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QUARTERLY STATEMENT

AS OF SEPTEMBER 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 Martin J. Brill (614) 546-3211
(Name) (Area Code) (Telephone Number) (Extension)
martin.brill@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#	Dan Powell#	Michael J. Demand#
Chair	Director	President

Subscribed and sworn to before me this
9th day of November, 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	116,297,802		116,297,802	116,727,416
2. Stocks:				
2.1 Preferred stocks	179,506		179,506	
2.2 Common stocks	53,064,506		53,064,506	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 ($ (6,971,675)), cash equivalents ($ 94,571,611) and short-term investments ($ 46,961,499)	134,561,435		134,561,435	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)	304,103,249		304,103,249	252,463,310
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	860,712		860,712	850,428
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,142,264		1,142,264	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 ($ 5,051,017) and contracts subject to redetermination ($ ....)	5,051,017		5,051,017	10,591,000
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	343,907		343,907	176,460
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	198,134		198,134	276,406
17. Amounts receivable relating to uninsured plans	3,584,327		3,584,327	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 ($ ....)	318,273	318,273		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($ 3,973,785) and other amounts receivable	15,307,203	11,333,418	3,973,785	5,350,028
25. Aggregate write-ins for other-than-invested assets	6,303,286	5,496,965	806,321	1,470,321
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	337,265,073	17,201,357	320,063,716	275,250,178
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Totals (Line 26 and Line 27)	337,265,073	17,201,357	320,063,716	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	5,496,965	5,496,965		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	6,303,286	5,496,965	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)	46,530,451		46,530,451	41,674,715
2. Accrued medical incentive pool and bonus amounts	7,110,282		7,110,282	1,568,478
3. Unpaid claims adjustment expenses	976,420		976,420	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	45,118,815		45,118,815	
9. General expenses due or accrued	4,979,274		4,979,274	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	5,715,406		5,715,406	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	7,667,557		7,667,557	3,737,959
23. Aggregate write-ins for other liabilities (including $ ......54,517,830 current)	54,517,830		54,517,830	59,639,347
24. Total liabilities (Line 1 to Line 23)	172,616,035		172,616,035	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	105,025,147	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	147,447,681	155,075,795
34. Total Liabilities, capital and surplus (Line 24 and Line 33)	XXX	XXX	320,063,716	275,250,178
DETAILS OF WRITE-INS				
2301. Due to Centers for Medicare & Medicaid Services	54,401,030		54,401,030	59,181,608
2302. Retroactivity due to Centers for Medicare & Medicaid Services	116,800		116,800	457,739
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. Totals (Line 2301 through Line 2303 plus Line 2398) (Line 23 above)	54,517,830		54,517,830	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 1 Uncovered	Current Year to Date 2 Total	Prior Year to Date 3 Total	Prior Year Ended December 31 4 Total
1. Member Months	XXX	488,529	441,574	588,716
2. Net premium income (including $ .... non-health premium income)	XXX	379,847,096	389,311,693	508,027,377
3. Change in unearned premium reserves and reserve for rate credits	XXX	45,118,815	159,833	(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	1,845,863	1,534,415	1,901,639
7. Aggregate write-ins for other non-health revenues	XXX			
8. Total revenues (Line 2 to Line 7)	XXX	426,811,774	391,005,941	509,820,587
Hospital and Medical:				
9. Hospital/medical benefits		221,286,048	191,370,703	255,821,987
10. Other professional services		131,406,014	116,203,673	148,498,575
11. Outside referrals				
12. Emergency room and out-of-area				
13. Prescription drugs		45,895,691	38,732,235	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)		398,587,753	346,306,611	459,845,750
Less:				
17. Net reinsurance recoveries		604,684	367,158	514,478
18. Total hospital and medical (Line 16 minus Line 17)		397,983,069	345,939,453	459,331,272
19. Non-health claims (net)				
20. Claims adjustment expenses, including $ 2,087,251 cost containment expenses		10,590,634	7,484,726	15,637,220
21. General administrative expenses		28,456,756	26,574,592	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)		437,030,459	379,998,771	516,985,292
24. Net underwriting gain or (loss) (Line 8 minus Line 23)	XXX	(10,218,685)	11,007,170	(7,164,705)
25. Net investment income earned		2,511,618	2,287,542	3,207,884
26. Net realized capital gains (losses) less capital gains tax of $		1,473,981	1,669,006	2,771,721
27. Net investment gains (losses) (Line 25 plus Line 26)		3,985,599	3,956,548	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	(6,233,086)	14,963,718	(1,185,100)
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Line 30 minus Line 31)	XXX	(6,233,086)	14,963,718	(1,185,100)
DETAILS OF WRITE-INS				
0601. Population management fees	XXX		269,424	352,376
0602. Intercompany management fees	XXX	1,845,863	1,264,991	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	1,845,863	1,534,415	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.				
2902.				
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	(6,233,086)	14,963,718	(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 $	1,911,025	(3,745,972)	(2,087,234)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	(3,306,053)	(2,315,395)	(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)	(7,628,114)	8,902,351	(55,500,128)
49. Capital and surplus end of reporting period (Line 33 plus Line 48)	147,447,681	219,478,274	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	475,065,787	391,999,573	507,901,181
2. Net investment income	827,403	6,223,232	5,987,801
3. Miscellaneous income	1,845,863	395,405	1,901,639
4. Total (Line 1 through Line 3)	477,739,053	398,618,210	515,790,621
5. Benefit and loss related payments	402,063,326	350,365,703	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	27,743,368	21,832,608	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)	429,806,694	372,198,311	498,019,509
11. Net cash from operations (Line 4 minus Line 10)	47,932,359	26,419,899	17,771,112
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	38,424,514	26,427,718	31,803,644
12.2 Stocks	13,578,438	13,745,429	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)	52,002,952	40,173,147	48,756,221
13. Cost of investments acquired (long-term only):			
13.1 Bonds	37,943,530	25,029,650	32,053,442
13.2 Stocks	13,920,418	14,685,564	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)	51,863,948	39,715,214	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)	139,004	457,933	(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)	559,668	(4,052,514)	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)	559,668	(4,052,514)	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)	48,631,031	22,825,318	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)	134,561,435	86,965,137	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	559,668	(4,052,514)	(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 Total	Comprehensive (Hospital and Medical) 2 Individual	3 Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
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	54,213							54,213		
5. Current Year										
6. Current Year Member Months	488,529							488,529		
Total Member Ambulatory Encounters for Period:										
7. Physician	385,302							385,302		
8. Non-Physician	85,360							85,360		
9. Total	470,662							470,662		
10. Hospital Patient Days Incurred	104,851							104,851		
11. Number of Inpatient Admissions	7,406							7,406		
12. Health Premiums Written (a)	470,701,085							470,701,085		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	424,965,911							424,965,911		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	416,691,510							416,691,510		
18. Amount Incurred for Provision of Health Care Services	398,587,753							398,587,753		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 470,701,085

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						46,530,451
0799999 - Total claims unpaid						46,530,451
0899999 - Accrued medical incentive pool and bonus amounts						7,110,282

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	45,401,387	342,184,143	1,123,122	45,407,329	46,524,509	41,674,715
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Line 1 to Line 8)	45,401,387	342,184,143	1,123,122	45,407,329	46,524,509	41,674,715
10. Health care receivables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts				7,110,282		1,568,478
13. Totals (Line 9 minus Line 10 plus Line 11 plus Line 12)	45,401,387	342,184,143	1,123,122	52,517,611	46,524,509	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	(6,233,086)	(1,185,100)
01A04 - Net Income, NAIC SAP (1 - 2 - 3 = 4)	OH	(6,233,086)	(1,185,100)
01A05 - Surplus, state basis (Page 3, Line 33, Columns 3 & 4)	OH	147,447,681	155,075,795
01A08 - Surplus, NAIC SAP (5 - 6 - 7 = 8)	OH	147,447,681	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 $19,580,942 and $17,669,916 as of September 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	1,014,534
1999999 - TOTAL - Direct Premiums Written / Produced by Managing General Agents / Third Party Administrators					1,014,534

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurement

A. (1) The fair value of financial assets at September 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				
Preferred stock	179,506			179,506
Common stock	53,064,506			53,064,506
Money market funds	8,365,637			8,365,637
20A1A99 - Assets at fair value	61,609,649			61,609,649

(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 September 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	41,642,477	41,091,078	41,236,222	406,255		
U.S. Special revenue obligations	37,285,917	36,600,100	19,636,940	17,648,977		
Industrial & Miscellaneous bonds	62,933,918	60,718,386		62,933,918		
Preferred stock	179,506	179,506	179,506			
Common stock	53,064,506	53,064,506	53,064,506			
Cash, cash equivalents, and short-term securities	112,450,788	112,449,673	112,450,788			
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 November 11, 2016 for the statutory statement issued on November 15, 2016.

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

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through November 11, 2016 for the statutory statement issued on November 15, 2016.

The Company is not aware of any events or transactions that provide evidence with respect to conditions that did not exist at September 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 September 30, 2016, $46,003,965 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $1,123,122 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $4,849,794 unfavorable prior-year development since December 31, 2015 to September 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	.... 94.3 %
1.2	A&H cost containment percent	.... 0.5 %
1.3	A&H expense percent excluding cost containment expenses	.... 8.7 %
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		380,463,455					380,463,455	
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		380,463,455					380,463,455	
60. Reporting entity contributions for Employee Benefit Plans		XXX								
61. Total (Direct Business)		(a) 1		380,463,455					380,463,455	
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 LLC; FEIN: 47-1139205 (100% Ownership by Immediate Parent)
    - Central Ohio Medical Textiles Inc.; FEIN: 38-3643188 (50% 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)
      - St Ann's Medical Office Building III, LLC; FEIN: 20-1218559 (38.5% 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: 36-4836987 (49.9% Ownership by Immediate Parent)
    - Mount Carmel Rehabilitation, in Partnership with HealthSouth, LLC; FEIN: 47-4200156
  - 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; FEIN: 42-1177001 (100% owned 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 [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 Laboratories, Inc.; 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: 31-1373080 (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
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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)
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)
Loyola University Health System [Illinois]; FEIN: 36-3342448 (100% Ownership by Trinity Health Corporation)
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)

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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- 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)
- Bethlehem Haven of Pittsburgh, Inc.; FEIN: 25-1436685 (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)
- Saint 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: 20-1681131 (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: 47-3129127 (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)

<u>Trinity Health Partners, L.L.C. ; FEIN: 47-2798085 (100% owned by Trinity Health)</u>

- 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)

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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- 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. (Inactive - Assets Sold 2/1/2016 but entity remains); 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. (Inactive - Assets Sold 2/1/2016 but entity remains); 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 Rehabilitation Hospital; FEIN: 27-3938747 (59% Ownership by SMMC)
- Heart Institute at St. Mary, LLC; FEIN: 45-4903701 (10% Ownership by SMMC)

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 Good Samaritan Foundation, Inc.; FEIN: 81-1660088 (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 ("DDC") LLC; FEIN: 47-4069475 (100% Ownership by Immediate Parent)

Maxis Health System [Pennsylvania]; FEIN: 91-1940902 (100% Ownership by Trinity Health)
- St. Francis Medical Center, a New Jersey Nonprofit Corporation [New Jersey]; FEIN: 22-3431049 (100% owned by Maxis Health System [PA] which is 100% owned by Trinity Health)
  - St. Francis Medical Center Foundation, Inc.; FEIN: 52-1025476 (100% Ownership by Immediate Parent)
  - LIFE St Francis, a New Jersey Nonprofit Corporation (PACE); FEIN: 22-2797282 (100% Ownership by Immediate Parent)

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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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)
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] (Inactive - Assets Sold per APA Transaction with Prime 5/1/16 - Entity Remains); 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 (Inactive - Assets Sold per APA Transaction with Prime 5/1/16 - Entity Remains); FEIN: 26-2616230 (100% Ownership by Immediate Parent)
Columbus Acquisition Corp (Inactive - Assets Sold per APA Transaction with Prime 5/1/16 - Entity Remains); 26-2616342 (100% Ownership by Immediate Parent)
LIFE at Saint Michael's, Inc. (Excluded from APA Transaction 5/1/16 - Entity Remains) (100% Ownership by Immediate Parent); FEIN: Not yet issued - PACE Program has not yet opened
Saint Michael's Foundation, Inc. (Excluded from APA Transaction 5/1/16 - Entity Remains); 22-3311976 (100% Ownership by Immediate Parent)
University Heights Property Company, Inc., a NJ Nonprofit Corp. (Inactive - Assets Sold per APA Transaction with Prime 5/1/16 - Entity Remains); FEIN: 22-3100162 (100% Ownership by Immediate Parent)
Chestnut Risk Services Ltd (Excluded from APA Transaction 5/1/16 - Entity Remains); 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 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
St. Peter's Hospital Foundation, Inc.; FEIN: 22-2262982 (100% Ownership by Immediate Parent)
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)
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)

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

- 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)

<u>Allegany Franciscan Ministries, Inc. (Florida); FEIN: 58-1492325 (100% owned by Trinity Health)</u>

<u>Saint Joseph's Health System, Inc. [Georgia]; FEIN: 58-1744848 (100% owned by Trinity Health)</u>

- 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

<u>Holy Cross Hospital, Inc. [Florida]; FEIN: 59-0791028 (100% owned by Trinity Health)</u>

- 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

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

- 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)

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

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)
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
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: 81-3460138 (100% Ownership by Immediate Parent)
Connecticut Surgical Center, LLC; FEIN: 06-1592173 (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 Associates 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)
Saint Mary's Hospital, Inc.; FEIN: 06-0646844 (100% Ownership by Immediate Parent)
The Harold Leever Regional Cancer Center, Inc.; FEIN: 06-1548409 (50% Ownership by Immediate Parent)
Heart Center of Greater Waterbury, Inc.; FEIN: 83-0416893 (50% Ownership by Immediate Parent)
Saint Mary's Indemnity Company, LLC; FEIN: 30-0829002 (100% Ownership by Immediate Parent)
Franklin Medical Group, PC; FEIN: 06-1470493 (100% Ownership by Immediate Parent)
Diagnostic Imaging of Southbury, LLC; FEIN: 06-1487582 (60% Ownership by Immediate Parent
Naugatuck Valley MRI, LLC; FEIN: 06-1239526 (80% Ownership by Immediate Parent)
Saint Mary's Physician Partners, LLC; FEIN: 46-5760769 (100% Ownership by Immediate Parent)
Saint Mary's Hospital Foundation, Inc.; FEIN: 22-2528400 (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:

