		196	196	15		L
302130-10-9	EXPEDITORS INTL WASH INC		06/17/2016	Citation Group	14.000	676		555	624	(77)			(77)		555		121	121	6		L
30219G-10-8	EXPRESS SCRIPTS HLDG CO		06/17/2016	Citation Group	60.000	4,474		4,032	5,188	(1,201)			(1,201)		4,032		442	442			L
30225T-10-2	EXTRA SPACE STORAGE INC		05/26/2016	Morgan Stanley	925.000	85,882		80,777							80,777		5,105	5,105	546		L
30231G-10-2	EXXON MOBIL CORP		06/17/2016	Citation Group	74.000	6,712		6,558	5,708	784			784		6,558		155	155	109		L
315616-10-2	F5 NETWORKS INC		06/17/2016	Citation Group	10.000	1,185		829	960	(142)			(142)		829		357	357			L
313747-20-6	FEDERAL REALTY INVT TR		06/17/2016	Citation Group	2.000	315		302							302		13	13	2		L
31620M-10-6	FIDELITY NATL INFORMATION SVCS		06/17/2016	Citation Group	7.000	509		358	420	(67)			(67)		358		152	152	2		L
316773-10-0	FIFTH THIRD BANCORP		06/17/2016	Citation Group	86.000	1,565		1,418	1,711	(307)			(307)		1,418		147	147	22		L
337738-10-8	FISERV INC		06/17/2016	Citation Group	9.000	940		514	815	(310)			(310)		514		426	426			L
343412-10-2	FLUOR CORP NEW		06/17/2016	Citation Group	16.000	814		969	748	213			213		969		(155)	(155)	7		L
345370-86-0	FORD MTR CO DEL		06/17/2016	Citation Group	23.000	305		325	321	1			1		325		(20)	(20)	13		L
354613-10-1	FRANKLIN RES INC		06/17/2016	Citation Group	24.000	800		1,092	874	208			208		1,092		(292)	(292)	9		L
36467W-10-9	GAMESTOP CORP NEW		05/18/2016	Citation Group	150.000	4,203		5,066	4,150	852			852		5,066		(863)	(863)	55		L
364760-10-8	GAP INC DEL		06/17/2016	Citation Group	53.000	1,066		2,003	1,294	691			691		2,003		(937)	(937)	24		L

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
369550-10-8	GENERAL DYNAMICS CORP		06/17/2016	Citation Group	21.000	2,919		1,927	2,857	(956)			(956)		1,927		991	991	30		L
369604-10-3	GENERAL ELECTRIC CO		06/17/2016	Citation Group	262.000	8,014		6,012	8,075	(2,152)			(2,152)		6,012		2,003	2,003	121		L
370023-10-3	GENERAL GROWTH PPTYS INC NEW		06/17/2016	Citation Group	67.000	1,889		1,398	1,803	(427)			(427)		1,398		492	492	25		L
37045V-10-0	GENERAL MTRS CO		06/17/2016	Citation Group	14.000	409		440	471	(36)			(36)		440		(31)	(31)	5		L
372460-10-5	GENUINE PARTS CO		06/17/2016	Citation Group	1.000	97		82	85	(4)			(4)		82		15	15	1		L
375558-10-3	GILEAD SCIENCES INC		06/17/2016	Citation Group	67.000	5,537		4,965	6,708	(1,808)			(1,808)		4,965		572	572	30		L
38141G-10-4	GOLDMAN SACHS GROUP INC		06/17/2016	Citation Group	11.000	1,602		1,627	1,961	(353)			(353)		1,627		(25)	(25)	7		L
384802-10-4	GRAINGER W W INC		06/17/2016	Citation Group	5.000	1,108		1,174	1,000	159			159		1,174		(66)	(66)	12		L
412822-10-8	HARLEY DAVIDSON INC		06/17/2016	Citation Group	41.000	1,850		2,382	1,841	520			520		2,382		(533)	(533)	29		L
413875-10-5	HARRIS CORP DEL		06/17/2016	Citation Group	4.000	328		269	344	(79)			(79)		269		59	59	4		L
40412C-10-1	HCA HOLDINGS INC		06/17/2016	Citation Group	18.000	1,394		1,326	1,203	106			106		1,326		68	68			L
427866-10-8	HERSHEY CO		06/17/2016	Citation Group	2.000	194		119	177	(60)			(60)		119		75	75	2		L
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY		06/17/2016	Citation Group	162.000	3,067		2,351	2,436	(116)			(116)		2,351		716	716	18		L
437076-10-2	HOME DEPOT INC		06/17/2016	Citation Group	28.000	3,560		1,494	3,664	(2,210)			(2,210)		1,494		2,066	2,066	38		L
40434L-10-5	HP INC COM		06/17/2016	Citation Group	59.000	773		761	691	63			63		761		12	12	14		L
444859-10-2	HUMANA INC		06/17/2016	Citation Group	2.000	374		200	354	(158)			(158)		200		175	175	1		L
445658-10-7	HUNT J B TRANS SVCS INC		06/17/2016	Citation Group	2.000	160		155	146	8			8		155		5	5	1		L
45688C-10-7	INGEVITY CORP		06/17/2016	VARIOUS	61.140	2,122		2,178							2,178		(55)	(55)			L
45774N-10-8	INNOPHOS HOLDINGS INC		06/16/2016	Investment Technology Group	1,323.000	53,801		40,749							40,749		13,052	13,052	635		L
46113M-10-8	INTERVAL LEISURE GROUP INC		06/17/2016	VARIOUS	94.380	1,411		1,250							1,250		162	162	11		L
460146-10-3	INTL PAPER CO		06/17/2016	Citation Group	9.000	378		409	336	69			69		409		(31)	(31)	8		L
461202-10-3	INTUIT		06/17/2016	Citation Group	13.000	1,370		968	1,240	(288)			(288)		968		402	402	8		L
46120E-60-2	INTUITIVE SURGICAL INC		06/17/2016	Citation Group	2.000	1,283		742	1,072	(352)			(352)		742		541	541			L
469814-10-7	JACOBS ENGR GROUP INC DEL		06/17/2016	Citation Group	2.000	102		89	83	5			5		89		13	13			L
471109-10-8	JARDEN CORP		04/18/2016	OPPENHEIMER & CO. INC	5,979.000	354,031		175,982	341,520	(165,539)			(165,539)		175,982		178,049	178,049			L
478160-10-4	JOHNSON & JOHNSON		06/17/2016	Citation Group	71.000	8,198		5,218	7,092	(2,086)			(2,086)		5,218		2,980	2,980	109		L
478366-10-7	JOHNSON CTLS INC		06/17/2016	Citation Group	15.000	663		662	586	70			70		662		1	1	9		L
48203R-10-4	JUNIPER NETWORKS INC		06/17/2016	Citation Group	56.000	1,298		1,168	1,528	(376)			(376)		1,168		130	130	6		L
494368-10-3	KIMBERLY CLARK CORP		06/17/2016	Citation Group	22.000	2,913		2,204	2,773	(598)			(598)		2,204		708	708	39		L
500255-10-4	KOHLS CORP		06/17/2016	Citation Group	1.000	36		51	47	3			3		51		(14)	(14)	1		L
500754-10-6	KRAFT HEINZ CO		06/17/2016	Citation Group	9.000	763		648	621	(9)			(9)		648		115	115	10		L
501044-10-1	KROGER CO		06/17/2016	Citation Group	15.000	528		297	588	(328)			(328)		297		231	231	3		L
501797-10-4	L BRANDS INC		06/17/2016	Citation Group	11.000	751		632	1,042	(421)			(421)		632		119	119	28		L
502424-10-4	L-3 COMMUNICATIONS HLDGS INC		06/17/2016	Citation Group	9.000	1,293		915	1,066	(160)			(160)		915		378	378	13		L
532457-10-8	LILLY ELI & CO		06/17/2016	Citation Group	91.000	6,720		5,073	7,185	(2,519)			(2,519)		5,073		1,647	1,647	90		L
534187-10-9	LINCOLN NATL CORP IND		06/17/2016	Citation Group	16.000	674		543	795	(259)			(259)		543		130	130	8		L
539830-10-9	LOCKHEED MARTIN CORP		06/17/2016	Citation Group	12.000	2,851		1,750	2,577	(856)			(856)		1,750		1,100	1,100	20		L
540424-10-8	LOEWS CORP		06/17/2016	Citation Group	28.000	1,121		1,165	1,064	90			90		1,165		(44)	(44)	3		L
548661-10-7	LOWES COS INC		06/17/2016	Citation Group	36.000	2,823		1,686	2,709	(1,051)			(1,051)		1,686		1,136	1,136	20		L
554382-10-1	MACERICH CO		06/17/2016	Citation Group	12.000	960		683	958	(286)			(286)		683		278	278	40		L
55616P-10-4	MACYS INC		06/17/2016	Citation Group	26.000	864		1,355	899	443			443		1,355		(491)	(491)	19		L