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

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	51,863,948	50,200,177
3. Accrual of discount	49,161	80,196
4. Unrealized valuation increase (decrease)	1,911,025	(2,097,955)
5. Total gain (loss) on disposals	1,657,986	2,806,439
6. Deduct consideration for bonds and stocks disposed of	52,002,952	48,756,220
7. Deduct amortization of premium	281,666	333,369
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	188,594	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)	169,541,813	166,532,905
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	169,541,813	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)	178,123,495	222,343,585	163,916,786	(80,133)	185,345,529	178,123,495	236,470,161	183,950,761
2. NAIC 2 (a)	21,473,981		95,230	(17,998)	21,884,351	21,473,981	21,360,753	20,374,079
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	199,597,476	222,343,585	164,012,016	(98,131)	207,229,880	199,597,476	257,830,914	204,324,840
PREFERRED STOCK								
8. NAIC 1	160,562			18,944		160,562	179,506	
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	160,562			18,944		160,562	179,506	
15. Total Bonds and Preferred Stock	199,758,038	222,343,585	164,012,016	(79,187)	207,229,880	199,758,038	258,010,420	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 $ 55,520,630 ; 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	46,961,499	X X X	46,967,218	19,185	4,264

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	89,184,472	85,090,586
3. Accrual of discount	199	498
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	4,589	
6. Deduct consideration received on disposals	66,509,130	87,257,401
7. Deduct amortization of premium	8,277	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)	46,961,499	24,289,646
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	46,961,499	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	465,681,834	706,877,292
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	434,418,001	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)	94,571,611	63,307,778
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	94,571,611	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-B3-3	UNITED STATES TREAS NTS		08/24/2016	BARCLAYS CAPITAL		1,219,734	1,200,000.00	1,223	1
912828-G6-1	UNITED STATES TREAS NTS		08/24/2016	VARIOUS		5,601,504	5,500,000.00	18,246	1
912828-G9-5	UNITED STATES TREAS NTS		07/19/2016	Barclays Capital Le		255,928	250,000.00	221	1
912828-M6-4	UNITED STATES TREAS NTS		07/06/2016	CitiGroup Global Markets Inc		304,371	300,000.00	540	1
912828-P4-6	UNITED STATES TREAS NTS		07/06/2016	CitiGroup Global Markets Inc		306,563	300,000.00	1,915	1
912828-P8-7	UNITED STATES TREAS NTS		08/24/2016	MORGAN STANLEY A		3,103,633	3,100,000.00	16,869	1
912828-R3-6	UNITED STATES TREAS NTS		08/19/2016	VARIOUS		1,757,637	1,750,000.00	6,557	1
912828-UB-4	UNITED STATES TREAS NTS		08/19/2016	BANC/AMERICA SEC		400,938	400,000.00	907	1
912828-UN-8	UNITED STATES TREAS NTS		07/06/2016	Morgan Stanley		210,625	200,000.00	1,571	1
0599999 - Subtotal - Bonds - U.S. Governments						13,160,932	13,000,000.00	48,050	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
14041N-EU-1	CAPITAL ONE CC TR 2015-1A		08/11/2016	CHASE SECURITIES		1,229,881	1,225,000.00	47	1FE
14041N-FE-6	CAPITAL ONE CC TR 2016-3A		08/11/2016	CHASE SECURITIES		194,924	195,000.00	7	1FE
161571-HF-4	CHASE ISSUANCE TRUST 2016-5A		08/04/2016	BARCLAYS CAPITAL		1,099,697	1,100,000.00		1FE
38141E-C2-3	GOLDMAN SACHS GRP INC MTN BE		09/15/2016	Merrill Lynch		447,245	425,000.00	3,273	1FE
44891E-AA-7	HYUNDAI AUTO RECV TR 2016-B		09/14/2016	CHASE SECURITIES		500,000	500,000.00		1FE
46625H-MN-7	JPMORGAN CHASE & CO		09/09/2016	CREDIT SUISSE FI		107,326	100,000.00	628	1FE
58769B-AB-0	MERC-BENZ AUTO RECV TR 2016-1		09/09/2016	CITIGROUP GLOBAL		500,000	500,000.00		1FE
36164Q-6M-5	GE CAPITAL INTERNATIONAL FDG	F	09/09/2016	BANCORP INVEST S		432,824	400,000.00	4,422	1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,511,896	4,445,000.00	8,378	
8399997 - Subtotal - Bonds - Part 3						17,672,828	17,445,000.00	56,427	
8399999 - Subtotal - Bonds						17,672,828	17,445,000.00	56,427	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
88579Y-10-1	3M CO		09/16/2016	JP MORGAN SECURI	17.000	2,976			L
00287Y-10-9	ABBVIE INC		09/16/2016	JP MORGAN SECURI	56.000	3,544			L
00507V-10-9	ACTIVISION BLIZZARD INC		09/16/2016	JP MORGAN SECURI	249.000	11,063			L
00724F-10-1	ADOBE SYS INC		09/16/2016	JP MORGAN SECURI	6.000	594			L
00751Y-10-6	ADVANCE AUTO PARTS INC		09/16/2016	JP MORGAN SECURI	5.000	741			L
00130H-10-5	AES CORP		09/16/2016	JP MORGAN SECURI	12.000	151			L
00817Y-10-8	AETNA INC NEW		09/16/2016	JP MORGAN SECURI	12.000	1,381			L
00846U-10-1	AGILENT TECHNOLOGIES INC		09/16/2016	JP MORGAN SECURI	1.000	45			L
009158-10-6	AIR PRODS & CHEMS INC		09/16/2016	JP MORGAN SECURI	34.000	4,958			L
00971T-10-1	AKAMAI TECHNOLOGIES INC		09/16/2016	JP MORGAN SECURI	11.000	561			L
011659-10-9	ALASKA AIR GROUP INC		07/29/2016	Investment Technology Group	709.000	48,756			L
013817-10-1	ALCOA INC		09/16/2016	JP MORGAN SECURI	27.000	255			L
02209S-10-3	ALTRIA GROUP INC		09/16/2016	JP MORGAN SECURI	55.000	3,455			L
023135-10-6	AMAZON COM INC		09/16/2016	JP MORGAN SECURI	13.000	10,121			L
023608-10-2	AMEREN CORP		09/16/2016	JP MORGAN SECURI	4.000	198			L
025537-10-1	AMERICAN ELEC PWR INC		09/16/2016	JP MORGAN SECURI	9.000	583			L
025932-10-4	AMERICAN FINL GROUP OH		07/29/2016	Investment Technology Group	1,755.000	128,734			L
03027X-10-0	AMERICAN TOWER CORP NEW		09/16/2016	JP MORGAN SECURI	2.000	216			L
030420-10-3	AMERICAN WTR WKS CO INC NEW		09/16/2016	JP MORGAN SECURI	6.000	446			L
03073E-10-5	AMERISOURCEBERGEN CORP		09/16/2016	JP MORGAN SECURI	3.000	252			L
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC		07/29/2016	Investment Technology Group	13,223.000	210,707			L
032511-10-7	ANADARKO PETE CORP		09/16/2016	JP MORGAN SECURI	26.000	1,496			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)									
036752-10-3	ANTHEM INC		09/16/2016	JP MORGAN SECURI	10.000	1,255			L
03748R-10-1	APARTMENT INVT & MGMT CO		09/16/2016	JP MORGAN SECURI	6.000	263			L
03957W-10-6	ARCHROCK INC		08/18/2016	INVESTMENT TECHN	18,546.000	222,383			L
00206R-10-2	AT&T INC		09/16/2016	JP MORGAN SECURI	95.000	3,820			L
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/16/2016	JP MORGAN SECURI	14.000	1,215			L
053484-10-1	AVALONBAY CMNTYS INC		09/16/2016	JP MORGAN SECURI	4.000	693			L
058498-10-6	BALL CORP		09/16/2016	JP MORGAN SECURI	40.000	3,139			L
063904-10-6	BANK OF THE OZARKS INC		08/31/2016	CITATION GROUP/E	5,614.000	218,805			L
084670-70-2	BERKSHIRE HATHAWAY INC DEL		09/16/2016	JP MORGAN SECURI	82.000	11,892			L
101121-10-1	BOSTON PROPERTIES INC		09/16/2016	JP MORGAN SECURI	2.000	269			L
110122-10-8	BRISTOL MYERS SQUIBB CO		09/16/2016	JP MORGAN SECURI	4.000	222			L
12541W-20-9	C H ROBINSON WORLDWIDE INC		09/16/2016	JP MORGAN SECURI	2.000	135			L
12673P-10-5	CA INC		09/16/2016	JP MORGAN SECURI	28.000	895			L
134429-10-9	CAMPBELL SOUP CO		09/16/2016	JP MORGAN SECURI	24.000	1,329			L
142339-10-0	CARLISLE COS INC		07/29/2016	Investment Technology Group	2,069.000	214,703			L
124857-20-2	CBS CORP NEW		09/16/2016	JP MORGAN SECURI	13.000	673			L
15189T-10-7	CENTERPOINT ENERGY INC		09/16/2016	JP MORGAN SECURI	4.000	92			L
156504-30-0	CENTURY CMNTYS INC		09/29/2016	CREDIT SUISSE FI	10,354.000	219,431			L
156700-10-6	CENTURYLINK INC		09/16/2016	JP MORGAN SECURI	35.000	942			L
16119P-10-8	CHARTER COMMUNICATIONS INC NEW		09/12/2016	CANTOR FITZGERAL	298.000	80,265			L
16411W-10-8	CHENIERE ENERGY PTNRS LP HLDGC		09/29/2016	CREDIT SUISSE FI	10,252.000	219,075			L
165167-10-7	CHESAPEAKE ENERGY CORP		09/16/2016	JP MORGAN SECURI	92.000	677			L
165240-10-2	CHESAPEAKE LODGING TR		07/29/2016	Investment Technology Group	9,493.000	238,188			L
166764-10-0	CHEVRON CORP NEW		09/16/2016	JP MORGAN SECURI	30.000	2,936			L
171340-10-2	CHURCH & DWIGHT INC		09/16/2016	JP MORGAN SECURI	6.000	281			L
125509-10-9	CIGNA CORPORATION		09/16/2016	JP MORGAN SECURI	5.000	660			L
172062-10-1	CINCINNATI FINL CORP		09/16/2016	JP MORGAN SECURI	4.000	299			L
17275R-10-2	CISCO SYS INC		09/16/2016	JP MORGAN SECURI	45.000	1,388			L
189054-10-9	CLOROX CO DEL		09/16/2016	JP MORGAN SECURI	6.000	736			L
12572Q-10-5	CME GROUP INC		09/16/2016	JP MORGAN SECURI	3.000	329			L
125896-10-0	CMS ENERGY CORP		09/16/2016	JP MORGAN SECURI	7.000	296			L
189754-10-4	COACH INC		09/16/2016	JP MORGAN SECURI	18.000	631			L
191216-10-0	COCA COLA CO		09/16/2016	JP MORGAN SECURI	5.000	211			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		09/16/2016	JP MORGAN SECURI	24.000	1,280			L
194162-10-3	COLGATE PALMOLIVE CO		09/16/2016	JP MORGAN SECURI	16.000	1,152			L
20605P-10-1	CONCHO RES INC		09/16/2016	JP MORGAN SECURI	15.000	1,881			L
20825C-10-4	CONOCOPHILLIPS		09/16/2016	JP MORGAN SECURI	24.000	957			L
209115-10-4	CONSOLIDATED EDISON INC		09/16/2016	JP MORGAN SECURI	6.000	452			L
21036P-10-8	CONSTELLATION BRANDS INC		09/16/2016	JP MORGAN SECURI	3.000	494			L
216648-40-2	COOPER COS INC		09/30/2016	JP Morgan Securities	66.000	11,832			L
21871D-10-3	CORELOGIC INC		07/29/2016	Investment Technology Group	1,655.000	66,786			L
22160K-10-5	COSTCO WHSL CORP NEW		09/16/2016	JP MORGAN SECURI	10.000	1,524			L
222070-20-3	COTY INC		09/30/2016	JP Morgan Securities	94.000	2,210			L
22822V-10-1	CROWN CASTLE INTL CORP NEW		09/16/2016	JP MORGAN SECURI	15.000	1,356			L
12650T-10-4	CSRA INC		09/16/2016	JP MORGAN SECURI	8.000	206			L
126650-10-0	CVS HEALTH CORP		09/16/2016	JP MORGAN SECURI	14.000	1,262			L
23331A-10-9	D R HORTON INC		09/16/2016	JP MORGAN SECURI	6.000	180			L
235851-10-2	DANAHER CORP DEL		09/16/2016	JP MORGAN SECURI	27.000	2,068			L
237194-10-5	DARDEN RESTAURANTS INC		09/16/2016	JP MORGAN SECURI	21.000	1,301			L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		09/16/2016	JP MORGAN SECURI	6.000	387			L
24703L-10-3	DELL TECHNOLOGIES INC		09/07/2016	VARIOUS	294.477	13,210			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)									
25179M-10-3	DEVON ENERGY CORP NEW		09/16/2016	JP MORGAN SECURI	12.000	492			L
253868-10-3	DIGITAL RLTY TR INC		09/16/2016	JP MORGAN SECURI	4.000	370			L
25470F-10-4	DISCOVERY COMMUNICATNS NEW		09/16/2016	JP MORGAN SECURI	2.000	49			L
254687-10-6	DISNEY WALT CO		09/16/2016	JP MORGAN SECURI	48.000	4,443			L
256746-10-8	DOLLAR TREE INC		09/16/2016	JP MORGAN SECURI	1.000	81			L
25746U-10-9	DOMINION RES INC VA NEW		09/16/2016	JP MORGAN SECURI	26.000	1,952			L
260003-10-8	DOVER CORP		09/16/2016	JP MORGAN SECURI	1.000	68			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		09/16/2016	JP MORGAN SECURI	5.000	454			L
233331-10-7	DTE ENERGY CO		09/16/2016	JP MORGAN SECURI	2.000	187			L
263534-10-9	DU PONT E I DE NEMOURS & CO		09/16/2016	JP MORGAN SECURI	6.000	404			L