571903-20-2	MARRIOTT INTL INC NEW		06/17/2016	Citation Group	1.000	66		47	66	(20)			(20)		47		19	19			L
571748-10-2	MARSH & MCLENNAN COS INC		06/17/2016	Citation Group	13.000	856		600	713	(121)			(121)		600		256	256	8		L
57636Q-10-4	MASTERCARD INC		06/17/2016	Citation Group	19.000	1,772		1,427	1,831	(422)			(422)		1,427		345	345	7		L
579780-20-6	MCCORMICK & CO INC		06/17/2016	Citation Group	15.000	1,501		969	1,268	(317)			(317)		969		532	532	13		L
580135-10-1	MCDONALDS CORP		06/17/2016	Citation Group	61.000	7,458		5,744	7,131	(1,468)			(1,468)		5,744		1,714	1,714	54		L
58155Q-10-3	MCKESSON CORP		06/17/2016	Citation Group	1.000	178		150	195	(47)			(47)		150		28	28	1		L
582839-10-6	MEAD JOHNSON NUTRITION CO		06/17/2016	Citation Group	18.000	1,551		1,394	1,405	(28)			(28)		1,394		157	157	15		L
58933Y-10-5	MERCK & CO INC NEW		06/17/2016	Citation Group	133.000	7,432		6,540	6,818	(484)			(484)		6,540		892	892	130		L

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
595112-10-3	MICRON TECHNOLOGY INC		06/17/2016	Citation Group	23.000	280		247	322	193		271	(78)		247		33	33			L
60649T-10-7	MISTRAS GROUP INC		06/16/2016	VARIOUS	5,011.000	123,708		111,005							111,005		12,703	12,703			L
609207-10-5	MONDELEZ INTL INC		06/17/2016	Citation Group	31.000	1,365		1,024	1,375	(365)			(365)		1,024		341	341	10		L
61166W-10-1	MONSANTO CO NEW		06/17/2016	Citation Group	5.000	547		534	488	41			41		534		13	13	5		L
61174X-10-9	MONSTER BEVERAGE CORP NEW		06/17/2016	Citation Group	19.000	2,963		1,400	2,803	(1,428)			(1,428)		1,400		1,564	1,564			L
617446-44-8	MORGAN STANLEY		06/17/2016	Citation Group	6.000	152		183	189	(7)			(7)		183		(31)	(31)	2		L
620076-30-7	MOTOROLA SOLUTIONS INC		06/17/2016	Citation Group	32.000	2,154		1,907	2,164	(286)			(286)		1,907		247	247	26		L
55354G-10-0	MSCI INC		05/26/2016	Morgan Stanley	1,148.000	90,468		48,637	82,805	(34,168)			(34,168)		48,637		41,831	41,831	253		L
637071-10-1	NATIONAL OILWELL VARCO INC		06/17/2016	Citation Group	34.000	1,196		1,138	1,126						1,138		58	58	15		L
63938C-10-8	NAVIENT CORP		06/17/2016	Citation Group	79.000	957		1,172	895	267			267		1,172		(215)	(215)	13		L
64110D-10-4	NETAPP INC		06/17/2016	Citation Group	45.000	1,118		1,598	1,180	404			404		1,598		(480)	(480)	16		L
64110L-10-6	NETFLIX INC		06/17/2016	Citation Group	12.000	1,133		634	1,358	(737)			(737)		634		499	499			L
651229-10-6	NEWELL RUBBERMAID INC		06/17/2016	VARIOUS	5,172.898	229,541		229,148	487	(164)			(164)		229,148		392	392	6		L
651639-10-6	NEWMONT MINING CORP		06/17/2016	Citation Group	7.000	249		138	109	2			2		138		112	112			L
65249B-10-9	NEWS CORP NEW		06/17/2016	Citation Group	118.000	1,330		1,823	1,559	247			247		1,823		(493)	(493)	12		L
655664-10-0	NORDSTROM INC		06/17/2016	Citation Group	1.000	37		57	49	8			8		57		(20)	(20)	1		L
655844-10-8	NORFOLK SOUTHERN CORP		06/17/2016	Citation Group	9.000	767		790	754	29			29		790		(24)	(24)	11		L
666807-10-2	NORTHROP GRUMMAN CORP		06/17/2016	Citation Group	11.000	2,357		1,214	2,052	(864)			(864)		1,214		1,143	1,143	9		L
67066G-10-4	NVIDIA CORP		06/17/2016	Citation Group	73.000	3,410		1,120	2,380	(1,288)			(1,288)		1,120		2,289	2,289	8		L