26441C-20-4	DUKE ENERGY CORP NEW		09/16/2016	JP MORGAN SECURI	30.000	2,389			L
278642-10-3	EBAY INC		09/16/2016	JP MORGAN SECURI	3.000	95			L
278865-10-0	ECOLAB INC		09/16/2016	JP MORGAN SECURI	1.000	117			L
281020-10-7	EDISON INTL		09/16/2016	JP MORGAN SECURI	5.000	365			L
291011-10-4	EMERSON ELEC CO		09/16/2016	JP MORGAN SECURI	1.000	51			L
29364G-10-3	ENTERGY CORP NEW		09/16/2016	JP MORGAN SECURI	2.000	157			L
26884L-10-9	EQT CORP		09/16/2016	JP MORGAN SECURI	2.000	141			L
29444U-70-0	EQUINIX INC		09/16/2016	JP MORGAN SECURI	4.000	1,433			L
294628-10-2	EQUITY COMWLTH		08/18/2016	INVESTMENT TECHN	7,117.000	215,777			L
29476L-10-7	EQUITY RESIDENTIAL		09/16/2016	JP MORGAN SECURI	11.000	709			L
297178-10-5	ESSEX PPTY TR INC		09/16/2016	JP MORGAN SECURI	4.000	888			L
30040W-10-8	EVERSOURCE ENERGY		09/16/2016	JP MORGAN SECURI	9.000	488			L
30212P-30-3	EXPEDIA INC DEL		09/16/2016	JP MORGAN SECURI	3.000	324			L
30219G-10-8	EXPRESS SCRIPTS HLDG CO		09/16/2016	JP MORGAN SECURI	6.000	421			L
30231G-10-2	EXXON MOBIL CORP		09/16/2016	JP MORGAN SECURI	199.000	16,724			L
311900-10-4	FASTENAL CO		09/16/2016	JP MORGAN SECURI	2.000	80			L
313747-20-6	FEDERAL REALTY INVT TR		09/16/2016	JP MORGAN SECURI	3.000	465			L
31428X-10-6	FEDEX CORP		09/16/2016	JP MORGAN SECURI	2.000	318			L
31620M-10-6	FIDELITY NATL INFORMATION SVCS		09/16/2016	JP MORGAN SECURI	75.000	5,633			L
31787A-50-7	FINISAR CORP		09/29/2016	CREDIT SUISSE FI	7,343.000	216,251			L
336433-10-7	FIRST SOLAR INC		09/16/2016	JP MORGAN SECURI	6.000	209			L
337932-10-7	FIRSTENERGY CORP		09/16/2016	JP MORGAN SECURI	14.000	462			L
337738-10-8	FISERV INC		09/16/2016	JP MORGAN SECURI	1.000	99			L
302445-10-1	FLIR SYS INC		09/16/2016	JP MORGAN SECURI	4.000	124			L
345370-86-0	FORD MTR CO DEL		09/16/2016	JP MORGAN SECURI	235.000	2,848			L
34959J-10-8	FORTIVE CORP		09/16/2016	VARIOUS	410.500	14,247			L
34964C-10-6	FORTUNE BRANDS HOME & SEC INC		09/16/2016	JP MORGAN SECURI	213.000	11,951			L
35352P-10-4	FRANKLIN FINL NETWORK INC		09/29/2016	CREDIT SUISSE FI	2,931.000	108,330			L
35671D-85-7	FREEPORT-MCMORAN INC		09/16/2016	JP MORGAN SECURI	122.000	1,214			L
35906A-10-8	FRONTIER COMMUNICATIONS CORP		09/16/2016	JP MORGAN SECURI	58.000	249			L
369604-10-3	GENERAL ELECTRIC CO		09/16/2016	JP MORGAN SECURI	214.000	6,354			L
370023-10-3	GENERAL GROWTH PPTYS INC NEW		09/16/2016	JP MORGAN SECURI	24.000	676			L
370334-10-4	GENERAL MLS INC		09/16/2016	JP MORGAN SECURI	25.000	1,630			L
37045V-10-0	GENERAL MTRS CO		09/16/2016	JP MORGAN SECURI	52.000	1,611			L
37253A-10-3	GENTHERM INC		08/31/2016	CITATION GROUP/E	6,635.000	219,029			L
372460-10-5	GENUINE PARTS CO		09/16/2016	JP MORGAN SECURI	3.000	291			L
412822-10-8	HARLEY DAVIDSON INC		09/16/2016	JP MORGAN SECURI	1.000	52			L
413875-10-5	HARRIS CORP DEL		09/16/2016	JP MORGAN SECURI	4.000	357			L
418056-10-7	HASBRO INC		09/16/2016	JP MORGAN SECURI	4.000	309			L
40414L-10-9	HCP INC		09/16/2016	JP MORGAN SECURI	21.000	781			L
423452-10-1	HELMERICH & PAYNE INC		09/16/2016	JP MORGAN SECURI	1.000	58			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)									
427866-10-8	HERSHEY CO		09/16/2016	JP MORGAN SECURI	4.000	382			L
42809H-10-7	HESS CORP		09/16/2016	JP MORGAN SECURI	14.000	651			L
436440-10-1	HOLOGIC INC		09/16/2016	JP MORGAN SECURI	47.000	1,767			L
43940T-10-9	HOPE BANCORP INC COM		08/01/2016	MKM Partners LLC	12,505.045	190,936			L
440452-10-0	HORMEL FOODS CORP		09/16/2016	JP MORGAN SECURI	8.000	291			L
44107P-10-4	HOST HOTELS & RESORTS INC		09/16/2016	JP MORGAN SECURI	49.000	784			L
444859-10-2	HUMANA INC		09/16/2016	JP MORGAN SECURI	5.000	873			L
446150-10-4	HUNTINGTON BANCSHARES INC		09/16/2016	JP MORGAN SECURI	357.000	3,477			L
45378A-10-6	INDEPENDENCE RLTY TR INC		09/29/2016	CREDIT SUISSE FI	23,908.000	220,566			L
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		09/16/2016	JP MORGAN SECURI	1.000	282			L
458665-30-4	INTERFACE INC		08/31/2016	CITATION GROUP/E	12,367.000	218,080			L
46120E-60-2	INTUITIVE SURGICAL INC		09/16/2016	JP MORGAN SECURI	1.000	686			L
46284V-10-1	IRON MTN INC NEW		09/16/2016	JP MORGAN SECURI	24.000	860			L
469814-10-7	JACOBS ENGR GROUP INC DEL		09/16/2016	JP MORGAN SECURI	1.000	50			L
478160-10-4	JOHNSON & JOHNSON		09/16/2016	JP MORGAN SECURI	10.000	1,183			L
479167-10-8	JOHNSON OUTDOORS INC		09/29/2016	CREDIT SUISSE FI	3,014.000	108,941			L
48203R-10-4	JUNIPER NETWORKS INC		09/16/2016	JP MORGAN SECURI	42.000	944			L
485170-30-2	KANSAS CITY SOUTHERN		09/16/2016	JP MORGAN SECURI	2.000	182			L
487836-10-8	KELLOGG CO		09/16/2016	JP MORGAN SECURI	2.000	156			L
493267-10-8	KEYCORP NEW		09/16/2016	JP MORGAN SECURI	277.000	3,399			L
494368-10-3	KIMBERLY CLARK CORP		09/16/2016	JP MORGAN SECURI	16.000	1,949			L
49446R-10-9	KIMCO RLTY CORP		09/16/2016	JP MORGAN SECURI	15.000	430			L
49456B-10-1	KINDER MORGAN INC DEL		09/16/2016	JP MORGAN SECURI	223.000	4,790			L
500754-10-6	KRAFT HEINZ CO		09/16/2016	JP MORGAN SECURI	8.000	712			L
512807-10-8	LAM RESEARCH CORP		09/16/2016	JP MORGAN SECURI	2.000	186			L
518439-10-4	LAUDER ESTEE COS INC		09/16/2016	JP MORGAN SECURI	4.000	351			L
524660-10-7	LEGGETT & PLATT INC		09/16/2016	JP MORGAN SECURI	1.000	49			L
526057-10-4	LENNAR CORP		09/16/2016	JP MORGAN SECURI	3.000	133			L
532457-10-8	LILLY ELI & CO		09/16/2016	JP MORGAN SECURI	26.000	2,049			L
535678-10-6	LINEAR TECHNOLOGY CORP		09/16/2016	JP MORGAN SECURI	6.000	350			L
501889-20-8	LKQ CORP		09/16/2016	JP MORGAN SECURI	7.000	248			L
540424-10-8	LOEWS CORP		09/16/2016	JP MORGAN SECURI	21.000	844			L
548661-10-7	LOWES COS INC		09/16/2016	JP MORGAN SECURI	3.000	213			L
571903-20-2	MARRIOTT INTL INC NEW		09/23/2016	VARIOUS	184.800	12,948			L
571748-10-2	MARSH & MCLENNAN COS INC		09/16/2016	JP MORGAN SECURI	3.000	198			L
573284-10-6	MARTIN MARIETTA MATLS INC		09/16/2016	JP MORGAN SECURI	1.000	174			L
577081-10-2	MATTEL INC		09/16/2016	JP MORGAN SECURI	26.000	813			L
579780-20-6	MCCORMICK & CO INC		09/16/2016	JP MORGAN SECURI	3.000	288			L
58155Q-10-3	MCKESSON CORP		09/16/2016	JP MORGAN SECURI	10.000	1,662			L
582839-10-6	MEAD JOHNSON NUTRITION CO		09/16/2016	JP MORGAN SECURI	7.000	537			L
58933Y-10-5	MERCK & CO INC NEW		09/16/2016	JP MORGAN SECURI	82.000	5,108			L
59100U-10-8	META FINL GROUP INC		09/29/2016	CREDIT SUISSE FI	3,598.000	218,931			L
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/02/2016	CITATION GROUP/E	36.000	14,456			L
596278-10-1	MIDDLEBY CORP		08/18/2016	INVESTMENT TECHN	1,696.000	216,986			L
61166W-10-1	MONSANTO CO NEW		09/16/2016	JP MORGAN SECURI	23.000	2,380			L
620076-30-7	MOTOROLA SOLUTIONS INC		09/16/2016	JP MORGAN SECURI	17.000	1,286			L
64110L-10-6	NETFLIX INC		09/16/2016	JP MORGAN SECURI	15.000	1,492			L
651229-10-6	NEWELL RUBBERMAID INC		09/16/2016	JP MORGAN SECURI	42.000	2,142			L
651290-10-8	NEWFIELD EXPL CO		09/16/2016	JP MORGAN SECURI	9.000	377			L
651639-10-6	NEWMONT MINING CORP		09/16/2016	JP MORGAN SECURI	8.000	306			L
65249B-10-9	NEWS CORP NEW		09/16/2016	JP MORGAN SECURI	5.000	68			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)									
65249B-20-8	NEWS CORP NEW		09/16/2016	JP MORGAN SECURI	19.000	266			L
65339F-10-1	NEXTERA ENERGY INC		09/16/2016	JP MORGAN SECURI	19.000	2,343			L
654106-10-3	NIKE INC		09/16/2016	JP MORGAN SECURI	1.000	55			L
65473P-10-5	NISOURCE INC		09/16/2016	JP MORGAN SECURI	10.000	241			L
655044-10-5	NOBLE ENERGY INC		09/16/2016	JP MORGAN SECURI	17.000	575			L
655844-10-8	NORFOLK SOUTHERN CORP		09/16/2016	JP MORGAN SECURI	2.000	183			L
670346-10-5	NUCOR CORP		09/16/2016	JP MORGAN SECURI	14.000	641			L
67066G-10-4	NVIDIA CORP		09/16/2016	JP MORGAN SECURI	38.000	2,388			L
67103H-10-7	O REILLY AUTOMOTIVE INC NEW		09/16/2016	JP MORGAN SECURI	2.000	545			L
674599-10-5	OCCIDENTAL PETE CORP DEL		09/16/2016	JP MORGAN SECURI	26.000	1,847			L
682680-10-3	ONEOK INC NEW		09/16/2016	JP MORGAN SECURI	5.000	230			L
68375N-10-3	OPKO HEALTH INC		08/31/2016	CITATION GROUP/E	23,582.000	215,844			L
702149-10-5	PARTY CITY HOLDCO INC		08/18/2016	INVESTMENT TECHN	11,568.000	218,049			L
704326-10-7	PAYCHEX INC		09/16/2016	JP MORGAN SECURI	8.000	466			L
70450Y-10-3	PAYPAL HLDGS INC		09/16/2016	JP MORGAN SECURI	28.000	1,140			L
713448-10-8	PEPSICO INC		09/16/2016	JP MORGAN SECURI	26.000	2,738			L
717081-10-3	PFIZER INC		09/16/2016	JP MORGAN SECURI	15.000	509			L
69331C-10-8	PG&E CORP		09/16/2016	JP MORGAN SECURI	5.000	312			L
718172-10-9	PHILIP MORRIS INTL INC		09/16/2016	JP MORGAN SECURI	1.000	99			L
72348P-10-4	PINNACLE FOODS INC DEL		08/31/2016	CITATION GROUP/E	1,012.000	51,102			L
723484-10-1	PINNACLE WEST CAP CORP		09/16/2016	JP MORGAN SECURI	3.000	229			L
74005P-10-4	PRAXAIR INC		09/16/2016	JP MORGAN SECURI	1.000	118			L
742718-10-9	PROCTER & GAMBLE CO		09/16/2016	JP MORGAN SECURI	49.000	4,315			L
74340W-10-3	PROLOGIS INC		09/16/2016	JP MORGAN SECURI	20.000	1,030			L
743424-10-3	PROOFPOINT INC		09/29/2016	CREDIT SUISSE FI	2,086.000	158,337			L
74460D-10-9	PUBLIC STORAGE		09/16/2016	JP MORGAN SECURI	8.000	1,720			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/16/2016	JP MORGAN SECURI	5.000	212			L
75281A-10-9	RANGE RES CORP		09/16/2016	JP MORGAN SECURI	41.000	1,533			L
755111-50-7	RAYTHEON CO		09/16/2016	JP MORGAN SECURI	3.000	410			L
75606N-10-9	REALPAGE INC		09/29/2016	CREDIT SUISSE FI	8,488.000	218,016			L
756109-10-4	REALTY INCOME CORP		09/16/2016	JP MORGAN SECURI	8.000	516			L
760759-10-0	REPUBLIC SVCS INC		09/16/2016	JP MORGAN SECURI	1.000	50			L
761713-10-6	REYNOLDS AMERICAN INC		09/16/2016	JP MORGAN SECURI	14.000	662			L
778296-10-3	ROSS STORES INC		09/16/2016	JP MORGAN SECURI	4.000	248			L
78409V-10-4	S&P GLOBAL INC		09/16/2016	JP MORGAN SECURI	1.000	123			L
79466L-30-2	SALESFORCE COM INC		09/16/2016	JP MORGAN SECURI	14.000	1,026			L
808513-10-5	SCHWAB CHARLES CORP NEW		09/16/2016	JP MORGAN SECURI	12.000	366			L
811065-10-1	SCRIPPS NETWORKS INTERACT INC		09/16/2016	JP MORGAN SECURI	2.000	120			L
816851-10-9	SEMPRA ENERGY		09/16/2016	JP MORGAN SECURI	16.000	1,706			L
824348-10-6	SHERWIN WILLIAMS CO		09/16/2016	JP MORGAN SECURI	3.000	822			L
828806-10-9	SIMON PPTY GROUP INC NEW		09/16/2016	JP MORGAN SECURI	25.000	5,219			L
78440X-10-1	SL GREEN RLTY CORP		09/16/2016	JP MORGAN SECURI	3.000	330			L
842587-10-7	SOUTHERN CO		09/16/2016	JP MORGAN SECURI	75.000	3,899			L
845467-10-9	SOUTHWESTERN ENERGY CO		09/16/2016	JP MORGAN SECURI	148.000	2,026			L
847560-10-9	SPECTRA ENERGY CORP		09/16/2016	JP MORGAN SECURI	34.000	1,444			L
790849-10-3	ST JUDE MED INC		09/16/2016	JP MORGAN SECURI	3.000	238			L
855030-10-2	STAPLES INC		09/16/2016	JP MORGAN SECURI	12.000	104			L
855244-10-9	STARBUCKS CORP		09/16/2016	JP MORGAN SECURI	62.000	3,333			L
85590A-40-1	STARWOOD HOTELS&RESORTS WRLDWD		09/16/2016	J.P. Morgan Securities	2.000	151			L
858912-10-8	STERICYCLE INC		09/16/2016	JP MORGAN SECURI	6.000	488			L
868459-10-8	SUPERNUS PHARMACEUTICALS INC		07/29/2016	Investment Technology Group	9,549.000	214,980			L