67103H-10-7	O REILLY AUTOMOTIVE INC NEW		06/17/2016	Citation Group	12.000	3,120		1,551	3,020	(1,492)			(1,492)		1,551		1,569	1,569			L
680033-10-7	OLD NATL BANCORP IND		05/06/2016	Cash In Lieu of Shares	0.200	2		3							3						L
681919-10-6	OMNICOM GROUP INC		06/17/2016	Citation Group	11.000	895		749	822	(84)			(84)		749		146	146	11		L
68389X-10-5	ORACLE CORP		06/17/2016	Citation Group	54.000	2,142		1,710	1,952	(265)			(265)		1,710		432	432	16		L
695156-10-9	PACKAGING CORP AMER		05/26/2016	Morgan Stanley	1,295.000	87,416		82,647	81,650	997			997		82,647		4,769	4,769	1,425		L
697435-10-5	PALO ALTO NETWORKS INC		04/26/2016	CONVERGEX LLC	784.000	118,007		49,847	138,094	(88,247)			(88,247)		49,847		68,161	68,161			L
701094-10-4	PARKER HANNIFIN CORP		06/17/2016	Citation Group	11.000	1,234		1,249	1,056	181			181		1,249		(15)	(15)	14		L
713448-10-8	PEPSICO INC		06/17/2016	Citation Group	18.000	1,861		1,461	1,779	(338)			(338)		1,461		400	400	25		L
72346Q-10-4	PINNACLE FINL PARTNERS INC		04/26/2016	CONVERGEX LLC	2,324.000	117,863		58,277	119,361	(61,084)			(61,084)		58,277		59,586	59,586	430		L
693506-10-7	PPG INDS INC		06/17/2016	Citation Group	5.000	541		456	489	(39)			(39)		456		85	85	4		L
741503-40-3	PRICELINE GRP INC		06/17/2016	Citation Group	3.000	3,928		3,433	3,769	(393)			(393)		3,433		494	494			L
74340W-10-3	PROLOGIS INC		06/17/2016	Citation Group	7.000	349		261	297	(39)			(39)		261		88	88	3		L
74460D-10-9	PUBLIC STORAGE		06/17/2016	Citation Group	3.000	724		475	736	(269)			(269)		475		249	249	5		L
745867-10-1	PULTE GROUP INC		06/17/2016	Citation Group	9.000	171		159	159	(2)			(2)		159		12	12	2		L
74736K-10-1	QORVO INC		06/17/2016	Citation Group	29.000	1,580		1,306	1,461	986		1,157	(170)		1,306		274	274			L
747525-10-3	QUALCOMM INC		06/17/2016	Citation Group	39.000	2,088		2,246	1,929	296			296		2,246		(158)	(158)	19		L
74762E-10-2	QUANTA SVCS INC		06/17/2016	Citation Group	66.000	1,531		1,870	1,322	531			531		1,870		(338)	(338)			L
74834L-10-0	QUEST DIAGNOSTICS INC		06/17/2016	Citation Group	2.000	151		105	141	(37)			(37)		105		46	46	2		L
755111-50-7	RAYTHEON CO		06/17/2016	Citation Group	20.000	2,693		1,734	2,467	(756)			(756)		1,734		959	959	28		L
756577-10-2	RED HAT INC		06/17/2016	Citation Group	3.000	232		143	245	(105)			(105)		143		89	89			L
760759-10-0	REPUBLIC SVCS INC		06/17/2016	Citation Group	29.000	1,428		934	1,261	(343)			(343)		934		494	494	17		L
773903-10-9	ROCKWELL AUTOMATION INC		06/17/2016	Citation Group	4.000	467		441	406	30			30		441		26	26	6		L
778296-10-3	ROSS STORES INC		06/17/2016	Citation Group	29.000	1,573		952	1,544	(610)			(610)		952		621	621	4		L
78409V-10-4	S&P GLOBAL INC		06/17/2016	Citation Group	4.000	427		293	390	(101)			(101)		293		134	134	3		L
79466L-30-2	SALESFORCE COM INC		06/17/2016	Citation Group	1.000	81		54	74	(24)			(24)		54		26	26			L
80004C-10-1	SANDISK CORP		05/12/2016	J.P. Morgan Securities	296.000	20,809		20,241	22,265	(2,252)			(2,252)		20,241		568	568			L
811065-10-1	SCRIPPS NETWORKS INTERACT INC		06/17/2016	Citation Group	12.000	768		870	658	207			207		870		(102)	(102)	6		L
822634-10-1	SHELL MIDSTREAM PARTNERS L P		05/26/2016	Cantor Fitzgerald	5,549.000	184,686		200,039							200,039		(15,353)	(15,353)	1,304		L