(continues)

SCHEDULE D - PART 3

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

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
871503-10-8	SYMANTEC CORP		09/16/2016	JP MORGAN SECURI	119.000	3,001			L
871829-10-7	SYSCO CORP		09/16/2016	JP MORGAN SECURI	9.000	445			L
87901J-10-5	TEGNA INC COM		09/16/2016	JP MORGAN SECURI	5.000	107			L
883203-10-1	TEXTRON INC		09/16/2016	JP MORGAN SECURI	7.000	272			L
887317-30-3	TIME WARNER INC		09/16/2016	JP MORGAN SECURI	18.000	1,347			L
892356-10-6	TRACTOR SUPPLY CO		09/16/2016	JP MORGAN SECURI	3.000	204			L
90130A-20-0	TWENTY FIRST CENTY FOX INC		09/16/2016	JP MORGAN SECURI	86.000	2,089			L
902494-10-3	TYSON FOODS INC		09/16/2016	JP MORGAN SECURI	8.000	586			L
90347A-10-0	UBIQUITI NETWORKS INC		08/18/2016	INVESTMENT TECHN	4,321.000	216,612			L
902653-10-4	UDR INC		09/16/2016	JP MORGAN SECURI	12.000	416			L
904311-20-6	UNDER ARMOUR INC		09/30/2016	JP Morgan Securities	256.000	8,671			L
911312-10-6	UNITED PARCEL SERVICE INC		09/16/2016	JP MORGAN SECURI	16.000	1,710			L
913017-10-9	UNITED TECHNOLOGIES CORP		09/16/2016	JP MORGAN SECURI	9.000	901			L
91324P-10-2	UNITEDHEALTH GROUP INC		09/16/2016	JP MORGAN SECURI	7.000	969			L
918204-10-8	V F CORP		09/16/2016	JP MORGAN SECURI	23.000	1,292			L
92276F-10-0	VENTAS INC		09/16/2016	JP MORGAN SECURI	31.000	2,110			L
92345Y-10-6	VERISK ANALYTICS INC		09/16/2016	JP MORGAN SECURI	8.000	645			L
92343V-10-4	VERIZON COMMUNICATIONS INC		09/16/2016	JP MORGAN SECURI	136.000	7,057			L
92532F-10-0	VERTEX PHARMACEUTICALS INC		09/16/2016	JP MORGAN SECURI	11.000	1,020			L
92553P-20-1	VIACOM INC NEW		09/16/2016	JP MORGAN SECURI	36.000	1,332			L
929042-10-9	VORNADO RLTY TR		09/16/2016	JP MORGAN SECURI	1.000	99			L
929160-10-9	VULCAN MATLS CO		09/16/2016	JP MORGAN SECURI	1.000	108			L
931142-10-3	WAL-MART STORES INC		09/16/2016	JP MORGAN SECURI	3.000	219			L
931427-10-8	WALGREENS BOOTS ALLIANCE INC		09/16/2016	JP MORGAN SECURI	33.000	2,690			L
94106L-10-9	WASTE MGMT INC DEL		09/16/2016	JP MORGAN SECURI	8.000	503			L
94188P-10-1	WATERSTONE FINL INC MD		08/18/2016	INVESTMENT TECHN	6,495.000	109,026			L
92939U-10-6	WEC ENERGY GROUP INC COM		09/16/2016	JP MORGAN SECURI	8.000	486			L
95040Q-10-4	WELLTOWER INC COM		09/16/2016	JP MORGAN SECURI	19.000	1,391			L
958102-10-5	WESTERN DIGITAL CORP		09/16/2016	JP MORGAN SECURI	2.000	110			L
960417-10-3	WESTLAKE CHEM PARTNERS LP		07/29/2016	Investment Technology Group	10,077.000	218,201			L
96145D-10-5	WESTROCK CO		09/16/2016	JP MORGAN SECURI	5.000	239			L
963320-10-6	WHIRLPOOL CORP		09/16/2016	JP MORGAN SECURI	1.000	163			L
969457-10-0	WILLIAMS COS INC DEL		09/16/2016	JP MORGAN SECURI	19.000	566			L
98389B-10-0	XCEL ENERGY INC		09/16/2016	JP MORGAN SECURI	10.000	412			L
984332-10-6	YAHOO INC		09/16/2016	JP MORGAN SECURI	18.000	786			L
98956P-10-2	ZIMMER HLDGS INC		09/16/2016	JP MORGAN SECURI	25.000	3,108			L
98978V-10-3	ZOETIS INC		09/16/2016	JP MORGAN SECURI	59.000	2,981			L
G1151C-10-1	ACCENTURE PLC IRELAND	R	09/16/2016	JP MORGAN SECURI	14.000	1,538			L
G0176J-10-9	ALLEGION PUB LTD CO	R	09/16/2016	JP MORGAN SECURI	3.000	199			L
Y09827-10-9	BROADCOM LTD SHS	R	09/16/2016	JP MORGAN SECURI	13.000	2,226			L
H1467J-10-4	CHUBB LIMITED COM	R	09/16/2016	JP MORGAN SECURI	13.000	1,621			L
G29183-10-3	EATON CORP PLC	R	09/16/2016	JP MORGAN SECURI	1.000	62			L
G4705A-10-0	ICON PLC	R	08/18/2016	INVESTMENT TECHN	2,642.000	200,223			L
G47791-10-1	INGERSOLL-RAND PLC	R	09/16/2016	JP MORGAN SECURI	8.000	507			L
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY	R	09/29/2016	CREDIT SUISSE FI	8,837.000	219,209			L
G51502-10-5	JOHNSON CTLS INTL PLC	R	09/16/2016	VARIOUS	766.416	35,975			L
N59465-10-9	MYLAN N V	R	09/16/2016	JP MORGAN SECURI	55.000	2,299			L
G6564A-10-5	NOMAD HLDGS LTD	R	09/29/2016	CREDIT SUISSE FI	13,551.000	162,127			L
G97822-10-3	PERRIGO CO PLC	R	09/16/2016	JP MORGAN SECURI	3.000	280			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	R	09/16/2016	JP MORGAN SECURI	5.000	332			L

(continues)

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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)									
H8817H-10-0	TRANSOCEAN LTD	R	09/16/2016	JP MORGAN SECURI	1.000	9			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,418,867			
9799997 - Subtotal - Common Stocks - Part 3						6,418,867			
9799999 - Subtotal - Common Stocks						6,418,867			
9899999 - Subtotal - Preferred and Common Stocks						6,418,867			
9999999 - TOTALS						24,091,695		56,427	

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		09/15/2016	PRINCIPAL RECEIPT		35,702	35,701.80	37,130	37,081		(1,379)		(1,379)		35,702				1,084	09/15/2039	1
912828-G4-6	UNITED STATES TREAS NTS		08/24/2016	CitiGroup Global Markets Inc		500,215	500,000.00	499,277	499,627		263		263		499,890		325	325	1,837	11/30/2016	1
912828-G7-9	UNITED STATES TREAS NTS		08/12/2016	CitiGroup Global Markets Inc		753,281	750,000.00	749,707	749,713		88		88		749,801		3,480	3,480	5,000	12/15/2017	1
912828-H3-7	UNITED STATES TREAS NTS		08/12/2016	CitiGroup Global Markets Inc		250,713	250,000.00	250,703			(106)		(106)		250,597		116	116	1,278	01/15/2018	1
912828-J9-2	UNITED STATES TREAS NTS		08/24/2016	CitiGroup Global Markets Inc		1,000,039	1,000,000.00	998,203	998,545		751		751		999,297		743	743	4,508	03/31/2017	1
912828-RF-9	UNITED STATES TREAS NTS		08/31/2016	VARIOUS		2,200,258	2,200,000.00	2,207,332	2,201,451		(1,410)		(1,410)		2,200,041		217	217	21,641	08/31/2016	1
912828-RT-9	UNITED STATES TREAS NTS		08/12/2016	Morgan Stanley		202,898	200,000.00	201,711	201,556		(323)		(323)		201,233		1,665	1,665	1,946	11/30/2018	1
912828-RU-6	UNITED STATES TREAS NTS		07/19/2016	Wells Fargo Secs LLC		1,001,719	1,000,000.00	1,005,742	1,002,992		(1,791)		(1,791)		1,001,201		518	518	5,570	11/30/2016	1
912828-SY-7	UNITED STATES TREAS NTS		08/24/2016	VARIOUS		4,502,445	4,500,000.00	4,500,852	4,500,344		(160)		(160)		4,500,184		2,262	2,262	20,637	05/31/2017	1
912828-UF-5	UNITED STATES TREAS NTS		08/05/2016	GRIFFIN KUBIK STEPHENS THOMPSO		654,875	650,000.00	649,892	493,198		(3)		(3)		650,061		4,814	4,814	4,471	12/31/2019	1
912828-VW-7	UNITED STATES TREAS NTS		09/15/2016	VARIOUS		1,000,313	1,000,000.00	1,004,063	1,002,858		(2,615)		(2,615)		1,000,243		70	70	8,251	09/15/2016	1
0599999 - Subtotal - Bonds - U.S. Governments						12,102,458	12,085,701.80	12,104,612	11,687,365		(6,684)		(6,684)		12,088,249		14,209	14,209	76,224		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
31359M-4D-2	FEDERAL NATL MTG ASSN		09/07/2016	Wells Fargo Secs LLC		1,019,350	1,000,000.00	1,018,750	1,018,750						1,018,750		600	600	53,472	02/13/2017	1
3128PL-A2-8	FHLMC PC GOLD 15 YR		09/15/2016	PRINCIPAL RECEIPT		5,662	5,661.82	5,710	5,695		(34)		(34)		5,662				163	06/01/2023	1
312935-M2-2	FHLMC PC GOLD COMB 30		09/15/2016	PRINCIPAL RECEIPT		28,031	28,030.50	29,239	29,212		(1,181)		(1,181)		28,031				931	09/01/2039	1
31416N-3J-9	FNMA PASS-THRU INT 15 YEAR		09/26/2016	PRINCIPAL RECEIPT		4,242	4,242.02	4,475	4,348		(106)		(106)		4,242				126	09/01/2020	1
31371L-6G-9	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		11,661	11,660.99	11,645	11,645						11,645		16	16	410	04/01/2035	1
3138AB-YR-4	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		13,515	13,515.28	13,978	13,964		(449)		(449)		13,515				393	04/01/2041	1
3138AK-QW-2	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		57,330	57,329.85	59,641	59,744		(2,414)		(2,414)		57,330				1,644	07/01/2041	1
3138E2-GH-2	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		30,446	30,445.71	32,658	32,589		(2,143)		(2,143)		30,446				802	01/01/2042	1
3138EG-HX-5	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		28,344	28,344.12	28,619	28,690		(346)		(346)		28,344				778	04/01/2041	1
3138M5-LN-7	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		100,024	100,023.63	103,712	103,710		(3,686)		(3,686)		100,024				2,369	08/01/2042	1
3138WE-6X-2	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		147,980	147,979.77	157,737	157,769		(9,790)		(9,790)		147,980				4,034	07/01/2045	1
31402Q-WA-5	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		11,588	11,588.09	11,342	11,352		236		236		11,588				426	01/01/2035	1
31403C-6L-0	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		8,681	8,681.30	8,992	8,977		(295)		(295)		8,681				291	02/01/2036	1
31403D-WU-9	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		10,966	10,966.39	11,621	11,611		(644)		(644)		10,966				400	11/01/2036	1
31408F-6B-0	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		6,105	6,105.13	5,789	5,802		303		303		6,105				200	01/01/2036	1
31409W-LB-5	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		5,414	5,414.25	5,244	5,251		164		164		5,414				206	04/01/2036	1
31411E-2C-0	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		15,265	15,264.85	15,074	15,074						15,074		191	191	552	01/01/2037	1
31411E-YD-3	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		1,649	1,648.54	1,627	1,627						1,627		22	22	60	01/01/2037	1
31412P-6K-2	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		10,304	10,303.60	10,529	10,518		(214)		(214)		10,304				335	02/01/2035	1
31412W-N2-8	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		13,337	13,337.31	13,287	13,287		50		50		13,337				479	06/01/2037	1
31413V-UA-3	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		27,320	27,320.13	27,367	27,362		(42)		(42)		27,320				1,083	12/01/2037	1
31416T-L5-6	FNMA PASS-THRU LNG 30 YEAR		09/26/2016	PRINCIPAL RECEIPT		26,119	26,118.97	26,972	26,941		(822)		(822)		26,119				878	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						1,583,332	1,563,982.25	1,604,007	1,603,918		(21,414)		(21,414)		1,582,503		829	829	70,032		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
88579Y-AF-8	3M CO		09/20/2016	CHASE SECURITIES		1,416,618	1,400,000.00	1,379,210	1,386,287		1,412		1,412		1,387,698		28,920	28,920	20,767	06/26/2022	1FE
03076C-AF-3	AMERIPRISE FINL INC		08/16/2016	Stifel Nicolaus		1,095,910	1,000,000.00	1,010,750	1,008,817		(613)		(613)		1,008,203		87,707	87,707	33,778	10/15/2023	1FE
05581R-AA-4	BMW VEH LEASE TR 2016-1		09/20/2016	PRINCIPAL RECEIPT		187,815	187,814.56	187,815							187,815				583	02/21/2017	1FE
34530P-AD-4	FORD CREDIT AUTO OWN TR 2014-C		09/15/2016	PRINCIPAL RECEIPT		82,977	82,977.09	82,965	82,971		6		6		82,977				541	05/15/2019	1FE
34532E-AA-3	FORD CREDIT AUTO OWN TR 2016-B		09/15/2016	PRINCIPAL RECEIPT		245,896	245,895.91	245,896							245,896				538	05/15/2017	1FE
36962G-3H-5	GENERAL ELEC CAP CORP MTN BE		09/09/2016	MORGAN STANLEY A		522,280	500,000.00	429,125	429,125						429,125		93,155	93,155	27,969	09/15/2017	1FE
38141G-ER-1	GOLDMAN SACHS GROUP INC		09/09/2016	TORONTO DOMINION		501,090	500,000.00	405,557	487,752		11,191		11,191		498,943		2,147	2,147	27,392	10/01/2016	1FE
428236-BF-9	HEWLETT PACKARD CO		09/08/2016	BNY CAPITAL MARK		102,367	97,000.00	93,937	94,974		256		256		95,230		7,137	7,137	2,849	12/01/2020	2FE
43814J-AC-8	HONDA AUTO RECV 2014-4		09/15/2016	PRINCIPAL RECEIPT		156,759	156,758.96	156,731	156,747		12		12		156,759				991	09/17/2018	1FE

(continues)

(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)
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																					
43814N-AA-3	HONDA AUTO RECV 2016-1		09/19/2016	PRINCIPAL RECEIPT		187,727	187,726.68	187,727							187,727				552	02/21/2017	1FE
44930U-AA-4	HYUNDAI AUTO RECV TR 2016-A		09/15/2016	PRINCIPAL RECEIPT		299,468	299,468.43	299,468							299,468				619	04/17/2017	1FE
47788M-AA-8	JOHN DEERE OWNER TR 2016		09/15/2016	PRINCIPAL RECEIPT		150,518	150,517.80	150,518							150,518				419	03/15/2017	1FE
48121C-YK-6	JP MORGAN CHASE BANK NA		09/09/2016	BARCLAYS CAPITAL		523,265	500,000.00	458,294	458,294						458,294		64,971	64,971	28,500	10/01/2017	1FE
65478V-AA-5	NISSAN AUTO RECV 2016-B		09/15/2016	PRINCIPAL RECEIPT		239,837	239,837.38	239,837							239,837				386	05/15/2017	1FE
929903-DT-6	WACHOVIA CORP NEW		09/09/2016	SOUTHWEST SECURITIES INC		516,655	500,000.00	375,234	375,234						375,234		141,421	141,421	21,483	06/15/2017	1FE
89114Q-AE-8	TORONTO DOMINION BANK	I	09/08/2016	TORONTO DOMINION		876,356	875,000.00	870,135	874,236		646		646		874,881		1,475	1,475	18,703	10/19/2016	1FE
05574L-TW-8	BNP PARIBAS / BNP PARIBAS US	R	09/08/2016	TORONTO DOMINION		855,393	855,000.00	854,119	854,784		152		152		854,936		457	457	8,045	12/12/2016	1FE
20271R-AE-0	COMMONWEALTH BK AUSTRALIA	R	09/08/2016	BARCLAYS CAPITAL		1,249,950	1,250,000.00	1,247,838	1,249,253		427		427		1,249,680		270	270	14,063	03/13/2017	1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,210,881	9,027,996.81	8,675,155	7,458,472		13,488		13,488		8,783,221		427,660	427,660	208,177		
8399997 - Subtotal - Bonds - Part 4						22,896,672	22,677,680.86	22,383,774	20,749,754		(14,610)		(14,610)		22,453,973		442,698	442,698	354,433		
8399999 - Subtotal - Bonds						22,896,672	22,677,680.86	22,383,774	20,749,754		(14,610)		(14,610)		22,453,973		442,698	442,698	354,433		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
002824-10-0	ABBOTT LABS		09/16/2016	JP MORGAN SECURI	30.000	1,256		1,108	1,320	(236)			(236)		1,108		148	148	23		L
00508Y-10-2	ACUITY BRANDS INC		09/29/2016	VARIOUS	756.000	199,761		140,158	176,519	(36,610)			(36,610)		140,158		59,603	59,603	295		L
00766T-10-0	AECOM		09/29/2016	CREDIT SUISSE FI	7,458.000	218,934		226,520	223,964	2,556			2,556		226,520		(7,586)	(7,586)			L
008252-10-8	AFFILIATED MANAGERS GROUP		09/16/2016	JP MORGAN SECURI	3.000	434		589	448	111			111		589		(155)	(155)			L
001204-10-6	AGL RES INC		07/01/2016	MERGER	163.000	10,758		7,674	9,572	(2,752)			(2,752)		7,674		3,084	3,084	160		L
011659-10-9	ALASKA AIR GROUP INC		09/16/2016	JP MORGAN SECURI	11.000	723		727							727		(4)	(4)	6		L
015351-10-9	ALEXION PHARMACEUTICALS INC		09/16/2016	JP MORGAN SECURI	20.000	2,629		2,659	3,578	(1,076)			(1,076)		2,659		(30)	(30)			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		09/16/2016	JP MORGAN SECURI	4.000	858		959	1,013	(124)			(124)		959		(101)	(101)			L
018802-10-8	ALLIANT ENERGY CORP		09/16/2016	JP MORGAN SECURI	1.000	38		40							40		(1)	(1)			L
020002-10-1	ALLSTATE CORP		09/16/2016	JP MORGAN SECURI	1.000	67		38	61	(25)			(25)		38		30	30	1		L
02079K-10-7	ALPHABET INC		09/16/2016	JP MORGAN SECURI	3.000	2,307		1,272	2,248	(1,004)			(1,004)		1,272		1,035	1,035			L
02079K-30-5	ALPHABET INC		09/16/2016	JP MORGAN SECURI	1.000	798		429	759	(349)			(349)		429		369	369			L
02376R-10-2	AMERICAN AIRLS GROUP INC		09/16/2016	JP MORGAN SECURI	139.000	4,932		7,551	5,608	1,733			1,733		7,551		(2,619)	(2,619)	41		L
025816-10-9	AMERICAN EXPRESS CO		09/16/2016	JP MORGAN SECURI	68.000	4,328		3,452	4,552	(1,257)			(1,257)		3,452		876	876	58		L
026874-78-4	AMERICAN INTL GROUP INC		09/16/2016	JP MORGAN SECURI	157.000	9,089		7,585	9,630	(2,132)			(2,132)		7,585		1,504	1,504	104		L
02913V-10-3	AMERICAN PUBLIC EDUCATION INC		08/18/2016	INVESTMENT TECHN	8,036.000	178,145		217,516							217,516		(39,371)	(39,371)			L
029899-10-1	AMERICAN STS WTR CO		09/29/2016	Morgan Stanley	527.000	20,843		21,467	22,108	(640)			(640)		21,467		(624)	(624)	354		L
03076C-10-6	AMERIPRISE FINL INC		09/16/2016	JP MORGAN SECURI	13.000	1,291		1,376	1,342	(4)			(4)		1,376		(85)	(85)	28		L
031100-10-0	AMETEK INC NEW		09/16/2016	JP MORGAN SECURI	4.000	187		194	203	(19)			(19)		194		(7)	(7)	1		L
031162-10-0	AMGEN INC		09/16/2016	JP MORGAN SECURI	20.000	3,459		2,357	3,190	(886)			(886)		2,357		1,102	1,102	60		L
032095-10-1	AMPHENOL CORP NEW		09/16/2016	JP MORGAN SECURI	7.000	441		304	355	(63)			(63)		304		137	137	3		L
03232P-40-5	AMSURG CORP		08/18/2016	INVESTMENT TECHN	2,833.000	185,098		64,499	215,308	(150,809)			(150,809)		64,499		120,599	120,599			L
032654-10-5	ANALOG DEVICES INC		09/16/2016	JP MORGAN SECURI	6.000	372		293	322	(39)			(39)		293		79	79	7		L
037411-10-5	APACHE CORP		09/16/2016	JP MORGAN SECURI	4.000	234		248	167	68			68		248		(14)	(14)	3		L
037833-10-0	APPLE INC		09/16/2016	JP MORGAN SECURI	560.000	64,348		35,366	58,038	(23,607)			(23,607)		35,366		28,982	28,982	925		L
038222-10-5	APPLIED MATLS INC		09/16/2016	JP MORGAN SECURI	43.000	1,292		727	794	(77)			(77)		727		564	564	13		L
039483-10-2	ARCHER DANIELS MIDLAND CO		09/16/2016	JP MORGAN SECURI	16.000	672		637	572	49			49		637		35	35	14		L
03957W-10-6	ARCHROCK INC		09/29/2016	CREDIT SUISSE FI	1,097.000	13,672		13,154							13,154		518	518			L
04013V-10-8	ARES COML REAL ESTATE CORP		07/29/2016	Investment Technology Group	4,975.000	63,926		59,834	56,914	2,920			2,920		59,834		4,092	4,092	3,831		L
045327-10-3	ASPEN TECHNOLOGY INC		08/31/2016	CITATION GROUP/E	1,208.000	54,857		49,010	45,614	3,396			3,396		49,010		5,846	5,846			L
052769-10-6	AUTODESK INC		09/16/2016	JP MORGAN SECURI	38.000	2,568		1,762	2,176	(544)			(544)		1,762		806	806			L
05329W-10-2	AUTONATION INC		09/16/2016	JP MORGAN SECURI	6.000	293		295	302	(52)			(52)		295		(2)	(2)			L
053611-10-9	AVERY DENNISON CORP		09/16/2016	JP MORGAN SECURI	2.000	153		90	124	(36)			(36)		90		63	63	2		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)																					
057224-10-7	BAKER HUGHES INC		09/16/2016	JP MORGAN SECURI	12.000	581		636	538	83			83		636		(56)	(56)	6		L
060505-10-4	BANK AMER CORP		09/16/2016	JP MORGAN SECURI	308.000	4,768		4,698	5,023	(453)			(453)		4,698		70	70	30		L
064058-10-0	BANK NEW YORK MELLON CORP		09/16/2016	JP MORGAN SECURI	26.000	1,041		849	1,060	(221)			(221)		849		192	192	14		L
067383-10-9	BARD C R INC		09/16/2016	JP MORGAN SECURI	3.000	679		391	563	(178)			(178)		391		288	288	2		L
071813-10-9	BAXTER INTL INC		09/16/2016	JP MORGAN SECURI	94.000	4,443		3,498	3,393	(117)			(117)		3,498		945	945	32		L
054937-10-7	BB&T CORP		09/16/2016	JP MORGAN SECURI	7.000	265		249	253	(15)			(15)		249		16	16	6		L
075887-10-9	BECTON DICKINSON & CO		09/16/2016	JP MORGAN SECURI	5.000	876		503	715	(266)			(266)		503		373	373	6		L
081437-10-5	BEMIS INC		08/31/2016	CITATION GROUP/E	4,724.000	248,110		246,855							246,855		1,255	1,255	2,740		L
09062X-10-3	BIOGEN INC		09/16/2016	JP MORGAN SECURI	4.000	1,218		912	1,213	(311)			(311)		912		306	306			L
093671-10-5	BLOCK H & R INC		09/16/2016	JP MORGAN SECURI	15.000	336		423	494	(76)			(76)		423		(87)	(87)	10		L
097023-10-5	BOEING CO		09/16/2016	JP MORGAN SECURI	14.000	1,774		1,243	2,003	(779)			(779)		1,243		531	531	46		L
099724-10-6	BORGWARNER INC		09/16/2016	JP MORGAN SECURI	25.000	872		1,299	1,041	226			226		1,299		(427)	(427)	10		L
101137-10-7	BOSTON SCIENTIFIC CORP		09/16/2016	JP MORGAN SECURI	1.000	23		12	17	(6)			(6)		12		11	11			L
115637-20-9	BROWN FORMAN CORP		09/16/2016	JP MORGAN SECURI	22.000	1,014		820	1,077	(272)			(272)		820		195	195	8		L
14040H-10-5	CAPITAL ONE FINL CORP		09/16/2016	JP MORGAN SECURI	54.000	3,791		3,551	3,712	(329)			(329)		3,551		239	239	63		L
14149Y-10-8	CARDINAL HEALTH INC		09/16/2016	JP MORGAN SECURI	4.000	308		268	349	(88)			(88)		268		40	40	5		L
143130-10-2	CARMAX INC		09/16/2016	JP MORGAN SECURI	1.000	56		45	53	(9)			(9)		45		12	12			L
149123-10-1	CATERPILLAR INC DEL		09/16/2016	JP MORGAN SECURI	12.000	984		1,027	807	211			211		1,027		(43)	(43)	28		L
12504L-10-9	CBRE GROUP INC		09/16/2016	JP MORGAN SECURI	6.000	169		152	175	(50)			(50)		152		18	18			L
151020-10-4	CELGENE CORP		09/16/2016	JP MORGAN SECURI	34.000	3,690		1,612	4,023	(2,451)			(2,451)		1,612		2,078	2,078			L
15135B-10-1	CENTENE CORP DEL COM		08/31/2016	CITATION GROUP/E	1,817.000	123,772		113,752							113,752		10,020	10,020			L
156782-10-4	CERNER CORP		09/16/2016	JP MORGAN SECURI	7.000	434		364	390	(54)			(54)		364		71	71			L
125269-10-0	CF INDS HLDGS INC		09/16/2016	JP MORGAN SECURI	13.000	312		574	494	54			54		574		(262)	(262)	11		L
16119P-10-8	CHARTER COMMUNICATIONS INC NEW		09/16/2016	JP MORGAN SECURI	1.000	266		269							269		(3)	(3)			L
171484-10-8	CHURCHILL DOWNS INC		07/29/2016	Investment Technology Group	302.000	39,471		44,472	42,730	1,742			1,742		44,472		(5,001)	(5,001)	347		L
171798-10-1	CIMAREX ENERGY CO		09/16/2016	JP MORGAN SECURI	1.000	127		106	77	13			13		106		21	21			L
172908-10-5	CINTAS CORP		09/16/2016	VARIOUS	2,186.000	245,857		67,493	199,035	(131,543)			(131,543)		67,493		178,365	178,365			L
172967-42-4	CITIGROUP INC		09/16/2016	JP MORGAN SECURI	141.000	6,542		6,504	6,947	(730)			(730)		6,504		38	38	36		L
174610-10-5	CITIZENS FINL GROUP INC		09/16/2016	JP MORGAN SECURI	46.000	1,108		978							978		131	131	15		L
198280-10-9	COLUMBIA PIPELINE GROUP INC		07/01/2016	MERGER	541.000	13,796		10,880	10,440	(42)			(42)		10,880		2,916	2,916	138		L
20030N-10-1	COMCAST CORP NEW		09/16/2016	JP MORGAN SECURI	13.000	857		536	726	(198)			(198)		536		321	321	10		L
200340-10-7	COMERICA INC		09/16/2016	JP MORGAN SECURI	13.000	602		590	511	46			46		590		12	12	8		L
199908-10-4	COMFORT SYS USA INC		09/29/2016	VARIOUS	4,249.000	122,797		100,723	120,757	(20,034)			(20,034)		100,723		22,075	22,075	871		L
205887-10-2	CONAGRA FOODS INC		09/16/2016	JP MORGAN SECURI	9.000	389		269	352	(113)			(113)		269		120	120	6		L
219350-10-5	CORNING INC		09/16/2016	JP MORGAN SECURI	68.000	1,537		1,169	1,227	(77)			(77)		1,169		369	369	20		L
126408-10-3	CSX CORP		09/16/2016	JP MORGAN SECURI	33.000	968		895	847	38			38		895		73	73	18		L
231021-10-6	CUMMINS INC		09/16/2016	JP MORGAN SECURI	10.000	1,195		1,272	872	390			390		1,272		(76)	(76)	30		L
235851-10-2	DANAHER CORP DEL		07/05/2016	COST ADJ		13,996		13,996	13,798						13,996						L
244199-10-5	DEERE & CO		09/16/2016	JP MORGAN SECURI	10.000	819		823	755	60			60		823		(4)	(4)	18		L
24703L-10-3	DELL TECHNOLOGIES INC		09/14/2016	VARIOUS	294.477	14,536		13,210							13,210		1,326	1,326			L
247361-70-2	DELTA AIR LINES INC DEL		09/16/2016	JP MORGAN SECURI	113.000	4,154		2,701	5,251	(2,920)			(2,920)		2,701		1,453	1,453	51		L
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		09/30/2016	VARIOUS	88.000	1,544		2,577	1,836	720			720		2,577		(1,033)	(1,033)			L
254709-10-8	DISCOVER FINL SVCS		09/16/2016	JP MORGAN SECURI	37.000	2,112		1,244	1,931	(738)			(738)		1,244		868	868	31		L
25470F-30-2	DISCOVERY COMMUNICATNS NEW		09/16/2016	JP MORGAN SECURI	20.000	472		654	446	150			150		654		(182)	(182)			L
256677-10-5	DOLLAR GEN CORP NEW		09/16/2016	JP MORGAN SECURI	40.000	2,876		2,186	2,845	(695)			(695)		2,186		690	690	29		L
260543-10-3	DOW CHEM CO		09/16/2016	JP MORGAN SECURI	23.000	1,212		958	1,151	(226)			(226)		958		254	254	31		L
268648-10-2	E M C CORP MASS		09/07/2016	Citation Group	2,642.000	76,750		61,725	66,896	(6,166)			(6,166)		61,725		15,025	15,025	903		L
269246-40-1	E TRADE FINANCIAL CORP		09/16/2016	JP MORGAN SECURI	34.000	956		642	938	(354)			(354)		642		314	314			L
277432-10-0	EASTMAN CHEM CO		09/16/2016	JP MORGAN SECURI	2.000	127		148	129	12			12		148		(20)	(20)	3		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)																					
28176E-10-8	EDWARDS LIFESCIENCES CORP		09/16/2016	JP MORGAN SECURI	6.000	700		196	461	(280)			(280)		196		503	503			L
285512-10-9	ELECTRONIC ARTS INC		09/16/2016	JP MORGAN SECURI	7.000	580		164	469	(317)			(317)		164		416	416			L
26875P-10-1	EOG RES INC		09/16/2016	JP MORGAN SECURI	2.000	182		133	138	(9)			(9)		133		49	49	1		L
294429-10-5	EQUIFAX INC		09/16/2016	VARIOUS	436.000	58,392		21,969	48,545	(26,590)			(26,590)		21,969		36,423	36,423	325		L
30161N-10-1	EXELON CORP		09/16/2016	JP MORGAN SECURI	10.000	338		278	272	(2)			(2)		278		61	61	9		L
302130-10-9	EXPEDITORS INTL WASH INC		09/16/2016	JP MORGAN SECURI	1.000	50		40	45	(6)			(6)		40		11	11			L
30219E-10-3	EXPRESS INC		08/18/2016	INVESTMENT TECHN	8,774.000	140,157		156,018	151,615	4,404			4,404		156,018		(15,861)	(15,861)			L
30225T-10-2	EXTRA SPACE STORAGE INC		09/29/2016	VARIOUS	1,019.000	82,720		88,988							88,988		(6,268)	(6,268)	2,189		L
302491-30-3	F M C CORP		09/16/2016	JP MORGAN SECURI	9.000	430		486	331	129			129		486		(56)	(56)	4		L
315616-10-2	F5 NETWORKS INC		09/16/2016	JP MORGAN SECURI	1.000	119		83	96	(14)			(14)		83		36	36			L
30303M-10-2	FACEBOOK INC		09/16/2016	JP MORGAN SECURI	11.000	1,420		733	1,102	(422)			(422)		733		687	687			L
313855-10-8	FEDERAL SIGNAL CORP		08/18/2016	INVESTMENT TECHN	11,780.000	147,359		178,585	186,713	(8,128)			(8,128)		178,585		(31,226)	(31,226)	2,474		L
316773-10-0	FIFTH THIRD BANCORP		09/16/2016	JP MORGAN SECURI	36.000	736		594	716	(129)			(129)		594		142	142	14		L
34354P-10-5	FLOWSERVE CORP		09/16/2016	JP MORGAN SECURI	4.000	187		235	166	66			66		235		(48)	(48)	2		L
343412-10-2	FLUOR CORP NEW		09/16/2016	JP MORGAN SECURI	1.000	49		61	47	13			13		61		(12)	(12)	1		L
30249U-10-1	FMC TECHNOLOGIES INC		09/16/2016	JP MORGAN SECURI	10.000	275		455	271	167			167		455		(180)	(180)			L
344849-10-4	FOOT LOCKER INC		09/16/2016	JP MORGAN SECURI	9.000	595		483							483		112	112	2		L
34959J-10-8	FORTIVE CORP		07/12/2016	Cash In Lieu of Shares	0.500	25		17							17		8	8			L
354613-10-1	FRANKLIN RES INC		09/16/2016	JP MORGAN SECURI	32.000	1,123		1,456	1,165	277			277		1,456		(333)	(333)	17		L
363576-10-9	GALLAGHER ARTHUR J & CO		09/16/2016	JP MORGAN SECURI	4.000	199		186							186		12	12			L
364760-10-8	GAP INC DEL		09/16/2016	JP MORGAN SECURI	4.000	93		151	98	52			52		151		(58)	(58)	3		L
369550-10-8	GENERAL DYNAMICS CORP		09/16/2016	JP MORGAN SECURI	2.000	301		184	272	(91)			(91)		184		118	118	4		L
37253A-10-3	GENTHERM INC		09/29/2016	CREDIT SUISSE FI	6,635.000	205,303		219,029							219,029		(13,726)	(13,726)			L
375558-10-3	GILEAD SCIENCES INC		09/16/2016	JP MORGAN SECURI	19.000	1,497		1,408	1,902	(513)			(513)		1,408		89	89	18		L
37940X-10-2	GLOBAL PMTS INC		09/16/2016	JP MORGAN SECURI	5.000	371		370							370		1	1			L
38141G-10-4	GOLDMAN SACHS GROUP INC		09/16/2016	JP MORGAN SECURI	17.000	2,822		2,515	3,030	(545)			(545)		2,515		307	307	22		L
382550-10-1	GOODYEAR TIRE & RUBR CO		09/16/2016	JP MORGAN SECURI	16.000	519		370	448	(141)			(141)		370		148	148	3		L
384802-10-4	GRAINGER W W INC		09/16/2016	JP MORGAN SECURI	2.000	436		469	400	64			64		469		(33)	(33)	7		L
406216-10-1	HALLIBURTON CO		09/16/2016	JP MORGAN SECURI	25.000	1,026		955	825	98			98		955		71	71	9		L
410345-10-2	HANESBRANDS INC		09/16/2016	JP MORGAN SECURI	8.000	209		272	228	37			37		272		(63)	(63)	3		L
413086-10-9	HARMAN INTL INDS INC		09/16/2016	JP MORGAN SECURI	4.000	326		317	331	(51)			(51)		317		9	9	4		L
416515-10-4	HARTFORD FINL SVCS GROUP INC		09/16/2016	JP MORGAN SECURI	3.000	125		101	129	(30)			(30)		101		25	25	2		L
40412C-10-1	HCA HOLDINGS INC		09/16/2016	JP MORGAN SECURI	5.000	376		368	334	29			29		368		8	8			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY		09/16/2016	JP MORGAN SECURI	111.000	2,470		1,611	1,669	(80)			(80)		1,611		859	859	19		L
437076-10-2	HOME DEPOT INC		09/16/2016	JP MORGAN SECURI	14.000	1,765		747	1,832	(1,105)			(1,105)		747		1,019	1,019	29		L
438516-10-6	HONEYWELL INTL INC		09/16/2016	JP MORGAN SECURI	22.000	2,513		1,930	2,252	(351)			(351)		1,930		583	583	39		L
439038-10-0	HOOKER FURNITURE CORP		08/18/2016	INVESTMENT TECHN	6,474.000	147,640		150,635							150,635		(2,996)	(2,996)			L
43940T-10-9	HOPE BANCORP INC COM		08/08/2016	Cash In Lieu of Shares	0.045	1		1							1						L
40434L-10-5	HP INC COM		09/16/2016	JP MORGAN SECURI	98.000	1,423		1,265	1,148	104			104		1,265		158	158	37		L
445658-10-7	HUNT J B TRANS SVCS INC		09/16/2016	JP MORGAN SECURI	5.000	407		387	364	20			20		387		20	20	3		L
452308-10-9	ILLINOIS TOOL WKS INC		09/16/2016	JP MORGAN SECURI	14.000	1,626		1,115	1,269	(187)			(187)		1,115		512	512	23		L
452327-10-9	ILLUMINA INC		09/16/2016	JP MORGAN SECURI	10.000	1,730		1,744	1,817	(148)			(148)		1,744		(14)	(14)			L
45329R-10-9	INC RESH HLDGS INC		08/18/2016	INVESTMENT TECHN	1,890.000	84,666		95,865	91,684	4,181			4,181		95,865		(11,198)	(11,198)			L
457030-10-4	INGLES MKTS INC		08/18/2016	INVESTMENT TECHN	5,348.000	196,905		133,859	235,740	(101,881)			(101,881)		133,859		63,047	63,047	2,647		L
45774N-10-8	INNOPHOS HOLDINGS INC		09/29/2016	CREDIT SUISSE FI	7,106.000	268,013		218,869							218,869		49,144	49,144	6,822		L
458140-10-0	INTEL CORP		09/16/2016	JP MORGAN SECURI	98.000	3,691		2,299	3,315	(1,074)			(1,074)		2,299		1,392	1,392	76		L
459200-10-1	INTERNATIONAL BUSINESS MACHS		09/16/2016	JP MORGAN SECURI	3.000	461		482	405	68			68		482		(20)	(20)	12		L
459506-10-1	INTERNATIONAL FLAVORS&FRAGRANC		09/16/2016	JP MORGAN SECURI	1.000	136		88	112	(32)			(32)		88		48	48	2		L
460690-10-0	INTERPUBLIC GROUP COS INC		09/16/2016	JP MORGAN SECURI	2.000	45		33	45	(14)			(14)		33		12	12	1		L

(continues)