828806-10-9	SIMON PPTY GROUP INC NEW		06/17/2016	Citation Group	2.000	412		285	385	(105)			(105)		285		127	127	6		L
832696-40-5	SMUCKER J M CO		06/17/2016	Citation Group	4.000	579		405	487	(88)			(88)		405		174	174	5		L

(continues)

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
83408W-10-3	SOHU COM INC		05/26/2016	Morgan Stanley	1,772.000	70,968		102,673	101,341	1,333			1,333		102,673		(31,705)	(31,705)			L
854502-10-1	STANLEY BLACK & DECKER INC		06/17/2016	Citation Group	5.000	563		391	529	(142)			(142)		391		172	172	3		L
855244-10-9	STARBUCKS CORP		06/17/2016	Citation Group	61.000	3,373		2,258	3,624	(1,403)			(1,403)		2,258		1,115	1,115	24		L
85590A-40-1	STARWOOD HOTELS&RESORTS WRLDWD		05/12/2016	COST ADJ		1,250		1,250	1,237						1,250						L
863667-10-1	STRYKER CORP		06/17/2016	Citation Group	8.000	915		606	735	(138)			(138)		606		309	309	6		L
867914-10-3	SUNTRUST BKS INC		06/17/2016	Citation Group	1.000	41		35	42	(7)			(7)		35		6	6			L
871503-10-8	SYMANTEC CORP		06/17/2016	Citation Group	192.000	3,832		3,853	3,988	(174)			(174)		3,853		(21)	(21)	788		L
871829-10-7	SYSCO CORP		06/17/2016	Citation Group	24.000	1,195		846	973	(139)			(139)		846		348	348	15		L
87612E-10-6	TARGET CORP		06/17/2016	Citation Group	11.000	742		641	790	(159)			(159)		641		101	101	12		L
87901J-10-5	TEGNA INC COM		06/17/2016	Citation Group	4.000	89		85	101	(17)			(17)		85		4	4	1		L
879369-10-6	TELEFLEX INC		06/16/2016	Investment Technology Group	432.000	73,710		43,960	56,786	(12,826)			(12,826)		43,960		29,750	29,750	294		L
88033G-40-7	TENET HEALTHCARE CORP		05/18/2016	Citation Group	129.000	3,676		5,216	3,878	1,309			1,309		5,216		(1,540)	(1,540)			L
88076W-10-3	TERADATA CORP DEL		06/17/2016	Citation Group	30.000	830		1,182	785	389			389		1,182		(352)	(352)			L
881609-10-1	TESORO CORP		06/17/2016	Citation Group	3.000	217		153	312	(162)			(162)		153		64	64	3		L
882508-10-4	TEXAS INSTRS INC		06/17/2016	Citation Group	15.000	924		643	814	(179)			(179)		643		281	281	11		L
00101J-10-6	THE ADT CORPORATION		05/02/2016	MERGER	256.000	10,752		7,701	8,344	(767)			(767)		7,701		3,051	3,051	56		L
886547-10-8	TIFFANY & CO NEW		06/17/2016	Citation Group	14.000	857		1,197	1,055	129			129		1,197		(340)	(340)	11		L
88732J-20-7	TIME WARNER CABLE INC		05/18/2016	J.P. Morgan Securities	375.000	78,586		50,068	68,854	(19,609)			(19,609)		50,068		28,518	28,518	557		L
887317-30-3	TIME WARNER INC		06/17/2016	Citation Group	31.000	2,243		1,892	1,983	(115)			(115)		1,892		351	351	25		L
891027-10-4	TORCHMARK CORP		06/17/2016	Citation Group	24.000	1,442		1,203	1,356	(168)			(168)		1,203		238	238	7		L
89417E-10-9	TRAVELERS COMPANIES INC		06/17/2016	Citation Group	14.000	1,566		1,150	1,565	(431)			(431)		1,150		416	416	8		L
90130A-10-1	TWENTY FIRST CENTY FOX INC		06/17/2016	Citation Group	59.000	1,699		1,870	1,586	267			267		1,870		(171)	(171)	10		L
90130A-20-0	TWENTY FIRST CENTY FOX INC		06/17/2016	Citation Group	4.000	115		121	108	12			12		121		(6)	(6)	1		L
902494-10-3	TYSON FOODS INC		06/17/2016	Citation Group	16.000	979		563	845	(292)			(292)		563		416	416	5		L
902653-10-4	UDR INC		06/17/2016	Citation Group	10.000	348		378							378		(30)	(30)	3		L
90384S-30-3	ULTA SALON COSMETCS & FRAG INC		06/17/2016	Citation Group	3.000	714		612							612		102	102			L
904311-10-7	UNDER ARMOUR INC		04/08/2016	COST ADJ		6,389		6,389	6,262						6,389						L
904311-20-6	UNDER ARMOUR INC		06/30/2016	Cash In Lieu of Shares	0.740	27		19							19		8	8			L
911312-10-6	UNITED PARCEL SERVICE INC		06/17/2016	Citation Group	9.000	945		860	857	(7)			(7)		860		85	85	14		L
91324P-10-2	UNITEDHEALTH GROUP INC		06/17/2016	Citation Group	3.000	413		226	349	(127)			(127)		226		187	187	1		L
91529Y-10-6	UNUM GROUP		06/17/2016	Citation Group	7.000	236		225	230	(7)			(7)		225		11	11	3		L
917047-10-2	URBAN OUTFITTERS INC		06/17/2016	Citation Group	20.000	519		608	449	150			150		608		(89)	(89)			L
902973-30-4	US BANCORP DEL		06/17/2016	Citation Group	5.000	206		197	211	(16)			(16)		197		8	8	3		L
918204-10-8	V F CORP		06/17/2016	Citation Group	9.000	571		527	554	(33)			(33)		527		44	44	3		L
92220P-10-5	VARIAN MED SYS INC		06/17/2016	Citation Group	3.000	243		228	241	(14)			(14)		228		15	15			L
92343E-10-2	VERISIGN INC		06/17/2016	Citation Group	6.000	506		285	520	(239)			(239)		285		221	221			L
92345Y-10-6	VERISK ANALYTICS INC		06/17/2016	Citation Group	1.000	78		81	76	4			4		81		(3)	(3)			L
92343V-10-4	VERIZON COMMUNICATIONS INC		06/17/2016	Citation Group	93.000	5,001		4,356	4,253	49			49		4,356		645	645	105		L
92553P-20-1	VIACOM INC NEW		06/17/2016	Citation Group	66.000	2,931		2,699	2,690	2,053		2,069	(16)		2,699		232	232	52		L
931142-10-3	WAL-MART STORES INC		06/17/2016	Citation Group	106.000	7,519		7,795	6,321	1,279			1,279		7,795		(276)	(276)	156		L
931427-10-8	WALGREENS BOOTS ALLIANCE INC		06/17/2016	Citation Group	23.000	1,901		1,716	1,939	(242)			(242)		1,716		184	184	16		L
94106L-10-9	WASTE MGMT INC DEL		06/17/2016	Citation Group	21.000	1,315		880	1,109	(242)			(242)		880		436	436	9		L
95040Q-10-4	WELLTOWER INC COM		06/17/2016	Citation Group	9.000	668		510	606	(103)			(103)		510		158	158	15		L
958102-10-5	WESTERN DIGITAL CORP		06/17/2016	VARIOUS	3.655	165		203	178	17			17		203		(39)	(39)	3		L
959802-10-9	WESTERN UN CO		06/17/2016	Citation Group	22.000	418		340	390	(55)			(55)		340		79	79	3		L
96145D-10-5	WESTROCK CO		06/17/2016	VARIOUS	26.000	3,210		3,544	3,182	337			337		3,544		(334)	(334)	19		L
966837-10-6	WHOLE FOODS MKT INC		06/17/2016	Citation Group	7.000	214		267	232	33			33		267		(53)	(53)	2		L
97186T-10-8	WILSHIRE BANCORP INC		05/26/2016	Cantor Fitzgerald	3,664.000	41,362		38,561	42,319	(3,758)			(3,758)		38,561		2,801	2,801	440		L
929328-10-2	WSFS FINL CORP		06/16/2016	Investment Technology Group	1,751.000	58,478		28,318	56,662	(28,344)			(28,344)		28,318		30,160	30,160	210		L

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
98310W-10-8	WYNDHAM WORLDWIDE CORP		06/17/2016	Citation Group	23.000	1,612		1,160	1,651	(512)			(512)		1,160		452	452	23		L
984121-10-3	XEROX CORP		06/17/2016	Citation Group	163.000	1,591		1,767	1,714	34			34		1,767		(176)	(176)	24		L
984332-10-6	YAHOO INC		06/17/2016	Citation Group	16.000	591		451	527	(82)			(82)		451		140	140			L