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
460146-10-3	INTL PAPER CO		09/16/2016	JP MORGAN SECURI	14.000	689		636	522	107			107		636		53	53	18		L
461202-10-3	INTUIT		09/16/2016	JP MORGAN SECURI	17.000	1,853		1,266	1,622	(376)			(376)		1,266		587	587	15		L
478366-10-7	JOHNSON CTLS INC		09/02/2016	J.P. Morgan Securities	880.000	39,635		38,829	34,402	4,083			4,083		38,829		806	806	1,020		L
46625H-10-0	JPMORGAN CHASE & CO		09/16/2016	JP MORGAN SECURI	99.000	6,515		4,956	6,371	(1,567)			(1,567)		4,956		1,559	1,559	133		L
500255-10-4	KOHLS CORP		09/16/2016	JP MORGAN SECURI	13.000	558		658	612	39			39		658		(99)	(99)	13		L
501044-10-1	KROGER CO		09/16/2016	JP MORGAN SECURI	42.000	1,305		831	1,645	(917)			(917)		831		474	474	14		L
501797-10-4	L BRANDS INC		09/16/2016	JP MORGAN SECURI	13.000	934		747	1,232	(497)			(497)		747		187	187	49		L
50540R-40-9	LABORATORY CORP AMER HLDGS		09/16/2016	JP MORGAN SECURI	2.000	271		188	237	(59)			(59)		188		82	82			L
521865-20-4	LEAR CORP		09/29/2016	Morgan Stanley	538.000	64,085		56,483	42,195	(6,153)			(6,153)		56,483		7,602	7,602	484		L
524901-10-5	LEGG MASON INC		09/16/2016	JP MORGAN SECURI	23.000	774		920	835	31			31		920		(146)	(146)	13		L
527288-10-4	LEUCADIA NATL CORP		09/16/2016	JP MORGAN SECURI	16.000	303		347	240	69			69		347		(43)	(43)	2		L
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		09/16/2016	JP MORGAN SECURI	1.000	49		48	48	(6)			(6)		48						L
534187-10-9	LINCOLN NATL CORP IND		09/16/2016	JP MORGAN SECURI	14.000	648		475	696	(227)			(227)		475		172	172	10		L
539830-10-9	LOCKHEED MARTIN CORP		09/16/2016	JP MORGAN SECURI	9.000	2,137		1,313	1,933	(642)			(642)		1,313		824	824	30		L
554382-10-1	MACERICH CO		09/16/2016	JP MORGAN SECURI	4.000	321		228	319	(95)			(95)		228		94	94	16		L
55616P-10-4	MACYS INC		09/16/2016	JP MORGAN SECURI	14.000	497		730	484	239			239		730		(232)	(232)	16		L
565849-10-6	MARATHON OIL CORP		09/16/2016	JP MORGAN SECURI	39.000	555		548	372	464		400	64		548		7	7	5		L
56585A-10-2	MARATHON PETE CORP		09/16/2016	JP MORGAN SECURI	72.000	3,140		2,794	3,378	(815)			(815)		2,794		346	346	68		L
571903-20-2	MARRIOTT INTL INC NEW		09/29/2016	VARIOUS	9.800	672		471	627	(188)			(188)		471		202	202	5		L
574599-10-6	MASCO CORP		09/16/2016	JP MORGAN SECURI	11.000	362		199	307	(113)			(113)		199		163	163	3		L
57636Q-10-4	MASTERCARD INC		09/16/2016	JP MORGAN SECURI	6.000	596		451	578	(133)			(133)		451		145	145	3		L
580135-10-1	MCDONALDS CORP		09/16/2016	JP MORGAN SECURI	23.000	2,651		2,166	2,689	(553)			(553)		2,166		485	485	42		L
59156R-10-8	METLIFE INC		09/16/2016	JP MORGAN SECURI	18.000	789		715	855	(152)			(152)		715		74	74	21		L
595017-10-4	MICROCHIP TECHNOLOGY INC		09/16/2016	JP MORGAN SECURI	1.000	60		43	40	(4)			(4)		43		17	17	1		L
595112-10-3	MICRON TECHNOLOGY INC		09/16/2016	JP MORGAN SECURI	49.000	856		527	687	411		576	(165)		527		329	329			L
595137-10-0	MICROSEMI CORP		07/29/2016	Investment Technology Group	2,977.000	113,622		71,388	97,020	(25,632)			(25,632)		71,388		42,233	42,233			L
594918-10-4	MICROSOFT CORP		09/16/2016	JP MORGAN SECURI	232.000	13,279		8,333	12,633	(4,528)			(4,528)		8,333		4,947	4,947	248		L
608190-10-4	MOHAWK INDS INC		09/16/2016	JP MORGAN SECURI	2.000	411		264	340	(116)			(116)		264		147	147			L
60855R-10-0	MOLINA HEALTHCARE INC		08/18/2016	INVESTMENT TECHN	2,585.000	145,724		194,306	155,436	38,870			38,870		194,306		(48,582)	(48,582)			L
60871R-20-9	MOLSON COORS BREWING CO		09/16/2016	JP MORGAN SECURI	7.000	720		433	513	(226)			(226)		433		287	287	8		L
609207-10-5	MONDELEZ INTL INC		09/16/2016	JP MORGAN SECURI	6.000	257		198	266	(71)			(71)		198		59	59	3		L
61174X-10-9	MONSTER BEVERAGE CORP NEW		09/16/2016	JP MORGAN SECURI	4.000	585		295	590	(301)			(301)		295		290	290			L
615369-10-5	MOODYS CORP		09/16/2016	JP MORGAN SECURI	7.000	759		518	669	(183)			(183)		518		242	242	8		L
617446-44-8	MORGAN STANLEY		09/16/2016	JP MORGAN SECURI	82.000	2,589		2,502	2,581	(101)			(101)		2,502		88	88	41		L
626717-10-2	MURPHY OIL CORP		09/16/2016	JP MORGAN SECURI	4.000	105		191	87	101			101		191		(86)	(86)	4		L
631103-10-8	NASDAQ INC		09/16/2016	JP MORGAN SECURI	1.000	69		39	54	(20)			(20)		39		31	31	1		L
637071-10-1	NATIONAL OILWELL VARCO INC		09/16/2016	JP MORGAN SECURI	4.000	131		134	133						134		(2)	(2)	2		L
637215-10-4	NATIONAL PRESTO INDS INC		07/29/2016	Investment Technology Group	1,513.000	135,982		121,868	125,367	(3,499)			(3,499)		121,868		14,115	14,115	7,641		L
63938C-10-8	NAVIENT CORP		09/16/2016	JP MORGAN SECURI	43.000	584		638	487	145			145		638		(54)	(54)	22		L
64031N-10-8	NELNET INC		08/31/2016	VARIOUS	5,925.000	220,864		213,448							213,448		7,415	7,415	1,096		L
64110D-10-4	NETAPP INC		09/16/2016	JP MORGAN SECURI	10.000	348		355	262	90			90		355		(7)	(7)	5		L
655664-10-0	NORDSTROM INC		09/16/2016	JP MORGAN SECURI	31.000	1,589		1,782	1,527	235			235		1,782		(192)	(192)	34		L
665859-10-4	NORTHERN TR CORP		09/16/2016	JP MORGAN SECURI	5.000	342		289	356	(71)			(71)		289		53	53	5		L
666807-10-2	NORTHROP GRUMMAN CORP		09/16/2016	JP MORGAN SECURI	2.000	422		221	373	(157)			(157)		221		201	201	5		L
629377-50-8	NRG ENERGY INC		09/16/2016	JP MORGAN SECURI	25.000	281		643	266	343			343		643		(362)	(362)	5		L
680033-10-7	OLD NATL BANCORP IND		07/29/2016	Investment Technology Group	3,829.000	50,062		51,614							51,614		(1,552)	(1,552)	498		L
681919-10-6	OMNICOM GROUP INC		09/16/2016	JP MORGAN SECURI	5.000	420		340	374	(38)			(38)		340		79	79	8		L
68389X-10-5	ORACLE CORP		09/16/2016	JP MORGAN SECURI	137.000	5,331		4,340	4,952	(671)			(671)		4,340		991	991	61		L
690768-40-3	OWENS ILL INC		09/16/2016	JP MORGAN SECURI	16.000	277		400	253	119			119		400		(123)	(123)			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)																					
693718-10-8	PACCAR INC		09/16/2016	JP MORGAN SECURI	1.000	57		56	46	9			9		56				2		L
701094-10-4	PARKER HANNIFIN CORP		09/16/2016	JP MORGAN SECURI	1.000	122		114	96	16			16		114		8	8	2		L
703395-10-3	PATTERSON COMPANIES INC		09/16/2016	JP MORGAN SECURI	4.000	185		159	162	(22)			(22)		159		25	25	3		L
712704-10-5	PEOPLES UNITED FINANCIAL INC		09/16/2016	JP MORGAN SECURI	5.000	79		71	75	(9)			(9)		71		7	7	2		L
714046-10-9	PERKINELMER INC		09/16/2016	JP MORGAN SECURI	3.000	160		120	152	(41)			(41)		120		40	40	1		L
718546-10-4	PHILLIPS 66		09/16/2016	JP MORGAN SECURI	39.000	3,084		2,801	3,155	(392)			(392)		2,801		283	283	71		L
724479-10-0	PITNEY BOWES INC		09/16/2016	JP MORGAN SECURI	10.000	177		220	199	14			14		220		(43)	(43)	6		L
693475-10-5	PNC FINL SVCS GROUP INC		09/16/2016	JP MORGAN SECURI	2.000	179		152	189	(38)			(38)		152		27	27	3		L
731068-10-2	POLARIS INDS INC		09/29/2016	Morgan Stanley	926.000	70,053		77,138							77,138		(7,085)	(7,085)	839		L
693506-10-7	PPG INDS INC		09/16/2016	JP MORGAN SECURI	1.000	100		91	98	(8)			(8)		91		9	9	1		L
69351T-10-6	PPL CORP		09/16/2016	JP MORGAN SECURI	13.000	456		368	434	(77)			(77)		368		88	88	14		L
74051N-10-2	PREMIER INC		09/29/2016	CREDIT SUISSE FI	4,582.000	145,106		158,950	161,607	(2,657)			(2,657)		158,950		(13,844)	(13,844)			L
74144T-10-8	PRICE T ROWE GROUP INC		09/16/2016	JP MORGAN SECURI	2.000	134		155	141	12			12		155		(21)	(21)	2		L
74251V-10-2	PRINCIPAL FINL GROUP INC		09/16/2016	JP MORGAN SECURI	3.000	145		130	127	(4)			(4)		130		15	15	2		L
743315-10-3	PROGRESSIVE CORP OHIO		09/16/2016	JP MORGAN SECURI	4.000	124		98	124	(30)			(30)		98		27	27	3		L
744320-10-2	PRUDENTIAL FINL INC		09/16/2016	JP MORGAN SECURI	22.000	1,747		1,774	1,759	(13)			(13)		1,774		(27)	(27)	46		L
745867-10-1	PULTE GROUP INC		09/16/2016	JP MORGAN SECURI	16.000	313		283	282	(3)			(3)		283		30	30	4		L
74736K-10-1	QORVO INC		09/16/2016	JP MORGAN SECURI	1.000	56		45	50	34		40	(6)		45		11	11			L
747525-10-3	QUALCOMM INC		09/16/2016	JP MORGAN SECURI	9.000	567		518	445	68			68		518		49	49	9		L
74834L-10-0	QUEST DIAGNOSTICS INC		09/16/2016	JP MORGAN SECURI	3.000	250		158	211	(55)			(55)		158		92	92	4		L
75886F-10-7	REGENERON PHARMACEUTICALS		09/16/2016	JP MORGAN SECURI	5.000	2,043		1,558	2,612	(1,121)			(1,121)		1,558		485	485			L
7591EP-10-0	REGIONS FINL CORP NEW		09/16/2016	JP MORGAN SECURI	89.000	850		781	830	(71)			(71)		781		69	69	16		L
759351-60-4	REINSURANCE GROUP AMER INC		07/29/2016	Investment Technology Group	571.000	56,753		54,811	48,849	5,962			5,962		54,811		1,942	1,942	423		L
770323-10-3	ROBERT HALF INTL INC		09/16/2016	JP MORGAN SECURI	4.000	149		158	180	(30)			(30)		158		(9)	(9)	3		L
773903-10-9	ROCKWELL AUTOMATION INC		09/16/2016	JP MORGAN SECURI	1.000	114		110	101	8			8		110		4	4	2		L
774341-10-1	ROCKWELL COLLINS INC		09/16/2016	JP MORGAN SECURI	2.000	162		144	175	(40)			(40)		144		18	18	2		L
783549-10-8	RYDER SYS INC		09/16/2016	JP MORGAN SECURI	3.000	198		200	152	27			27		200		(2)	(2)	2		L
806407-10-2	SCHEIN HENRY INC		09/16/2016	JP MORGAN SECURI	3.000	492		435	445	(43)			(43)		435		58	58			L
81211K-10-0	SEALED AIR CORP NEW		09/16/2016	JP MORGAN SECURI	5.000	229		163	204	(61)			(61)		163		67	67	1		L
81761R-10-9	SERVICEMASTER GLOBAL HLDGS INC		09/29/2016	CREDIT SUISSE FI	1,492.000	50,440		56,808	58,546	(1,738)			(1,738)		56,808		(6,368)	(6,368)			L
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS		09/29/2016	CREDIT SUISSE FI	2,181.000	59,439		40,512	46,946	(6,434)			(6,434)		40,512		18,927	18,927			L
83088M-10-2	SKYWORKS SOLUTIONS INC		09/16/2016	JP MORGAN SECURI	28.000	2,130		2,809	2,035	673			673		2,809		(679)	(679)	22		L