988498-10-1	YUM BRANDS INC		06/17/2016	Citation Group	37.000	3,091		2,514	2,675	(192)			(192)		2,514		576	576	34		L
98978V-10-3	ZOETIS INC		06/17/2016	Citation Group	37.000	1,718		1,095	1,754	(676)			(676)		1,095		623	623	7		L
G1151C-10-1	ACCENTURE PLC IRELAND	R	06/17/2016	Citation Group	7.000	823		534	724	(198)			(198)		534		289	289	8		L
G0408V-10-2	AON PLC	R	06/17/2016	Citation Group	8.000	855		650	730	(89)			(89)		650		205	205	5		U
G16252-10-1	BROOKFIELD INFRAST PARTNERS LP	R	06/16/2016	Investment Technology Group	1,489.000	64,872		62,065	56,448	5,617			5,617		62,065		2,806	2,806	847		L
143658-30-0	CARNIVAL CORP	R	06/17/2016	Citation Group	33.000	1,577		1,227	1,778	(570)			(570)		1,227		350	350	10		L
H1467J-10-4	CHUBB LIMITED COM	R	06/17/2016	Citation Group	2.000	248		196	163	(32)			(32)		196		52	52	2		L
G25839-10-4	COCA COLA EUROPEAN PARTNERS P	R	06/17/2016	Citation Group	317.000	11,875		11,745							11,745		130	130			L
G27823-10-6	DELPHI AUTOMOTIVE PLC	R	06/17/2016	Citation Group	15.000	997		900	1,273	(385)			(385)		900		97	97	9		L
Y2065G-12-1	DHT HOLDINGS INC	R	06/16/2016	Investment Technology Group	12,712.000	64,150		101,840	102,840	(1,000)			(1,000)		101,840		(37,690)	(37,690)	5,848		L
G3157S-10-6	ENSCO PLC	R	05/18/2016	Citation Group	298.000	3,013		8,866	4,540	4,295			4,295		8,866		(5,853)	(5,853)	3		L
G47791-10-1	INGERSOLL-RAND PLC	R	06/17/2016	Citation Group	8.000	521		454	437	11			11		454		67	67	3		L
G5960L-10-3	MEDTRONIC PLC	R	06/17/2016	Citation Group	29.000	2,440		1,839	2,170	(391)			(391)		1,839		601	601	22		L
G60754-10-1	MICHAEL KORS HLDGS LTD	R	06/17/2016	Citation Group	24.000	1,199		1,326	951	360			360		1,326		(127)	(127)			L
G7S00T-10-4	PENTAIR PLC	R	06/17/2016	Citation Group	15.000	918		959	734	216			216		959		(41)	(41)	10		L
806857-10-8	SCHLUMBERGER LTD	R	04/07/2016	Fractional Shares	0.048	3		4	3	1			1		4		(1)	(1)			L
G7945M-10-7	SEAGATE TECHNOLOGY PLC	R	06/17/2016	Citation Group	13.000	302		643	472	167			167		643		(341)	(341)	16		L
82481R-10-6	SHIRE PLC SPONSORED ADR	R	06/17/2016	VARIOUS	118.115	19,939		22,332							22,332		(2,393)	(2,393)			L
H84989-10-4	TE CONNECTIVITY LTD	R	06/17/2016	Citation Group	3.000	182		158	192	(35)			(35)		158		24	24	2		L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,349,204		2,813,502	2,390,615	(536,798)		3,497	(540,295)		2,813,502		535,702	535,702	19,545		
9799997 - Subtotal - Common Stocks - Part 4						3,349,204		2,813,502	2,390,615	(536,798)		3,497	(540,295)		2,813,502		535,702	535,702	19,545		
9799999 - Subtotal - Common Stocks						3,349,204		2,813,502	2,390,615	(536,798)		3,497	(540,295)		2,813,502		535,702	535,702	19,545		
9899999 - Subtotal - Preferred and Common Stocks						3,349,204		2,813,502	2,390,615	(536,798)		3,497	(540,295)		2,813,502		535,702	535,702	19,545		
9999999 - TOTALS						13,600,211		12,956,597	10,536,205	(536,798)	(23,352)	3,497	(563,647)		12,868,871		731,339	731,339	178,512		

Page E06
Schedule DB, Part A, Section 1
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E07
Schedule DB, Part B, Section 1
NONE

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

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

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