832696-40-5	SMUCKER J M CO		09/16/2016	JP MORGAN SECURI	1.000	137		101	122	(22)			(22)		101		36	36	2		L
833034-10-1	SNAP ON INC		09/29/2016	VARIOUS	1,317.000	199,405		200,601	225,773	(25,172)			(25,172)		200,601		(1,197)	(1,197)	2,113		L
844741-10-8	SOUTHWEST AIRLS CO		09/16/2016	JP MORGAN SECURI	88.000	3,219		1,759	3,669	(2,026)			(2,026)		1,759		1,460	1,460	30		L
78469C-10-3	SP PLUS CORP		09/29/2016	CREDIT SUISSE FI	1,631.000	41,379		41,650	38,981	2,669			2,669		41,650		(272)	(272)			L
84857L-10-1	SPIRE INC COM		08/31/2016	VARIOUS	2,848.000	194,660		160,140	169,200	(9,060)			(9,060)		160,140		34,520	34,520	4,187		L
85590A-40-1	STARWOOD HOTELS&RESORTS WRLDWD		09/23/2016	J.P. Morgan Securities	231.000	17,799		15,742	13,797	900			900		15,742		2,057	2,057	164		L
857477-10-3	STATE STR CORP		09/16/2016	JP MORGAN SECURI	54.000	3,741		3,499	3,531	(78)			(78)		3,499		242	242	55		L
863236-10-5	STRAYER ED INC		09/29/2016	CREDIT SUISSE FI	5,167.000	237,895		245,934							245,934		(8,038)	(8,038)			L
863667-10-1	STRYKER CORP		09/16/2016	JP MORGAN SECURI	7.000	800		531	643	(121)			(121)		531		270	270	8		L
867914-10-3	SUNTRUST BKS INC		09/16/2016	JP MORGAN SECURI	19.000	830		674	806	(139)			(139)		674		156	156	14		L
87165B-10-3	SYNCHRONY FINL		09/16/2016	JP MORGAN SECURI	257.000	6,913		7,835	6,568	203			203		7,835		(921)	(921)	33		L
87612E-10-6	TARGET CORP		09/16/2016	JP MORGAN SECURI	18.000	1,246		1,050	1,293	(260)			(260)		1,050		196	196	31		L
872375-10-0	TECO ENERGY INC		07/01/2016	MERGER	318.000	8,761		5,884	6,876	(2,650)			(2,650)		5,884		2,877	2,877	156		L
879369-10-6	TELEFLEX INC		08/31/2016	CITATION GROUP/E	542.000	99,152		55,153	71,246	(16,092)			(16,092)		55,153		43,999	43,999	369		L
88076W-10-3	TERADATA CORP DEL		09/16/2016	JP MORGAN SECURI	3.000	89		118	79	39			39		118		(29)	(29)			L
881609-10-1	TESORO CORP		09/16/2016	JP MORGAN SECURI	7.000	574		357	729	(379)			(379)		357		217	217	11		L
882508-10-4	TEXAS INSTRS INC		09/16/2016	JP MORGAN SECURI	6.000	416		257	325	(72)			(72)		257		159	159	7		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)																					
883556-10-2	THERMO FISHER SCIENTIFIC INC		09/16/2016	JP MORGAN SECURI	22.000	3,301		2,326	3,052	(796)			(796)		2,326		975	975	10		L
886547-10-8	TIFFANY & CO NEW		09/16/2016	JP MORGAN SECURI	11.000	800		940	829	102			102		940		(140)	(140)	14		L
872540-10-9	TJX COS INC NEW		09/16/2016	JP MORGAN SECURI	10.000	747		541	690	(170)			(170)		541		206	206	7		L
891906-10-9	TOTAL SYS SVCS INC		09/29/2016	CREDIT SUISSE FI	1,516.000	71,377		46,935	75,497	(28,561)			(28,561)		46,935		24,442	24,442	455		L
893641-10-0	TRANSDIGM GROUP INC		09/16/2016	JP MORGAN SECURI	4.000	1,128		1,038							1,038		90	90			L
89417E-10-9	TRAVELERS COMPANIES INC		09/16/2016	JP MORGAN SECURI	3.000	344		246	335	(92)			(92)		246		98	98	4		L
896945-20-1	TRIPADVISOR INC		09/16/2016	JP MORGAN SECURI	1.000	61		72	75	(10)			(10)		72		(11)	(11)			L
90130A-10-1	TWENTY FIRST CENTY FOX INC		09/16/2016	JP MORGAN SECURI	11.000	263		349	296	50			50		349		(86)	(86)	2		L
90384S-30-3	ULTA SALON COSMETCS & FRAG INC		09/16/2016	JP MORGAN SECURI	2.000	468		408							408		59	59			L
904311-10-7	UNDER ARMOUR INC		09/16/2016	JP MORGAN SECURI	9.000	350		246	459	(236)			(236)		246		104	104			L
904311-20-6	UNDER ARMOUR INC		09/16/2016	JP MORGAN SECURI	246.000	8,413		6,369							6,369		2,044	2,044			L
907818-10-8	UNION PAC CORP		09/16/2016	JP MORGAN SECURI	16.000	1,478		1,111	1,197	(146)			(146)		1,111		367	367	17		L
910047-10-9	UNITED CONTL HLDGS INC		09/16/2016	JP MORGAN SECURI	96.000	4,895		5,726	5,236	276			276		5,726		(831)	(831)			L
911363-10-9	UNITED RENTALS INC		09/16/2016	JP MORGAN SECURI	12.000	932		1,204	829	337			337		1,204		(273)	(273)			L
913903-10-0	UNIVERSAL HLTH SVCS INC		09/16/2016	JP MORGAN SECURI	1.000	124		105	113	(15)			(15)		105		18	18			L
91529Y-10-6	UNUM GROUP		09/16/2016	JP MORGAN SECURI	11.000	385		354	362	(12)			(12)		354		31	31	6		L
902973-30-4	US BANCORP DEL		09/16/2016	JP MORGAN SECURI	13.000	554		512	549	(42)			(42)		512		41	41	10		L
91913Y-10-0	VALERO ENERGY CORP NEW		09/16/2016	JP MORGAN SECURI	29.000	1,645		1,380	2,022	(667)			(667)		1,380		265	265	52		L
92220P-10-5	VARIAN MED SYS INC		09/16/2016	JP MORGAN SECURI	8.000	767		609	642	(37)			(37)		609		158	158			L
92343E-10-2	VERISIGN INC		09/16/2016	JP MORGAN SECURI	3.000	231		142	260	(120)			(120)		142		88	88			L
92826C-83-9	VISA INC		09/16/2016	JP MORGAN SECURI	37.000	3,036		1,305	2,802	(1,563)			(1,563)		1,305		1,731	1,731	15		L
929089-10-0	VOYA FINL INC		07/29/2016	Investment Technology Group	6,480.000	162,598		212,844							212,844		(50,246)	(50,246)			L
941848-10-3	WATERS CORP		09/16/2016	JP MORGAN SECURI	2.000	308		195	262	(74)			(74)		195		113	113			L
949746-10-1	WELLS FARGO & CO NEW		09/16/2016	JP MORGAN SECURI	72.000	3,270		2,466	3,791	(1,432)			(1,432)		2,466		804	804	80		L
959802-10-9	WESTERN UN CO		09/16/2016	JP MORGAN SECURI	3.000	61		46	53	(7)			(7)		46		15	15	1		L
962166-10-4	WEYERHAEUSER CO		09/16/2016	JP MORGAN SECURI	48.000	1,435		1,309	915	(17)			(17)		1,309		126	126	29		L
966387-10-2	WHITING PETE CORP NEW		07/29/2016	Investment Technology Group	16,915.000	114,889		212,977							212,977		(98,088)	(98,088)			L
966837-10-6	WHOLE FOODS MKT INC		09/16/2016	JP MORGAN SECURI	51.000	1,447		1,947	1,691	239			239		1,947		(499)	(499)	21		L
97186T-10-8	WILSHIRE BANCORP INC		08/01/2016	MKM Partners LLC	17,778.000	190,936		187,101	205,336	(18,235)			(18,235)		187,101		3,835	3,835	3,200		L
983134-10-7	WYNN RESORTS LTD		09/16/2016	JP MORGAN SECURI	5.000	543		638	324	282			282		638		(96)	(96)	7		L
984121-10-3	XEROX CORP		09/16/2016	JP MORGAN SECURI	146.000	1,429		1,583	1,535	31			31		1,583		(154)	(154)	33		L
98419M-10-0	XYLEM INC		09/16/2016	VARIOUS	1,004.000	50,964		43,063	35	(3)			(3)		43,063		7,901	7,901	156		L
988498-10-1	YUM BRANDS INC		09/16/2016	JP MORGAN SECURI	43.000	3,785		2,922	3,109	(223)			(223)		2,922		863	863	59		L
989701-10-7	ZIONS BANCORPORATION		09/16/2016	JP MORGAN SECURI	11.000	329		305	240	7			7		305		23	23	2		L
G0177J-10-8	ALLERGAN PLC	R	09/16/2016	JP MORGAN SECURI	11.000	2,697		2,500	3,336	(924)			(924)		2,500		197	197			L
G0408V-10-2	AON PLC	R	09/16/2016	JP MORGAN SECURI	2.000	219		163	182	(22)			(22)		163		56	56	2		U
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD	R	09/29/2016	VARIOUS	4,366.000	198,892		174,684	210,878	(36,194)			(36,194)		174,684		24,208	24,208	2,838		L
G16252-10-1	BROOKFIELD INFRAST PARTNERS LP	R	09/23/2016	Cash In Lieu of Shares	0.500	17		14	13	1			1		14		3	3			L
143658-30-0	CARNIVAL CORP	R	09/16/2016	JP MORGAN SECURI	2.000	92		74	108	(35)			(35)		74		18	18	2		L
G27823-10-6	DELPHI AUTOMOTIVE PLC	R	09/16/2016	JP MORGAN SECURI	3.000	209		180	255	(77)			(77)		180		29	29	3		L
G30401-10-6	ENDO INTL PLC	R	09/16/2016	JP MORGAN SECURI	1.000	21		82	59	22			22		82		(61)	(61)			L
H2906T-10-9	GARMIN LTD	R	09/16/2016	JP MORGAN SECURI	4.000	189		180	144	31			31		180		9	9	4		L
G4388N-10-6	HELEN OF TROY CORP LTD	R	09/29/2016	Morgan Stanley	837.000	70,684		74,549	78,887	(4,339)			(4,339)		74,549		(3,865)	(3,865)			L
G491BT-10-8	INVESCO LTD	R	09/16/2016	JP MORGAN SECURI	21.000	634		701	693	(1)			(1)		701		(67)	(67)	17		L
G51502-10-5	JOHNSON CTLS INTL PLC	R	09/14/2016	Cash In Lieu of Shares	0.406	18		18	5	1			1		18						L
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	R	09/16/2016	JP MORGAN SECURI	12.000	925		927	1,014	(114)			(114)		927		(2)	(2)	29		L
G5785G-10-7	MALLINCKRODT PUB LTD CO	R	09/16/2016	JP MORGAN SECURI	5.000	381		438	358	68			68		438		(58)	(58)			L
G5960L-10-3	MEDTRONIC PLC	R	09/16/2016	JP MORGAN SECURI	38.000	3,268		2,409	2,844	(512)			(512)		2,409		858	858	45		L
G60754-10-1	MICHAEL KORS HLDGS LTD	R	09/16/2016	JP MORGAN SECURI	10.000	478		553	396	150			150		553		(74)	(74)			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)																					
G6518L-10-8	NIELSEN HLDGS PLC SHS EUR	R	09/16/2016	JP MORGAN SECURI	35.000	1,826		1,492	1,604	(143)			(143)		1,492		334	334	31		L
G7S00T-10-4	PENTAIR PLC	R	09/16/2016	JP MORGAN SECURI	12.000	713		767	587	172			172		767		(55)	(55)	12		L
806857-10-8	SCHLUMBERGER LTD	R	09/16/2016	JP MORGAN SECURI	7.000	534		588	427	97			97		588		(54)	(54)	10		L
G7945M-10-7	SEAGATE TECHNOLOGY PLC	R	09/16/2016	JP MORGAN SECURI	3.000	109		148	109	38			38		148		(39)	(39)	4		L
G81276-10-0	SIGNET JEWELERS LIMITED	R	09/16/2016	JP MORGAN SECURI	10.000	778		1,349	1,183	126			126		1,349		(571)	(571)	7		L
H84989-10-4	TE CONNECTIVITY LTD	R	09/16/2016	JP MORGAN SECURI	10.000	615		528	640	(118)			(118)		528		87	87	11		L
G96629-10-3	WILLIS GROUP HOLDINGS PUBLIC L	R	09/16/2016	JP MORGAN SECURI	14.000	1,735		1,749							1,749		(14)	(14)	13		L
G98294-10-4	XL GROUP PLC	R	09/16/2016	JP MORGAN SECURI	22.000	736		641	780	(208)			(208)		641		95	95	8		L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,323,054		5,817,566	4,095,063	(663,904)		1,016	(664,920)		5,817,566		505,487	505,487	53,886		
9799997 - Subtotal - Common Stocks - Part 4						6,323,054		5,817,566	4,095,063	(663,904)		1,016	(664,920)		5,817,566		505,487	505,487	53,886		
9799999 - Subtotal - Common Stocks						6,323,054		5,817,566	4,095,063	(663,904)		1,016	(664,920)		5,817,566		505,487	505,487	53,886		
9899999 - Subtotal - Preferred and Common Stocks						6,323,054		5,817,566	4,095,063	(663,904)		1,016	(664,920)		5,817,566		505,487	505,487	53,886		
9999999 - TOTALS						29,219,725		28,201,340	24,844,817	(663,904)	(14,610)	1,016	(679,530)		28,271,540		948,185	948,185	408,320		