Page E08
Schedule DB, Part D, Section 1
NONE

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

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

Page E10
Schedule DL, Part 1
NONE

Page E11
Schedule DL, Part 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository Name	1 Depository Location and Supplemental Information	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
PNC Bank	Columbus, OH					(46,478,799)	(1,346,327)	341,988	
0199998 - Deposits in 1 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories				329					
0199999 - TOTAL - Open Depositories				329		(46,478,799)	(1,346,327)	341,988	
0399999 - TOTAL Cash on Deposit				329		(46,478,799)	(1,346,327)	341,988	
0599999 - TOTALS				329		(46,478,799)	(1,346,327)	341,988	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
Bonds: U.S. Government - Issuer Obligations							
REPURCHASE AGREEMENT - PNC BANK		06/30/2016	0.150	07/01/2016	18,428,838	2,272	
0199999 - Bonds: U.S. Government - Issuer Obligations					18,428,838	2,272	
0599999 - Bonds: Subtotals - U.S. Government Bonds					18,428,838	2,272	
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							
FEDERAL NATL MTG ASSN DISC NT		05/25/2016		08/17/2016	799,328	296	
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					799,328	296	
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					799,328	296	
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AMERICAN HONDA FINANCE Disc C/P		05/20/2016		07/26/2016	1,198,928	192	
AMERICAN HONDA FIN Disc C/P		06/28/2016		08/12/2016	599,707	20	
APPLE INC Disc C/P		04/29/2016		07/19/2016	1,198,812	924	
BNP PARIBAS SA Disc C/P		05/09/2016		08/02/2016	1,797,483	1,593	
CHEVRON CORP NEw Disc C/P		04/06/2016		07/05/2016	998,800	1,147	
COCA-COLA COMPANY Disc C/P		05/16/2016		07/25/2016	799,347	429	
CREDIT SUISSE FIRST BOS Disc C/P		06/21/2016		09/19/2016	299,496	56	
FAIRWAY FIN CORP Disc C/P		05/24/2016		08/09/2016	499,401	295	
GOTHAM FDG CORP Disc C/P		05/12/2016		07/11/2016	749,375	521	
LIBERTY STR FDG Disc C/P		05/27/2016		07/13/2016	799,478	389	
METLIFE SHORT TERM FDG Disc C/P		04/29/2016		07/25/2016	1,797,607	1,732	
NATL SEC CLEARING CORP Disc C/P		05/10/2016		08/05/2016	897,805	714	
NIEUW AMSTERDAM RECVBLS Disc C/P		04/29/2016		07/08/2016	649,330	603	
NIEUW AMSTERDAM RCVBLS Disc C/P		05/25/2016		08/01/2016	599,399	327	
NIEUW AMSTERDAM RCVBLS Disc C/P		06/20/2016		08/22/2016	599,504	87	
PFIZER INC 0% CP Disc C/P		04/12/2016		07/11/2016	1,797,909	1,859	
PFIZER INC Disc C/P		05/10/2016		08/01/2016	299,682	199	
THUNDER BAY FNDNG Disc C/P		05/25/2016		08/04/2016	599,314	357	
USAA CAP CORP Disc C/P		06/07/2016		07/07/2016	599,830	136	
VICTORY RECEIVABLES Disc C/P		06/28/2016		07/22/2016	549,817	23	
WAL-MART STORES Disc C/P		06/08/2016		07/11/2016	1,799,392	424	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					19,130,416	12,025	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					19,130,416	12,025	
7799999 - Total Bonds - Subtotals - Issuer Obligations					38,358,581	14,593	
8399999 - Total Bonds - Subtotals - Bonds					38,358,581	14,593	
8699999 - Total Cash Equivalents					38,358,581	14,593	