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Schedule DB, Part A, Section 1
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

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					(2,443,594)	281,948	(6,971,675)	
0199999 - TOTAL - Open Depositories						(2,443,594)	281,948	(6,971,675)	
0399999 - TOTAL Cash on Deposit						(2,443,594)	281,948	(6,971,675)	
0599999 - TOTALS						(2,443,594)	281,948	(6,971,675)	

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		09/30/2016	0.150	10/01/2016	75,146,192	9,265	
0199999 - Bonds: U.S. Government - Issuer Obligations					75,146,192	9,265	
0599999 - Bonds: Subtotals - U.S. Government Bonds					75,146,192	9,265	
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AMERICAN HONDA FIN CORP Disc C/P		08/01/2016		10/24/2016	1,198,600	1,016	
AMERICAN HONDA FIN CORP Disc C/P		08/12/2016		11/08/2016	599,120	500	
APPLE INC Disc C/P		09/14/2016		10/25/2016	599,699	125	
BMW US CAPITAL LLC Disc C/P		08/04/2016		10/03/2016	699,498	485	
CHEVRON CORP NEW Disc C/P		09/07/2016		11/30/2016	1,298,474	443	
CIESCO LLC Disc C/P		09/15/2016		12/13/2016	448,999	180	
FAIRWAY FIN CORP Disc C/P		08/18/2016		11/16/2016	998,000	977	
LIBERTY ST FUNDING LLC Disc C/P		09/21/2016		12/12/2016	1,896,060	519	
METLIFE SHORT TERM FDG Disc C/P		09/26/2016		10/18/2016	999,731	61	
NEW YORK LIFE CAP CORP Disc C/P		09/06/2016		10/19/2016	899,516	281	
NEW YORK LFE CAP CORP Disc C/P		09/15/2016		12/12/2016	998,533	266	
NIEUW AMSTERDAM RCVABLS Disc C/P		09/16/2016		12/06/2016	1,197,570	449	
NOVARTIS FINANCE CORP Disc C/P		08/22/2016		11/01/2016	599,337	373	
OLD LINE FUNDING Disc C/P		07/22/2016		10/18/2016	698,905	883	
OLD LINE FUNDING LLC Disc C/P		09/14/2016		12/12/2016	698,529	281	
PACCAR FINANCIAL CORP Disc C/P		09/14/2016		10/11/2016	999,663	212	
PFIZER INC Disc C/P		08/05/2016		11/02/2016	899,011	633	
REGENCY MARKETS NO LLC Disc C/P		09/14/2016		10/14/2016	999,475	297	
STARBIRD FNDG CORP Disc C/P		08/02/2016		10/11/2016	1,198,367	1,400	
STARBIRD FDG CORP Disc C/P		08/16/2016		11/01/2016	598,973	613	
WAL-MART STORES INC Disc C/P		09/07/2016		11/07/2016	899,359	252	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					19,425,420	10,246	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					19,425,420	10,246	
7799999 - Total Bonds - Subtotals - Issuer Obligations					94,571,611	19,511	
8399999 - Total Bonds - Subtotals - Bonds					94,571,611	19,511	
8699999 - Total Cash Equivalents					94,571,611	19,511	